

# **QUARTERLY STATEMENT**

AS OF MARCH 31, 2021 OF THE CONDITION AND AFFAIRS OF THE

MIDLAND NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 00431		NAIC Compar	ny Code	66044	Employer's	ID Numb	er 46-016	64570
Organized under the Laws of	lowa		State	of Domicile or	Port of Entry		Iowa	
_	10110			States	, 0,, 0, 2,,,,,			
Country of Domicile  Licensed as business type: Life,	Accident and Health [ v ]			rnal Benefit So	rieties [ ]			
Incorporated/Organized	08/30/1906	c	ommenced			09/04	/1906	
Statutory Home Office	8300 Mills Civi			1	West Des	Moines, IA	N, US 50266 ry and Zip Code)	
Main Administrative Office	(Street and N 8300 Mills Civic Parkw	•	West	Des Moines, IA		Ştate, Counti	ryano∠ip code) 515-440-5	5500
Main Administrative Office	(Street and Number)		(City or	Town, State, Count	ry and Zip Code)		Area Code) (Teleph	
Mail Address	8300 Mills Civic Parkway				West Des Moir			
	(Street and Number or P.O. Box			· · · · · · · · · · · · · · · · · · ·	City or Town, State,		Zip Code) 515-440-	EEM
Primary Location of Books and Re Internet Web Site Address		Civic Parkway and Number)			nes, IA, US 50: Country and Zip 0 m		(Area Code) (Telep	
			***************************************	and national .co		45 440 55		
Statutory Statement Contact	Dar	niel E Edsen		·		15-440-55	nber) (Extension)	
DEDSEN@SF	GMEMBERS.COM	(Ivaille)			877-586-0		IDEI (Cxtellaiott)	
	ail Address)				(FAX Numb	HEIT)		
		OFF	CERS					
Name	Title	OFFI	CERS	Name			Title	
Steven Craig Palmitier	President & Chief Op	eration Officer	R	rian Darrel Hai	neen	SVP Ge	neral Counsel a	& Secretary
Steven Craig Fairtities	VP, Chief Financi			nan Danci na	13611		ice President 8	
David Christopher Attaway	, Treasur			Eric Yung Hsi I	Lin,		Actuary	<u> </u>
		OTHER C	FFICE	25	<del></del> -			
Esfandyar Eruch Dinshaw	. Chairman &			obert Ray TeK	olste .		President - SIA	(G
Edianaya, Endon Britanian	SVP & Chief Huma						nt - Sammons	
Anne Margaret Cooper	, Officer	·	Ronov	an Gustav Ott	enbacher,		Markets	
Teri Lee Ross	, President-Share	d Services		William Leo Lo	we	Preside	nt- Sammons Ir Group	nstitutional
		ECTORS (	D TOLL	etee	1			_
Fefordwar Enich Dinchau	Steven Craig F			OTELO Darron Kelly A	.eh	Thom	as Joseph Core	enran Jr
Esfandyar Eruch Dinshaw Willard Bunn III	William Denb			ather Lynn Kre			hael Milo Maste	
James Roderick Clark	George Asht				<u> </u>			
State oflor		is						
County of Da		15						
The officers of this reporting entity be above, all of the herein described ass that this statement, together with relational times and of the condition and afficend have been completed in accorda law may differ, or, (2) that state rule information, knowledge and belief, residently when required, that is an expectation of the NAIC, when required, that is an expectation of the NAIC, when required, that is an expectation of the NAIC, when required, that is an expectation.	ets were the absolute property sted exhibits, schedules and e iirs of the said reporting entity nce with the NAIC Annual Stat es or regulations require diffe pectively. Furthermore, the soc sact copy (except for formattin	of the said report: explanations therein as of the reporting tement Instructions rences in reporting tope of this attestation	ing entity frem contained, period stated and Account on the related on by the des	e and clear from annexed or refe d above, and of i ting Practices ar to accounting p cribed officers a	any liens or clai rred to, is a full its income and d nd Procedures m practices and pr lso includes the	ims thereor and true si eductions the anual exce rocedures, related corr	n, except as hereinal that the later than the later than the extent the exponding to the exponding electrons.	in stated, and e assets and period ended hat: (1) state best of their pric filing with
various regulators in lieu of or in additi	on to the englosed statement.	ZV.				TV		
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Steven Craig Palmit President & Chief Operatir	ier na Officer - 5	Brian Darı VP, General Co	rel Hansen unsel & Sed	retary			stopher Attaway al Officer & Tre	
					nis an original fili			No [ ]
Subscribed and swom to before me day of	e this 2021			2 0	o: State the amendr Date filed Iumber of pages		<u></u>	<u>-</u>
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# **ASSETS**

		<u> </u>	Current Statement Date	9	4
		1	2	3	·
				Net Admitted Assets	December 31 Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
1.	Bonds	49,947,262,654		49,947,262,654	
i	Stocks:			, , , , , , , , , , , , , , , , , , , ,	
	2.1 Preferred stocks	1,005,070,801		1,005,070,801	771,535,783
	2.2 Common stocks			803,571,450	
3.	Mortgage loans on real estate:			, , ,	.,,
	3.1 First liens	4 097 034 083		4,097,034,083	4 266 517 813
	3.2 Other than first liens			134,150,593	
4	Real estate:				
	4.1 Properties occupied by the company (less				
	\$ encumbrances)	101 850 720		101,850,720	100 995 325
	4.2 Properties held for the production of income	101,000,720		101,030,720	100,000,020
	·			٥	0
	(less \$encumbrances)			0	0
	4.3 Properties held for sale (less				
	\$encumbrances)			0	0
l	Cash (\$779,071,522 ),				
	cash equivalents (\$0 )				
ı	and short-term investments (\$7,192,961 )				
i	Contract loans (including \$premium notes)	i	i e	1	
	Derivatives			486 , 697 , 164	
i	Other invested assets	1	i .	1	
i	Receivables for securities	i .	i e	i i	
	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	0	0	I .	
12.	Subtotals, cash and invested assets (Lines 1 to 11)	60 , 615 , 744 , 504	2,272,750	60 , 613 , 471 , 754	59,094,761,071
13.	Title plants less \$charged off (for Title insurers				
	only)			0	
14.	Investment income due and accrued	526,271,080		526,271,080	461,239,601
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of				
	collection	13,715,983	9,584,746	4,131,238	4,889,673
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$earned				
	but unbilled premiums)	149,026,817		149,026,817	154,057,066
	15.3 Accrued retrospective premiums (\$) and				
	contracts subject to redetermination (\$)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	35,775,503	6,805,219	28,970,284	14,082,172
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts				56,646,062
17.	Amounts receivable relating to uninsured plans		l .	0	0
	Current federal and foreign income tax recoverable and interest thereon				74,524,875
	Net deferred tax asset			i i	303,318,481
i	Guaranty funds receivable or on deposit	1 ' '	i	599,212	674,452
20.	Electronic data processing equipment and software			4,527,142	· ·
21.	Furniture and equipment, including health care delivery assets		· '	, ,	, ,
	(\$)	545 . 464	545.464	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates				0
	Receivables from parent, subsidiaries and affiliates				187 , 398 , 392
	Health care (\$) and other amounts receivable				
	Aggregate write-ins for other-than-invested assets				
ı	Total assets excluding Separate Accounts, Segregated Accounts and	, , , , , , , , , , , , , , , , , , , ,	.,010,000	, , , , , , , , , , , , , , , , , , , ,	, .20, 100,002
	Protected Cell Accounts (Lines 12 to 25)	63,120,410,584	199,752,953	62,920,657,631	61,482,897,319
27	From Separate Accounts, Segregated Accounts and Protected	55,120,410,004	100,702,000	52,525,507,001	3., 102,007,010
	Cell Accounts	5 881 635 034		5,881,635,934	5,779,605,292
20		69,002,046,518	199,752,953	68,802,293,565	67,262,502,611
∠δ.	Total (Lines 26 and 27)	00,000,040,018	199,702,903	00,002,293,303	01,202,302,011
	DETAILS OF WRITE-INS				
1101.		i	i		<u> </u> 0
i		i		i .	<u> </u> 0
1103.				0	0
l	Summary of remaining write-ins for Line 11 from overflow page		0	0	0
	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0		0	0
i	Company owned life insurance	i .	i	1 , 164 , 707 , 927	
i	Miscellaneous assets	i	1	0	0
i	Funding allowance	1	1	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page		122,130	2,006,938	1,646,063
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,198,533,194	31,818,330	1,166,714,864	1,126,450,092

# LIABILITIES, SURPLUS AND OTHER FUNDS

	LIABILITIES, SORI ESS AND STITER IS	1 1	2
		Current	December 31
l .	44 007 000 000	Statement Date	Prior Year
1.	Aggregate reserve for life contracts \$44,067,932,939 less \$included in Line 6.3	44 007 000 000	40 000 400 404
	(including \$2,283,058,313 Modco Reserve)		
2.	Aggregate reserve for accident and health contracts (including \$ Modco Reserve) Liability for deposit-type contracts (including \$ Modco Reserve)	354 861 008	344 603 000
	Contract claims:		
	4.1 Life	265.520.090	246.218.273
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members \$		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated		
	amounts:	700 445	710 110
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$	1	
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$		
7	Amount provisionally held for deferred dividend policies not included in Line 6		
	Premiums and annuity considerations for life and accident and health contracts received in advance less \$		
0.	discount; including \$ accident and health premiums	2,823,300	2,242,838
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		0
	9.2 Provision for experience rating refunds, including the liability of \$ accident and health		
	experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health		0
	Service Act.		
	9.3 Other amounts payable on reinsurance, including \$ assumed and \$74,588,985 ceded 9.4 Interest Maintenance Reserve	72 012 627	02,381,8/4
10	9.4 Interest Maintenance Reserve	12,012,037	, 150,001,900
10.	accident and health \$and deposit-type contract funds \$	80 185	1,950 855
11.	Commissions and expense allowances payable on reinsurance assumed	l	
	General expenses due or accrued		
	Transfers to Separate Accounts due or accrued (net) (including \$accrued for expense		
	allowances recognized in reserves, net of reinsured allowances)		
	Taxes, licenses and fees due or accrued, excluding federal income taxes		
i .	Current federal and foreign income taxes, including \$	1 1	
	Net deferred tax liability		
17	Amounts withheld or retained by reporting entity as agent or trustee	5 671 637	5 627 471
	Amounts held for agents' account, including \$3,215,452 agents' credit balances		
	Remittances and items not allocated		
1	Net adjustment in assets and liabilities due to foreign exchange rates	l	
	Liability for benefits for employees and agents if not included above		
	Borrowed money \$ and interest thereon \$ 4,872,740		
1	Dividends to stockholders declared and unpaid		0
24.	Miscellaneous liabilities:	EEC COC 110	EOC 7EO 7EC
	24.01 Asset valuation reserve 24.02 Reinsurance in unauthorized and certified (\$	221 004	
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	488 142 765	465 851 675
	24.04 Payable to parent, subsidiaries and affiliates	1 941 841	16 012 712
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	390,094,495	110,816,838
	24.10 Payable for securities lending		
25	Aggregate write-ins for liabilities	i i	3,497,645,808
	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	-,, -,	57,516,129,312
	From Separate Accounts statement		5,541,314,082
28.	Total liabilities (Lines 26 and 27)	64,664,899,744	63,057,443,393
29.	Common capital stock	2,549,439	2,549,439
	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
	Surplus notes  Gross paid in and contributed surplus		
	Aggregate write-ins for special surplus funds		
35	Unassigned funds (surplus)	2.303.917 146	
	Less treasury stock, at cost:		
	36.1		
	36.2 shares preferred (value included in Line 30 \$		
1	$Surplus \ (Total \ Lines \ 31 + 32 + 33 + 34 + 35 - 36) \ (including \$246, 798, 993  in \ Separate \ Accounts \ Statement) \$		4,202,509,779
i .	Totals of Lines 29, 30 and 37	4,137,393,821	4,205,059,218
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	68,802,293,565	67,262,502,611
2501	DETAILS OF WRITE-INS FHLB advances	3 072 705 000	3 072 705 000
	Derivative collateral liability.		
	Agent non-qualified deferred compensation.		
	Summary of remaining write-ins for Line 25 from overflow page		
	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,529,420,683	3,497,645,808
		1	
			0
	Summary of remaining write-ins for Line 31 from overflow page	ļ0	0
	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
			0
	Summary of remaining write-ins for Line 34 from overflow page		
1	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

# **SUMMARY OF OPERATIONS**

		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	Year to Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts		814,547,535	6,449,752,726
2.	Considerations for supplementary contracts with life contingencies	3.181.587		13,077,464
	Net investment income		447,953,755	2,320,212,407
4.	Amortization of Interest Maintenance Reserve (IMR)		' '	22,462,863
	Separate Accounts net gain from operations excluding unrealized gains or losses	· · · · · · · · · · · · · · · · · · ·	11,215,653	53,980,169
	Commissions and expense allowances on reinsurance ceded			96,559,373
0.	Reserve adjustments on reinsurance ceded	/251 610 521	/116 006 127\	
		(331,010,331)	(110,000,127)	(523,699,509)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees	7 250 201	C 170 CO2	25 604 121
	from Separate Accounts		0,170,003	
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	49,646,436	7,685,198	162,193,330
9.	Totals (Lines 1 to 8.3)	2,119,900,340	1,198,833,997	8,620,142,954
	Death benefits	, , , , , , , , , , , , , , , , , , , ,	87 , 745 , 353	
	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	195 , 577 , 414	156, 260, 134	597,889,919
13.	Disability benefits and benefits under accident and health contracts	568,724	807,395	2,730,615
14.	Coupons, guaranteed annual pure endowments and similar benefits		0	0
	Surrender benefits and withdrawals for life contracts.			1.944.888.717
	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	5 437 149	5 247 829	23,422,062
18.	Payments on supplementary contracts with life contingencies	/ 221 103	1 227 215	16,938,599
	Increase in aggregate reserves for life and accident and health contracts	844,530,538	100,066,982	4,300,648,046
	Totals (Lines 10 to 19)		949,305,392	7,269,081,692
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	99,325,479	83,051,560	
	Commissions and expense allowances on reinsurance assumed		1,064,459	4,249,309
23.	General insurance expenses and fraternal expenses		56,215,753	232, 107, 902
24.	Insurance taxes, licenses and fees, excluding federal income taxes		13,628,301	49,088,876
25.	Increase in loading on deferred and uncollected premiums	3,820,926	9,729,472	7 , 663 , 159
26.	Net transfers to or (from) Separate Accounts net of reinsurance		10,304,455	(2,377,211)
27.	Aggregate write-ins for deductions		35,742,475	199,727,206
1	Totals (Lines 20 to 27)	1,966,350,439	1,159,041,866	8,148,328,362
	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	1,000,000,100	1,100,011,000	0,110,020,002
25.	Line 28)	153 549 901	39,792,131	471,814,593
30	Dividends to policyholders and refunds to members	161,792	173,202	687,361
	Net gain from operations after dividends to policyholders, refunds to members and before federal income	101,702	170,202	007,001
31.	taxes (Line 29 minus Line 30)	153 388 109	39,618,930	471,127,232
32	Federal and foreign income taxes incurred (excluding tax on capital gains)	15,210,669	(2,980,785)	125,687,035
		10,210,003	(2,300,100)	120,007,000
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)	138 177 1/10	12 500 715	345 , 440 , 197
24		130, 177, 440		
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(972,555) (excluding taxes of \$4,364,194			
		F 000 774	(40, 400, 557)	(400, 044, 400)
	transferred to the IMR)	5,288,771	(18, 106, 557)	(192,814,160)
35.	Net income (Line 33 plus Line 34)	143,466,211	24,493,157	152,626,036
	CAPITAL AND SURPLUS ACCOUNT			
	Capital and surplus, December 31, prior year	4,205,059,218	3,852,431,976	3,852,431,976
37.	Net income (Line 35)	143,466,211	24,493,157	152,626,036
	Change in net unrealized capital gains (losses) less capital gains tax of \$8,673,566			
39.	Change in net unrealized foreign exchange capital gain (loss)	1,941,915	(1,319,346)	1,489,035
	Change in net deferred income tax			
41.	Change in nonadmitted assets	40.214.120	(34.415.492)	(84.726.235)
	Change in liability for reinsurance in unauthorized and certified companies			(221,094)
	Change in reserve on account of change in valuation basis, (increase) or decrease			12,572,234
	Change in asset valuation reserve			
1	=			
	Change in treasury stock			0   41.000.000
	Surplus (contributed to) withdrawn from Separate Accounts during period			, ,
	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			. 1
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			0
1	50.2 Transferred from surplus (Stock Dividend)		0	
1	50.3 Transferred to surplus		0	
51.	Surplus adjustment:			
	51.1 Paid in		0	175,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital		0	0
	51.4 Change in surplus as a result of reinsurance	(4,900.764)	(3,295.352)	
52	Dividends to stockholders			
	Aggregate write-ins for gains and losses in surplus	0	0	(3,296,000)
1	Net change in capital and surplus (Lines 37 through 53)	(67,665,397)	(104,047,746)	352,627,242
i	- · · · · · · · · · · · · · · · · · · ·	4,137,393,821	3,748,384,230	
55.	Capital and surplus as of statement date (Lines 36 + 54)	4, 137, 393, 821	5,140,384,230	4,205,059,218
05.5	DETAILS OF WRITE-INS	00 004 055	F 051 301	00 000 47-
	Company owned life insurance		5,251,722	90,083,475
1	Reinsurance experience refund		34	62,636,659
1	Separate account fund revenues.		2,230,027	8,898,063
	Summary of remaining write-ins for Line 8.3 from overflow page	341,030	203,416	575 , 132
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	49,646,436	7,685,198	162,193,330
	Funds withheld coinsurance - ceded.	65,791,959	32,663,904	187 , 482 , 144
	Reinsurance ceded risk charge		2,902,203	11,759,839
	Miscellaneous expense.			485,223
	Summary of remaining write-ins for Line 27 from overflow page			0
	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	68,914,292	35,742,475	199,727,206
	OPEB SSAP92 adjustment			(3,296,000)
1	,			
				0
5303.				
	Summary of remaining write-ins for Line 53 from overflow page			0
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	(3,296,000)

# **CASH FLOW**

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ende December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance.	1.664.977.583	824,610,749	6,461,223,
	Net investment income	618,069,647	387 , 303 , 260	2,136,136,
	Miscellaneous income	68,436,404	17,143,800	341,412
	Total (Lines 1 to 3)	2,351,483,633	1.229.057.808	8.938.773
	Benefit and loss related payments		950 . 525 . 487	3,409,820
	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.		6,839,042	(1,446
	Commissions, expenses paid and aggregate write-ins for deductions		214 , 103 , 633	917,941
	Dividends paid to policyholders		178,998	723
	Federal and foreign income taxes paid (recovered) net of \$tax on capital	100,000	170,990	1 20
٥.	• • • • • • • • • • • • • • • • • • • •	0	(86)	91,073
,	gains (losses)		\ /	
	Total (Lines 5 through 9)	1,467,350,047	1,171,647,073	4,418,112
١.	Net cash from operations (Line 4 minus Line 10)	. 884,133,586	57,410,735	4,520,660
	Cash from Investments			
2.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds		2,447,704,022	9 , 539 , 544
	12.2 Stocks	31,400,552	39,745,321	117 , 277
	12.3 Mortgage loans	198,734,868	82,394,633	312,025
	12.4 Real estate	ļ0 ļ	0	63
	12.5 Other invested assets	26,355,670	49 , 252 , 252	259,699
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	612	3
	12.7 Miscellaneous proceeds	279,277,657	301,840,718	14,369
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,972,717,456	2,920,937,557	10,242,983
3.	Cost of investments acquired (long-term only):		, , ,	
	13.1 Bonds	3.994.468.807	3,295,512,053	13 , 750 , 784
	13.2 Stocks		32.060.976	770,253
	13.3 Mortgage loans		30,631,899	239,315
	13.4 Real estate	1,496,221	11.226.258	62,948
	13.5 Other invested assets	318,142,914	158,545,856	464,599
	13.6 Miscellaneous applications	l	86,389,196	136,698
	13.7 Total investments acquired (Lines 13.1 to 13.6)		3.614.366.238	15,424,599
1	, ,	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	8,002,985	9,423
	Net increase (or decrease) in contract loans and premium notes	\ / / /		
).	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,818,625,954)	(701,431,665)	(5,191,039
	Cash from Financing and Miscellaneous Sources			
3.	Cash provided (applied):			
	16.1 Surplus notes, capital notes		0	200,000
	16.2 Capital and paid in surplus, less treasury stock		0	
	16.3 Borrowed funds	0	0	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		(28,050,120)	(219,853
	16.5 Dividends to stockholders	219,652,000	63,365,000	205, 109
	16.6 Other cash provided (applied).	310,410,366	812,202,163	1,848,968
7.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5			
	plus Line 16.6)	272,721,144	720 , 787 , 043	1,624,006
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
3.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(661,771,224)	76,766,113	953,626
	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year.	1,448,035,707	494,408,936	494 , 408
	19.2 End of period (Line 18 plus Line 19.1)	786,264,483	571,175,049	1,448,035

Note:	Supplemental disclosures of cash flow information for non-cash transactions:			
00 0004	Assured assistal contribution from parent (financing)		0	(175,000,000)
	Accrued capital contribution from parent (financing)			
20.0002.	Capitalized interest (operating)	(11.085.293)	(15.213.574)	(75.078.400)
	Capitalized interest (investing)			
	· · · · · · · · · · · · · · · · · · ·			

# **EXHIBIT 1**

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE CO	UNIRACIS 1	2		
		Current Year to Date	Prior Year to Date	3 Prior Year Ended December 31	
1.	Industrial life		0	0	
2.	Ordinary life insurance	650,454,081	363,930,983	1,836,096,399	
3.	Ordinary individual annuities	1,110,950,168	546,748,833	5,650,879,763	
4.	Credit life (group and individual)		0	0	
5.	Group life insurance	7,272,804	4,749,637	21,410,945	
6.	Group annuities	11,184,218	12,262,728	48 , 710 , 314	
7.	A & H - group	1,576	2,660	16,666	
8.	A & H - credit (group and individual)		0	0	
9.	A & H - other	0	0	16,326	
10.	Aggregate of all other lines of business	0	0	0	
11.	Subtotal (Lines 1 through 10)	1,779,862,847	927 ,694 ,840	7 ,557 ,130 ,414	
12.	Fraternal (Fraternal Benefit Societies Only)		0	0	
13.	Subtotal (Lines 11 through 12)	1,779,862,847	927,694,840	7 ,557 ,130 ,414	
14.	Deposit-type contracts	1,295,371	26 , 251 , 805	172,951,356	
15.	Total (Lines 13 and 14)	1,781,158,218	953,946,645	7,730,081,770	
	DETAILS OF WRITE-INS				
1001.					
1002.					
1003.					
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0	
1099.	Total (Lines 1001 through 1003 plus 1098) (Line 10 above)	0	0	0	

#### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

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

- 1. Iowa Bulletin 07-06 In September 2006 the Commissioner of Insurance of the State of Iowa issued Bulletin 07-06 that allows a prescribed practice for Iowa domiciled companies. This prescribed practice instructs insurance companies to use other than market value for assets held in separate accounts where general account guarantees are present on such separate accounts. Based on this the Company adopted Bulletin 07-06 in 2006 and presents the assets on its BOLI Separate Account at book value. The impact of applying this prescribed practice had no impact on 2021 statutory net income; however, Capital and Surplus as of March 31, 2021 is decreased by \$205,865,204 as a result of this prescribed practice. The impact of applying this prescribed practice had no impact on 2020 statutory net income; however, Capital and Surplus as of December 31, 2020 is decreased by \$312,373,520 as a result of this prescribed practice.
- 2. Iowa Administrative Code 191 Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice increased the Company's statutory net income for the three months ended March 31, 2021 by \$23,519,140 and the cumulative effect on Capital and Surplus at March 31, 2020 was a decrease of \$228,390,542. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2020 by \$35,751,327 and t

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of March 31, 2021 is \$153,302,624 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of \$381,693,166 would have been established as of March 31, 2021 to eliminate the timing mismatch of the assets and liabilities. The impact of applying this prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice had no impact on the Company's statutory net income for the three months ended March 31, 2021 and there was no cumulative impact on the Company's Capital and Surplus at March 31, 2021. The voluntary reserve established as of December 31, 2020 is \$126,888,282 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities. The impact of applying this prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that w

3. lowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43") allows a prescribed practice for lowa domiciled companies. This prescribed practice allows insurance companies domiciled in lowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice increased the Company's statutory net income for the three months ended March 31, 2021 by \$483,805 and the cumulative effect on Capital and Surplus at March 31, 2021 was an increase of \$57,754,018. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2020 by \$3,294,685 and the cumulative effect on Capital and Surplus at December 31, 2020 was an increase of \$57,270,213.

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

NET INCOME	SSAP#	F/S <u>Page</u>	F/S <u>Line #</u>	<u>2021</u>	<u>2020</u>
NET INCOME  (1) Midland National Company state basis (Page 4, Line 35, Colum 1 & 2)	nsXXX	XXX	XXX	\$143,466,211	\$152,626,036
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets Deferral of 2012 Annuity Mortality Table	86,51,00 51,00	4 4		\$23,519,140 \$483,805	
(3) NAIC SAP (1-2=3)	XXX	XXX	XXX	\$ 119,463,266	\$185,082,678
SURPLUS (4) Midland National Company state basis (Page 3, Line 38, Colum 1 & 2)	nsXXX	XXX	XXX	\$4,137,393,821	\$4,205,059,218
(5) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:	1				
Book value of BOLI Separate Account assets Economic hedge of call option derivative assets Deferral of 2012 Annuity Mortality Table	00 86,51,00 51,00	2 2, 3 3	7, 1 1		
(6) NAIC SAP (4-5=6)	xxx	XXX	XXX	\$4,513,895,549	\$

- B. No change
- C. Perpetual preferred stocks are now carried at fair value, not to exceed the current stated call price, in accordance with SSAP No. 32R. There were no other changes to accounting policies during the period ended March, 31 2021.
- D. Going Concern

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

#### 2. Accounting Changes and Corrections of Errors

No change.

#### 3. Business Combinations and Goodwill

A. Statutory Purchase Method

No change.

B. Statutory Merger

No change.

C. Assumption Reinsurance

No change

D. Impairment Loss

No change.

### 4. Discontinued Operations

No change.

#### 5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change

#### Reverse Mortgages

#### Loan-Backed Securities

- The Company obtains its prepayment assumptions on loan-backed securities from market observable sources and internal prepayment model (1)
- The following table indicates the aggregate total of the other than temporary impairment that is recognized for loan-backed securities as of March 31, 2021. (2)

	(1)	(2	2)	(3)
	Amortized Cost Basis Before	Other-Than-Temporary in L	oss	
	Other-Than-Temporary Impairment	(2a) Interest	(2b) Non-interest	Fair Value 1 - (2a + 2b)
OTTI recognized 1st Quarter a. Intent to sell b. Inability or lack of intent to retain the investme the security for a period of time sufficient to recover the amortized cost basis	\$9,996,396	\$ \$44,199	\$2,614,034	\$
c. Total 1 <sup>st</sup> Quarter	\$9,996,396	\$44,199	\$ 2,614,034	\$7,338,163
OTTI recognized 2 <sup>nd</sup> Quarter d. Intent to sell e. Inability or lack of intent to retain the investme the security for a period of time sufficient to recover the amortized cost basis	\$ nt in \$	\$ \$	\$ \$	1
f. Total 2 <sup>nd</sup> Quarter	\$	\$	\$	\$
OTTI recognized 3 <sup>rd</sup> Quarter g. Intent to sell h. Inability or lack of intent to retain the investme the security for a period of time sufficient to recover the amortized cost basis i. Total 3 <sup>rd</sup> Quarter	\$ nt in \$	\$ \$	\$	\$ \$
	¥	<b>*</b>	¥	Ψ
OTTI recognized 4 <sup>th</sup> Quarter j. Intent to sell k. Inability or lack of intent to retain the investmenth the security for a period of time sufficient to	\$ nt in \$	\$ \$	\$ \$	\$ \$
recover the amortized cost basis  I. Total 4 <sup>th</sup> Quarter	\$	\$	\$	\$
m. Annual Aggregate Total		\$44,199	\$2,614,034	

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

			1			
1	2	3	4	5	6	7
	Book/Adjusted Carrying Value Amortized Cost		Recognized	Amortized Cost After		Date of Financial
	Before Current Period	Present Value of	Other-Than-Temporary	Other-Than-Temporary		Statement Where
CUSIP	OTTI	Projected Cash Flows	Impairment	Impairment	Fair Value at time of OTTI	Reported
89989FAB0	2,492,076	1,525,761	966,315	1,525,761	1,525,761	03/31/2021
001406AA5	7,504,320	5,812,402	1,691,918	5,812,402	5,812,406	03/31/2021
Total	XXX	XXX	\$ 2.658,233	XXX	XXX	XXX

(4) The aggregate amount of unrealized losses:

 Less than 12 Months
 12 Months or Longer .34,921,364 .69,231,564

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

 Less than 12 Months
 12 Months or Longer .1,332,228,390 .2.982.815.148

- Loan-backed securities primarily consist of residential mortgage-backed securities ("RMBS") and commercial mortgage-backed securities ("CMBS"). The unrealized losses on RMBS are concentrated in the non-agency sector and are primarily due to concerns regarding mortgage defaults on Alt-A and other risky mortgages. These concerns result in some illiquidity in the market and spread widening on these securities that are being traded. The unrealized losses in CMBS are primarily attributable to illiquidity in that sector and concerns regarding the potential for future commercial mortgage defaults. The Company continues to review payment performance, delinquency rates, and credit enhancements within the security structures and monitored the credit ratings of all its CMBS holdings. The Company performs various stress tests on the cash flow projections for its RMBS and CMBS securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due to the Company, other-than-temporary impairments on RMBS and CMBS during 2021. In situations where the projected cash flows indicated the Company will receive the amounts it is contractually due and the Company has the intent and ability to hold the securities until recovery of its amortized cost, an other-than-temporary impairment is not recognized. (5)
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

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

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

Type of Repo Trades Used

Bilateral (YES/NO) Tri-Party (YES/NO)

1	2	3	4
FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
YES			
YES			

Original (Flow) & Residual Maturity

a. Maximum Amount

1. Open – No Maturity
2. Overnight
3. 2 Days to 1 Week

> 1 Week to 1 Month > 1 Month to 3 Months

> 3 Months to 1 Year > 1 Year

a. Ending Balance

lance
Open – No Maturity
Overnight
2 Days to 1 Week
> 1 Week to 1 Month
> 1 Month to 3 Months
> 3 Months to 1 Year

Counterparty, Jurisdiction and Fair Value (FV)

Not applicable to the Company.

FIRST	SECOND	THIRD	FOURTH
QUARTER	QUARTER	QUARTER	QUARTER
3,000,163			
328,000,000			
3.504.396.635			
3 000 163			
3 359 396 640			

(5)	Securities "Sold" Under Repo – Secured Borrowing				
		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
	a. Maximum Amount 1. BACV	XXX	•	•	
	Nonadmitted – Subset of BACV     Fair Value	XXX4,605,215,963	XXX	XXX	
	b. Ending Balance	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
	BACV     Nonadmitted – Subset of BACV	XXXXXX			
	3. Fair Value	4,575,685,598			
(6)	Securities Sold Under Repo – Secured Borrowing by NAIC Designat	ion			
EN	DING BALANCE	1	2	3	4
a.	Bonds – BACV	NONE	NAIC 1	NAIC 2	NAIC 3
b. c.	Bonds – FV LB & SS – BACV			396,157,401 .	
d. e.	LB & SS – FV Preferred Stock – BACV		1,770,236,790		
f. g.	Preferred Stock – FV Common Stock				
h. i.	Mortgage Loans – BACV Mortgage Loans – FV				
j. k.	Real Estate – BACV Real Estate – FV				
l. m.	Derivatives – BACV Derivatives – FV				
n. o.	Other Invested Assets – BACV Other Invested Assets – FV				
p. q.	Total Assets – BACV Total Assets – FV				
·	DING BALANCE				
		5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. b.	Bonds – BACV Bonds – FV		3,069,431 3,023,300		
c. d.	LB & SS – BACV LB & SS – FV				
e. f.	Preferred Stock – BACV Preferred Stock – FV				
g. h.	Common Stock Mortgage Loans – BACV				
i. j.	Mortgage Loans – FV Real Estate – BACV				
k. I.	Real Estate – FV Derivatives – BACV				
m. n.	Derivatives – FV Other Invested Assets – BACV				
o. p.	Other Invested Assets – FV Total Assets – BACV				
q.	Total Assets – FV p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o		3,023,300		
(7)	Collateral Received – Secured Borrowing				
		FIRST	SECOND	THIRD	FOURTH
	a. Maximum Amount	QUARTER	QUARTER	QUARTER	QUARTER
	<ol> <li>Cash</li> <li>Securities (FV)</li> </ol>	5,458,162,797			
	b. Ending Balance 1. Cash	4 460 529 803			
	2. Securities (FV)				
(8)	Cash & Non-Cash Collateral Received – Secured Borrowing by NAIG	Designation			
EN	DING BALANCE	1	2	3	4
a.	Cash	NONE 4,460,529,803	NAIC 1	NAIC 2	NAIC 3
b. c.	Bonds – FV LB & SS – FV				
d. e.	Preferred Stock – FV Common Stock				
f. g.	Mortgage Loans – FV Real Estate – FV				
h. i.	Derivatives – FV Other Invested Assets – FV				
j. 	Total Collateral Assets – FV (Sum of a through i)	4,460,529,803			
ΕN	DING BALANCE	5	6	7	8
		NAIC 4	NAIC 5	NAIC 6	DOES NOT QUALIFY AS ADMITTED
a. b.	Cash Bonds – FV				
c. d.	LB & SS – FV Preferred Stock – FV				
e. f.	Common Stock Mortgage Loans – FV				
g. h.	Real Estate – FV Derivatives – FV Other text of Acade – FV				
i. j.	Other Invested Assets – FV Total Collateral Assets – FV (Sum of a through i)				
(9)	Allocation of Aggregate Collateral by Remaining Contractual Maturity	y		FAIR	
	Overnight and Continuous			VALUE	000 163
	b. 30 Days or Less c. 31 to 90 Days			378,i	000,000
	d. > 90 Days			3,687,	
(10)	Allocation of Aggregate Collateral Reinvested by Remaining Contract	ctual Maturity	AMORTIZED	FAIR	
	a. 30 Days or Less		COST	VALUE	
	b. 31 to 60 Days c. 61 to 90 Days				
	d. 91 to 120 Days e. 121 to 180 Days				
	f. 181 to 365 Days g. 1 to 2 Years		51,778,86 11,574,72	5251,420 2411,365	,432 ,407
	h. 2 to 3 Years i. > 3 Years			3953,407 004,343,100	

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

a. Maximum Amount

1. Cash (Collateral – All)

2. Securities Collateral (FV)

FIRST	SECOND	THIRD	FOURTH
QUARTER	QUARTER	QUARTER	QUARTER
5,548,162,797			
4,460,529,803			

b. Ending Balance

1. Cash (Collateral – All)

2. Securities Collateral (FV)

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

No change.

H. Repurchase Agreements Transactions Accounted for as a Sale

No change

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

No change.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits (LIHTC)

No change.

I Restricted Asset

(1) Restricted Assets (Including Pledged)

(1) Restricted	Assets (Including Pledg	eu)					
			Gross (Ad	dmitted & Nonadmitted) F	Restricted		
-			Current Year			6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown		*	\$	\$	\$	\$	
Collateral held under security lending agreements	*	¥	<u> </u>	Ψ	Ψ	¥	,
c. Subject to repurchase agreements	4,184,678,804				4,184,678,804	3,992,643,703	192,035,10
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
n. Letter stock or securities restricted as to sale – excluding FHLB capital							
stock	\$	\$	\$	\$	\$	\$	;
FHLB capital stock	132,911,800				132,911,800		
. On deposit with states	3,206,670				3,206,670	3,206,670	(
regulatory bodies  Pledged as collateral to FHLB (including assets							
backing funding agreements)	3,072,795,000				3,072,795,000	4,349,009,477	(1,276,214,477
n. Pledged as collateral not captured in other categories	55,403,341				55,403,341	60,500,296	(5,096,955
n. Other restricted assets							, ,
o. Total Restricted Assets	7,448,995,615	\$	\$	\$	\$ 7,448,995,615	\$ 8,538,271,946	(1,089,276,331

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

		Curren	t Year	
	8	9	Perce	entage
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
Subject to contractual obligation for which liability is not shown	\$	\$	%	%
b. Collateral held under security lending agreements				
c. Subject to repurchase agreements		4,184,678,804	6.1	6.1
d. Subject to reverse repurchase agreements				
e. Subject to dollar repurchase agreements				
f. Subject to dollar reverse repurchase agreements				
g. Placed under option contracts				
h. Letter stock or securities restricted as to sale – excluding FHLB capital	•			
stock i. FHLB capital stock	\$	\$ 132,911,800	<u>%</u> 0.2	% 0.2
i. On deposit with states		3,206,670	0.2	0.2
k. On deposit with other regulatory bodies		3,206,670	0.0	0.0
I. Pledged as collateral to FHLB (including assets backing funding				
agreements)		3,072,795,000	4.5	4.5
m. Pledged as collateral				
not captured in other categories		55,403,341	0.1	0.1
n. Other restricted assets o. Total Restricted Assets	\$	\$ 7,448,995,615	10.8%	10.8%

otal Restricted Assets \$ \$
(c) Column 5 divided by Asset Page, Column 1 Line 28
(d) Column 9 divided by Asset Page, Column 3 Line 28

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

			Gross (Admi	tted & Nonadmitte	d) Restricted			8	Percentage		
			Current Year			6	7		9	10	
	1	2	3	4	5						
									Gross (Admitted &		
			Total Separate	S/A Assets			Increase/	Total Current Year	Nonadmitted)	Admitted	
Description of	Total General	G/A Supporting	Account (S/A)	Supporting G/A	Total	Total From Prior	(Decrease)	Admitted	Restricted to Total	Restricted to Total	
Assets	Account (G/A)	S/A Activity (a)	Restricted Assets	Activity (b)	(1 plus 3)	Year	(5 minus 6)	Restricted	Assets	Admitted Assets	
Dynamic Hedge											
Collateral	\$ 55,403,341	\$	\$	\$	\$ 55,403,341	\$ 60,500,296	\$ (5,096,955)	\$ 55,403,341	0.1 %	0.1 %	
Total (c)	\$ 55,403,341	\$	\$	\$	\$ 55,403,341	\$ 60,500,296	\$ (5,096,955)	\$ 55,403,341	0.1 %	0.1 %	

- (c) Total Line for Columns 1 through 7 should equal 5H(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5H(1)m Columns 9 through 11 respectively
  - Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statement (4)

No change.

Working Capital Finance Investments M.

No change.

Offsetting and Netting of Assets and Liabilities N.

No change.

Ω 5GI Securities

Investment	Number of 5	GI Securities	Aggrega	te BACV	Aggregate	Fair Value
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	33	32	\$ 148,593,554	\$ 146,252,842	\$149,435,916	\$146,642,633
(2) LB&SS – AC						
(3) Preferred Stock – AC	1	1	493,884	493,884	456,169	464,988
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	34	33	\$ 149 087 438	\$ 146 746 726	\$ 149 892 085	\$ 147 107 621

AC - Amortized Cost

FV - Fair Value

No change

Prepayment Penalty and Acceleration Fees

General Account 23 Separate Account 3 (1) Number of CUSIPs (2) Aggregate Amount of Investment Income 14,861,923 279,410

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

B. No change.

7. Investment Income

No change.

#### 8. Derivative Instruments

Interest Rate Swaps, Interest Rate Floors, and Foreign Currency Forwards

A.B. No change.

C. No change.

D. No change.

E. No change.

F. No change.

G. No change.

H. No change. Financial Options

A.B. At March 31, 2021 the exposure was \$394,819,441.

C. No change.

D. No change.

E. No change.

No change.

H. No change.

Financial Futures

A.B. At March 31, 2021, the exposure was \$45,485,154.

C. No change.

D. No change.

E. No change.

F. No change.

G. No change.

H. No change.

### 9. Income Taxes

No material change.

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

A.B.C. The Company paid dividends to the parent company, Sammons Financial Group, Inc. ("SFG") of \$219,652,000 during the period ended March 31, 2021.

D. No change.

NOTES TO FINANCIAL STATEMENTS E. No change. F. G. No change Н. No change. I. No change. J. No change. K. No change. L. No change. M. No change. N. No material change. Ο. 11. Debt No change. В. FHLB (Federal Home Loan Bank) Agreements The Company is a member of the Federal Home Loan Bank ("FHLB") of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as \$3,796,137,512. The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.) The tables below indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of Des Moines. General Total 2+3 Account 1. Current Year Membership Stock – Class A Membership Stock – Class B Activity Stock Excess Stock (a) (b) ...10.000.000 ..10.000.000 ...122,911,800 ...122,911,800 Aggregate Total
Actual or estimated Borrowing Capacity as Determined by the Insurer 132.911.800 132,911,800 .3,796,137,512 2. Prio Membership Stock – Class A Membership Stock – Class B Activity Stock ...10,000,000 ..10,000,000 .....122,911,800 .122,911,800 Excess Stock 132,911,800 132,911,800 Aggregate Total
Actual or estimated Borrowing Capacity as Determined by the Insurer 3,880,046,762 XXX Membership Stock (Class A and B) Eligible for Redemption Not Eligible to Less Than 1 year Current Year Less Than 6 1 to Less Than Redemption ...... 10,000,000 Total ......10,000,000 Membership Stock Months Collateral Pledged to FHLB (3) a. Amount Pledged as of Reporting Date Aggregate Total Fair Value Carrying Value Borrowing 1. Current Year Total General and Separate Accounts Total Collateral Pledged Current Year Total General and Separate Accounts Total Conlateral Theogram
(Lines 2+3)
Current Year General Account Total Collateral Pledged
Current Year Separate Accounts Total Collateral Pledged
Prior Year-end Total General and Separate Accounts Total Collateral Pledged 4,597,095,785 4,597,095,785 . 3,072,795,000 . 3,072,795,000 4,344,461,341 4,344,461,341 2. 3. ..... 4,932,421,021 ..... .4,349,009,477 .... . 3,072,795,000 Maximum Amount Pledged During Reporting Period Amount Borrowed at Time of Maximum Fair Value Carrying Value Collateral 1. Current Year Total General and Separate Accounts Maximum Collateral Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)
Current Year General Account Maximum Collateral Pledged
Current Year Separate Accounts Maximum Collateral Pledged
Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged 4.613.990.840 4.351.152.665 .3.072.795.000 4,613,990,840 4,351,152,665 3,072,795,000 5,034,115,244 ..... ... 4,624,514,064 ... .3,072,795,000

Separate

Accounts

XXX

XXX

3

3 to 5 Years

- (4) Borrowing from FHLB
- a. Amount as of the Reporting Date

		1	2	3	4
		Total	General	Separate	Funding Agreements
		2+3	Account	Account	Reserves Established
1.	Current Year				•
	(a) Debt (b) Funding Agreements (c) Other (d) Aggregate Total	3,072,795,000 3,072,795,000	3,072,795,000 3,072,795,000		XXX
2.	Prior Year-end				
	(a) Debt (b) Funding Agreements (c) Other (d) Agreeate Total	3,072,795,000 3,072,795,000	3,072,795,000 3,072,795,000		XXX

b. Maximum Amount during Reporting Period (Current Year)

		1 Total	2 General	3 Separate
		2+3	Account	Accounts
1.	Debt			
2. 3.	Funding Agreements Other	2.072.705.000	2 072 705 000	
3. 4.	Aggregate Total			
٠.	Aggregate Potal			

c. FHLB – Prepayment Obligations

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

Debt
 Funding Agreements
 Other

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

No change.

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

- A. No change.
- B. No change.
- C. No change
- D. The Company paid \$219,652,000 dividends as of March 31, 2021.
- E. No change.
- F. No change.
- G. No change.
- H. No change.
- I. No change.
- J. No change.
- K No change
- L. M. No change.

#### 14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

At March 31, 2021, the Company had a \$81,942,385 increase in capital commitments to limited partnerships from prior year end.

B. Assessments

No change.

C. Gain Contingencies

No change.

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

No change

E. Joint and Several Liabilities

No change.

F. All Other Contingences

No change.

#### 15. Leases

A. Lessee Leasing Arrangements

No change

B. Lessor Leasing Arrangements

No change.

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

lo change.

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer of Servicing of Financial Assets

The Company's security lending programs are discussed in Note 5.

C. Wash Sales

No change.

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

No change

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

No change.

#### 20. Fair Value Measurements

- A. The assets and liabilities measured and reported at fair value for the Company as of March 31, 2021 are as follows:
  - (1) Fair Value Measurements at Reporting Date

	Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a.	Assets at fair value Bonds - industrial and miscellaneous Preferred stocks Common stocks - unaffiliated Derivatives - interest rate floors Derivatives - foreign exchange contracts Derivatives - futures contracts Separate account assets Total assets at fair value/NAV	\$385,760,635 \$	\$280,374,633 \$135,947,639 \$7,670,310 \$1,483,271 \$\$	\$456,169 \$16,247,418 \$\$ \$\$	\$\$\$\$\$\$\$\$\$	\$280,830,802 \$537,955,692
b.	Liabilities at fair value Derivatives – foreign exchange contracts Total liabilities at fair value	\$ \$	\$(8,652) \$ (8,652)	\$ <u>\$</u>	\$ \$	\$(8,652) \$ (8.652)

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

	Ending Balance as of Prior Quarter	Transfers into	Transfers out	Total gains and (losses) included in Net	Total gains and (losses) included in					Ending Balance for Current
Description	End	Level 3	of Level 3	Income	Surplus	Purchases	Issuances	Sales	Settlements	Quarter End
a. Assets:										
Bonds – industrial & misc.	7,430,125				26,461					7,456,586
Preferred stocks		456,169								456,169
Common stocks - unaffiliated	10,920,331				5,073,697	253,389				16,247,417
Total Assets	18,350,456	456,169			5,100,158	253,389				24,160,172

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

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

Variable separate account assets are reported at estimated fair value in the consolidated balance sheets based on quoted net asset values of the underlying mutual funds.

- Not applicable to the Company.
- C. The carrying value and estimated fair value of the Company's financial instruments as of March 31, 2021 are as follows:

	Aggregate										Net Asset		Not Practicable
Type of Financial Instrument	Fair Value	_	Admitted Assets	_	(Level 1)		(Level 2)	_	(Level 3)	_	Value (NAV)		(Carrying Value)
Bonds\$	53,365,819,675	\$	49,947,262,654	\$		\$	47,838,563,753	\$	5,527,255,921	\$		\$	
Preferred stocks\$	1,035,848,796	\$	1,005,070,801	\$		\$	1,035,392,627	\$	456,169	\$		\$	
Common stock - unaffiliated \$	537,955,690	\$	537,955,690	\$	385,760,633	\$	135,947,639	\$	16,247,418	\$		\$	
Mortgage loans\$	4,259,068,741	\$	4,231,184,676	\$		\$	4,259,068,741	\$		\$		\$	
Cash, cash equivalents and													
short terms\$	786,268,365	\$	786,264,483	\$	779,071,522	\$	7,196,843	\$		\$		\$	
Contract Loans\$	402,751,887	\$	402,751,887	\$		\$	402,751,887	\$		\$			
Derivative instruments\$	1,734,815,990	\$	486,697,164	\$	45,485,154	\$	1,689,330,836	\$		\$		\$	
Other invested assets (a) \$	1,501,217,849	\$	1,413,903,838	\$		\$	960,818,628	\$	540,399,221	\$		\$	26,710,529
Separate accounts\$	6,142,233,772	\$	5,881,635,934	\$	2,899,859,342	\$	3,030,333,321	\$	212,041,110	\$		\$	
Liabilities for future policy													
benefits\$	363.689.836	\$	354.861.998	\$		\$		\$	362.689.836	\$		\$	
Repurchase agreements,	, ,		, , , , , , , , , , , , , , , , , , , ,						,,,,,,,				
other borrowings and													
collateral on derivative													
instruments\$	7,913,531,804	\$	7.856.386.877	\$	323.062.075	\$	7.590.469.730	\$		\$		\$	
Derivative instruments\$	922.170.257	\$	176.401.662	\$	,,	\$	922.170.257	\$		\$		\$	
	===, 0,20.	*	2, 101,002	*		~	===, 0,20.	*		*		~	

D. Not Practicable to Estimate Fair Value

	Type or Class of Financial Instrument	 Carrying Value	Effective Interest Rate	Maturity Date
(a)	Other invested assets	\$ 26,710,529	n/a	n/a

Explanation

This represents the remaining amortized amounts of Tax Credits at 03/31/2021. There is no fair value available as an active market does not exist for these investments and the cost of estimating fair value appears excessive considering the materiality of the instruments to the entity.

#### 21. Other Items

A. Unusual or Infrequent Items

No change.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

No change.

D. Business Interruption Insurance Recoveries

No change.

E. State Transferable and Non-transferable Tax Credits

No change.

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance-Linked Securities (ILS) Contracts

No change.

The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy No change.

#### 22. Events Subsequent

In April, SFG made a loan to the Company in the amount of \$219,304,200. The loan has an interest rate of 1.90% per annum and matures on December 19, 2021. The date through which subsequent events have been evaluated is May 13, 2021.

#### 23. Reinsurance

A. Ceded Reinsurance Report

No change.

B. Uncollectible Reinsurance

No change.

C. Commutation of Reinsurance Reflected in Income and Expenses

No change.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No change

E.F. Reinsurance of Variable Annuity Contracts/Certificates With an Affiliated Captive Reinsurer

No change

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

No change.

H. Reinsurance Credit

No change.

#### 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

#### 25. Change in Incurred Losses and Loss Adjustment Expenses

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

#### 26. Intercompany Pooling Arrangements

No change.

#### 27. Structured Settlements

No change.

#### 28. Health Care Receivables

No change.

#### 29. Participating Policies

No change.

#### 30. Premium Deficiency Reserves

No change.

#### 31. Reserves for Life Contracts and Annuity Contracts

No change

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

No change.

#### 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

#### 34. Premiums and Annuity Considerations Deferred and Uncollected

No change.

#### 35. Separate Accounts

A. Separate Account Activity

No change.

B. General Nature and Characteristics of Separate Accounts Business:

No change.

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

No change.

#### 36. Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

## **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Did the reporting entity experience any material to Domicile, as required by the Model Act?	ransactions requiring the filing of Disclosure of Mate	erial Transacti	ons with the S	tate of	Ye	s [ ]	No [X]
1.2		ry state?				Ye	s [ ]	No [ ]
2.1	Has any change been made during the year of th reporting entity?	is statement in the charter, by-laws, articles of inco	rporation, or d	eed of settlem	ent of the	Ye	s [X]	No [ ]
2.2	If yes, date of change:						02/	19/2021
3.1		Holding Company System consisting of two or more				Ye	s [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?				Ye	s [X]	No [ ]
3.3		ription of those changes. nto another entity (11), new entity formed or						
3.4	Is the reporting entity publicly traded or a member	r of a publicly traded group?				Ye	s [ ]	No [X]
3.5	If the response to 3.4 is yes, provide the CIK (Ce $$	ntral Index Key) code issued by the SEC for the en	tity/group					
4.1	Has the reporting entity been a party to a merger	or consolidation during the period covered by this s	statement?			Ye	s [ ]	No [X]
	If yes, complete and file the merger history data f	ile with the NAIC.						
4.2	If yes, provide the name of entity, NAIC Company ceased to exist as a result of the merger or consc	y Code, and state of domicile (use two letter state a blidation.	bbreviation) fo	or any entity th	at has			
		1 Name of Entity NAIC C	2 Company Code	3 State of D				
6.1 6.2	If yes, attach an explanation.  State as of what date the latest financial examinal state the as of date that the latest financial examinal examinal examinal examinal examinal examination.	tion of the reporting entity was made or is being maintain report became available from either the state ance sheet and not the date the report was comple	adee of domicile o	or the reporting	a entity.		12/3	31/2016
6.3	or the reporting entity. This is the release date or	tion report became available to other states or the completion date of the examination report and not	the date of the	examination	(balance		04/:	20/2018
6.4	By what department or departments?							
6.5		ne latest financial examination report been accounte	ed for in a sub	sequent financ	ial 	Yes [ ] N	lo [ ]	NA [X]
6.6		t financial examination report been complied with?				Yes [X] N		
7.1	Has this reporting entity had any Certificates of A suspended or revoked by any governmental entit	uthority, licenses or registrations (including corpora y during the reporting period?	te registration	, if applicable)		Ye	s [ ]	No [X]
7.2	If yes, give full information:							
8.1	Is the company a subsidiary of a bank holding co	mpany regulated by the Federal Reserve Board?				Ye	s [ ]	No [X]
8.2	If response to 8.1 is yes, please identify the name	e of the bank holding company.						
8.3	Is the company affiliated with one or more banks,	thrifts or securities firms?				Ye	s [X]	No [ ]
8.4	federal regulatory services agency [i.e. the Feder	e names and location (city and state of the main of al Reserve Board (FRB), the Office of the Comptro ecurities Exchange Commission (SEC)] and identify	ller of the Curr	rency (OCC), t	he Federal			
	1	2	3	4	5	6	7	
	Affiliate Name	Location (City, State)	FRB	осс	FDIC	SEC		
	Asset Consulting Group, LLC	St. Louis, MO				YES	.]	

1	2	3	4	5	6
	Location				
Affiliate Name	(City, State)	FRB	OCC	FDIC	SEC
Asset Consulting Group, LLC	St. Louis, MO				YES
Guggenheim Funds Distributors, LLC	Chicago, IL				YES
Guggenheim Investment Advisors, LLC	New York, NY				YES
Security Investors, LLC dba Guggenheim					
Investments	Overland Park, KS				YES
Guggenheim Partners Investment Management,					
LLC	Santa Monica, CA				YES
IGS Gamma Advisors. LLC	New York. NY				YES
Guggenheim Funds Investment Advisors, LLC	Chicago, IL				YES
Guagenheim Securities. LLC	New York. NY				YES
Guagenheim Investor Services, LLC	New York. NY				YES
Sammons Financial Network, LLC	West Des Moines, IA				YES
Guggenheim Partners Advisors, LLC	Chicago, IL				YES
	New York, NY				
Guggenheim Corporate Funding, LLC	New York, NY				YES

## **GENERAL INTERROGATORIES**

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 [ ]
	<ul> <li>(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships</li> <li>(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;</li> <li>(c) Compliance with applicable governmental laws, rules and regulations;</li> <li>(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and</li> <li>(e) Accountability for adherence to the code.</li> </ul>	i,		
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).			
	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:\$			
11.1	INVESTMENT  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	[X]	No [ ]
11.2	If yes, give full and complete information relating thereto: The Company has investments in FHLB Capital Stock, investments on deposit with states, investments pledged as collateral within its hedging programs, and assets pledged as collateral to FHLB			
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:	9	7,66	1,395
13.	Amount of real estate and mortgages held in short-term investments:			
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?	Yes	[X]	No [ ]
14.2	If yes, please complete the following:			
	1 2 Prior Year-End Book/Adjusted Carrying Value 14.21 Bonds \$ 618,391,284 \$ .558,707,696 14.22 Preferred Stock \$ .0 \$			
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?	No	[]	NA [ ]
16	If no, attach a description with this statement.  For the reporting entity's security lending program, state the amount of the following as of the current statement date:	4 400	E40	225
	<ul> <li>Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2</li> <li>Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2</li> <li>Total payable for securities lending reported on the liability page</li> </ul>	4,468,	975,	985

## **GENERAL INTERROGATORIES**

pursuant to a cust Considerations, F Handbook?	todial agreement . Outsourcing of	t with a qualified Critical Function	bank or trust com is, Custodial or Sa	s and other s pany in acco afekeeping A	rdance with Sect greements of the	throughout the current year helion 1, III – General Examination 1, III – General Examination   NAIC Financial Condition Examination   Handbook, complete the follow	on aminers	Yes [X] No [
. o. u ug.ooo			1	a.rerar een		2	g.	
	CitiBank N		Custodian(s)		388 Greenwich S	Custodian Address Street, New York, NY 10013		
For all agreement location and a cor			uirements of the I	NAIC Financi	ial Condition Exa	miners Handbook, provide the	name,	
		1 Name(s)		2 Location(s)		3 Complete Explanation(s	s)	
Have there been	any changes, inc	cluding name ch	anges in the cust	odian(s) idon	tified in 17.1 duri	ing the current quarter?		Yes [ ] No [)
If yes, give full and		J		odian(s) iden	unea III 17.1 auri	ing the current quarter?		165 [ ] NO [/
	1 Old Cust		2 New Custod	ian	3 Date of Change	4 Reason		
	investment decis	sions on behalf o	of the reporting er	itity. For asse	ets that are mana	, including individuals that hav ged internally by employees o ties"]		
	1 Name of Firm					2 iliation		
Athene Asset Ma	ciai kisk manage anagement. L.P.	ement, LLG		l I				
Blackrock Finan	ncial Managemen	t Inc. CRD	lı.					
(i.e., designated v 98 For firms/individu	with a "U") mana lals unaffiliated w	in the table for Q ge more than 10 vith the reporting	uestion 17.5, do a % of the reporting entity (i.e., design	any firms/indi g entity's inve	viduals unaffiliate ested assets? "U") listed in the t	ed with the reporting entity		Yes [ ] No [ X
(i.e., designated v 98 For firms/individu does the total ass	with a "U") mana lals unaffiliated w sets under mana	in the table for Q ige more than 10 vith the reporting igement aggrega	uestion 17.5, do a % of the reporting entity (i.e., designate to more than 5	any firms/indig g entity's inve nated with a ' 0% of the rep	viduals unaffiliate ested assets? "U") listed in the t porting entity's in	ed with the reporting entity table for Question 17.5,		Yes [ ] No [ X
(i.e., designated v 98 For firms/individu does the total ass	with a "U") mana lals unaffiliated w sets under mana r individuals listed legistration	in the table for Q ge more than 10 with the reporting gement aggrega d in the table for	uestion 17.5, do a % of the reporting entity (i.e., designate to more than 5	any firms/inding entity's invertible and the a	viduals unaffiliate ested assets? "U") listed in the t porting entity's in	ed with the reporting entity table for Question 17.5, wested assets?	information for	Yes [ ] No [ X
(i.e., designated volume (i.e., designated volume) (i.e., designated v	with a "U") mana lals unaffiliated w sets under mana r individuals listed gistration y Number	in the table for Qige more than 10 with the reporting igement aggregated in the table for Name of India Guggenheim Par	uestion 17.5, do a % of the reporting entity (i.e., designate to more than 5 17.5 with an affiliance of Firm or vidual	any firms/indigentity's inverse anated with a "0% of the repartion code of the lide	viduals unaffiliate ested assets? "U") listed in the toorting entity's in "A" (affiliated) or 3 egal Entity	ed with the reporting entity  table for Question 17.5,  vested assets?  "U" (unaffiliated), provide the  4  Registered With  Securities Exchange	information for	Yes [ ] No [ X  the table below.  the table below.  Sometiment Management Agreement (IMA) Filed
(i.e., designated volume of the total assume o	with a "U") mana lals unaffiliated w sets under mana r individuals listed gistration y Number	in the table for Qige more than 10 with the reporting igement aggregated in the table for Name of India Guggenheim Par	uestion 17.5, do a % of the reporting entity (i.e., designate to more than 5 17.5 with an affilia 2 of Firm or vidual ettners hagement, LLC	any firms/indigentity's inverse anated with a '0% of the repartion code of Light Light 1998 (1998) at 1998 (1998) (1998) (1998	viduals unaffiliate sted assets?  "U") listed in the toorting entity's in "  "A" (affiliated) or 3  egal Entity entifier (LEI)	table for Question 17.5, vested assets?  "U" (unaffiliated), provide the  Registered With Securities Exchange Commission	information for	Yes [ ] No [ X  the table below.
(i.e., designated via the control of	with a "U") mana lals unaffiliated w sets under mana r individuals listed l egistration y Number	in the table for Q ige more than 10 with the reporting igement aggregated in the table for Name of India Guggenheim Par Investment Mar Milliman Finar Management, LL	uestion 17.5, do a % of the reporting entity (i.e., designate to more than 5 17.5 with an affilia 2 of Firm or vidual ettners hagement, LLC	any firms/indigentity's inverse anated with a '0% of the repartion code of Light 1549300XWQLV 5493002H8S1	viduals unaffiliate sted assets?  "U") listed in the transfer of the stead of the s	table for Question 17.5, vested assets?  "U" (unaffiliated), provide the  Registered With Securities Exchange Commission	information for Ir	Yes [ ] No [ X  the table below.  systement Management Agreement (IMA) Filed
(i.e., designated via the control of	with a "U") mana lals unaffiliated w sets under mana r individuals listed gistration y Number	in the table for Qige more than 10 with the reporting igement aggregated in the table for Name of India Guggenheim Par Investment Mar Milliman Finar Management, LL Athene Asset Milliman Finar Athene Asset Milliman Finar Management, LL	uestion 17.5, do a % of the reporting entity (i.e., designate to more than 5  17.5 with an affilia  2 of Firm or vidual etners hagement , LLC	any firms/indigentity's inverse anated with a '0% of the repartion code of Lude 549300XWQLV 549300ZH8ST 549300L3R60	viduals unaffiliate sted assets?  "U") listed in the transfer of the stead of the s	and with the reporting entity  table for Question 17.5,  vested assets?  "U" (unaffiliated), provide the  Registered With  Securities Exchange Commission  Securities Exchange	information for Ir / / / / / / / / / / / / / / / / / /	Yes [ ] No [ X  the table below.  5  Investment Management Agreement (IMA) Filed
(i.e., designated of the control of	with a "U") mana lals unaffiliated w sets under mana r individuals listed l egistration y Number	in the table for Qige more than 10 with the reporting igement aggregated in the table for Name of India Guggenheim Par Investment Mar Milliman Finar Management, LL Athene Asset Milliman Finar Management of the PineBridge Investment Mar Blackrock Fina	uestion 17.5, do a % of the reporting entity (i.e., designate to more than 5  17.5 with an affiliance of Firm or vidual etners hagement, LLC locial Risk C	any firms/indig entity's inverse anited with a "0% of the repartion code of Lide 549300XWQLV 549300ZH8ST 549300L3R6C CLDVY8VY4GN	viduals unaffiliate sted assets?  "U") listed in the transfer entity's in a segal Entity sentifier (LEI)  "NUK615E79	and with the reporting entity  table for Question 17.5,  vested assets?  "U" (unaffiliated), provide the  4  Registered With  Securities Exchange Commission	information for Ir / / / / / / / / / / / / / / / / / /	Yes [ ] No [ X  the table below.  5  vestment Management Agreement (IMA) Filed
(i.e., designated of the control of	with a "U") mana lals unaffiliated w sets under mana r individuals listed gegistration y Number	in the table for Q ge more than 10 vith the reporting gement aggregated in the table for Name of Indi Guggenheim Par Investment Mar Management, LL Athene Asset M PineBridge Inv. Blackrock Finalinc., CRD	uestion 17.5, do a % of the reporting entity (i.e., designate to more than 5  17.5 with an affilia  2 of Firm or vidual entity (i.e., designate to more than 5  LC	any firms/indig entity's inverse nated with a 40% of the repartion code of Lide 549300XWQLV 549300L3R60 CLDVY8VY4GN 549300LVXY1	viduals unaffiliate sted assets?  "U") listed in the troorting entity's in a gal Entity entifier (LEI)  VNUK615E79	and with the reporting entity  table for Question 17.5,  vested assets?  "U" (unaffiliated), provide the  4  Registered With  Securities Exchange Commission	information for Irry DS DS DS DS DS DS DS	Yes [ ] No [ X  the table below.  5  vestment Management Agreement (IMA) Filed
(i.e., designated of the control of	with a "U") mana lals unaffiliated we sets under mana r individuals listed legistration y Number  requirements of large in the securities, tation necessary to securities an actual entity self-design grund processing plus purchase ting entity is hold to be begination was a current private and acturent private and acturent private and current pri	in the table for Q ge more than 10 with the reporting gement aggregated in the table for Name of India Guggenheim Par Investment Mar Management, LL Athene Asset M PineBridge Inv. Athene Asset M PineBridge Inv. Blackrock Final Inc., CRD	uestion 17.5, do a % of the reporting entity (i.e., designate to more than 5 17.5 with an affilia  2 of Firm or vidual entity is cartifying the credit analysis of the dinterest and print timate payment of tites? entity is certifying the credit yis certifying the credit analysis of the entity is certifying the credit analysis of the credit yis certifying try 1, 2018. The credit rating as	any firms/indig entity's inverse partity's inverse partity's inverse partity's inverse partity's inverse partity's firms, and of the National Paymer of all contracted paym	viduals unaffiliate sted assets?  "U") listed in the troorting entity's in a gal Entity entifier (LEI)  "KNUK615E79	ad with the reporting entity  table for Question 17.5,  vested assets?  "U" (unaffiliated), provide the  Registered With Securities Exchange Commission. Secur	information for Ir / DS	Yes [ ] No [ The table below.  5 Investment Management Agreement (IMA) Filed

## **GENERAL INTERROGATORIES**

- By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

  a. The shares were purchased prior to January 1, 2019.
  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
  d. The fund only or predominantly holds bonds in its portfolio.
  e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [ ] No [X]

## **GENERAL INTERROGATORIES**

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

Life an	d Accident 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 Amount
1.1	Long-Term Mortgages in Good Standing		Amount
	1.11 Farm Mortgages	\$	
	1.12 Residential Mortgages	•	10,000,000
	1.13 Commercial Mortgages	•	4,221,184,676
	1.14 Total Mortgages in Good Standing		4,231,184,676
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	·	, , ,
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$	
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	\$	
	1.32 Residential Mortgages	\$	
	1.33 Commercial Mortgages	\$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$	0
1.4	Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	\$	
	1.42 Residential Mortgages	\$	
	1.43 Commercial Mortgages	\$	
	1.44 Total Mortgages in Process of Foreclosure	\$	0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	4,231,184,676
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	\$	
	1.62 Residential Mortgages	\$	
	1.63 Commercial Mortgages	\$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$	0
2.	Operating Percentages:		
	2.1 A&H loss percent		%
	2.2 A&H cost containment percent		%
	2.3 A&H expense percent excluding cost containment expenses		%
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		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 [ ]
Frateri	nal 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 reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [	] No [ ] NA [ ]
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
	\$
	\$
	\$

## SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
					-				
					-				
			NO					-	
								-	
					-				
					-				

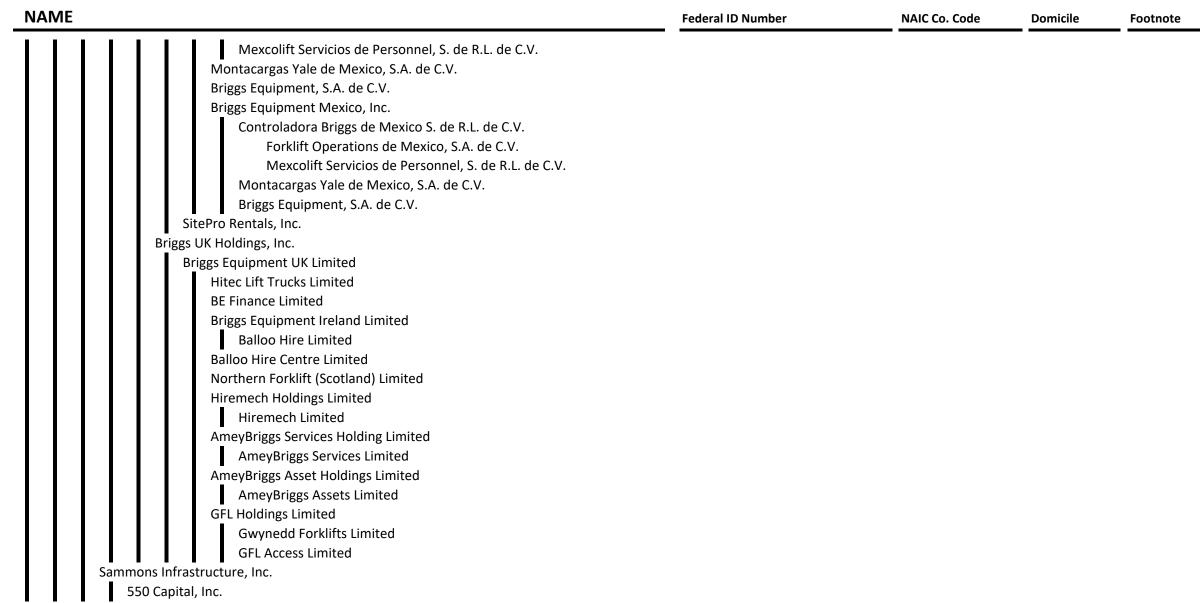
## SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

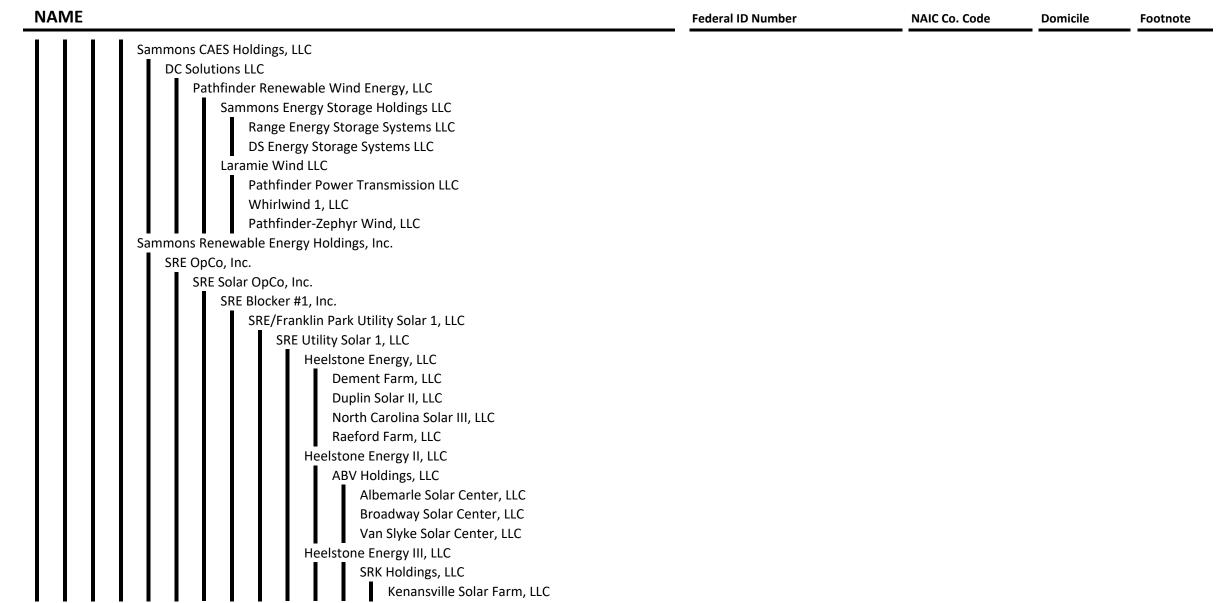
Current Year To Date - Allocated by States and Territories

			Life Con	tracts	Direct Busines 4			
		1	2	3	Accident and Health Insurance Premiums,	5	6	7
	States, Etc.	Active Status	Life Insurance Premiums	Annuity	Including Policy, Membership and Other Fees	Other	Total Columns	Deposit - Type
1.	AlabamaAL	(a) L	11,312,253	Considerations 15,177,969	Other Fees	Considerations	2 Through 5 26,490,222	Contracts
2.	AlaskaAK	L	520,499	3,480,426	L0 L		4,000,925	
	ArizonaAZ	L	19,203,617	23,763,563	0		42,967,180	
	Arkansas	LL	3,634,021	4,009,087	0		7,643,107	260.319
	California	LL		129,052,671	0		167,794,180	200,318
	Connecticut	LL	1 ' ' 1	11, 071, 023	و		13,483,637	
_	Delaware DE	L	70,935,507	3,836,743	0		74,772,250	
9.	District of ColumbiaDC	L	492,080	1,745,696	0		2,237,776	
	FloridaFL	L	62,210,578	99,649,007	0		161,859,584	
	GeorgiaGA	L	18,566,730	20,402,413			38,969,143	
	HawaiiHl	L	2,591,570	7,603,706	0		10,195,276	g
	ldahoIDIIIIIIIL	L	2,909,626 13,803,836		 0		9,581,956	
	IIIInois IL III Indiana IN	LL	27,200,891				63,433,418	
	lowaIA	L		14,084,569	0		21,544,447	119.000
	Kansas KS	L	4,410,387	5,517,035	0		9,927,422	
18.	KentuckyKY	L	3,145,244	10,997,529	o		14,142,774	g
	LouisianaLA	L	8,644,989	16,536,313	D		25, 181, 302	ļ
	MaineME	<u>L</u>		7,354,870			7,891,133	57 , 870
	MarylandMD	L	10,896,673	8,017,284	0		18,913,957	
	Massachusetts	<u>-</u>	25,853,998 9,953,413	34,478,911			60,332,909	ļ
	MichiganMI MinnesotaMN	L	9,953,413	50,436,180	ا ا		60,389,593	
	Minnesota MN MS	LL		22, 128, 555	ر			138.470
	Missouri MO	LL	,,,,	6,597,910	0		15,422,939	100,470
27.	MontanaMT	L		6,276,092	0		6,955,889	
	NebraskaNE	L	8,456,012	4,676,333	0		13,132,344	c
	NevadaNV	L		5,408,063			12,521,780	Ω
	New HampshireNH	L	, , , , , , , , , , , , , , , , , , , ,	9,599,087	0		11,816,438	
	New Jersey	L		34,739,682 8,504,032	1,576 0		46,320,166	240,000
	New Mexico	LN.	3,503,862	8,504,032	0		12,007,893	
	North Carolina	L	8,162,292	35,303,173	0		43,465,465	
	North Dakota ND	L	3,304,911	7.625.484	0		10.930.395	
	OhioOH			52,922,184			131,617,598	
	OklahomaOK	L	3,370,169	8,002,206	0		11,372,375	
	OregonOR	L	2,710,957	16 , 159 , 455	0		18,870,412	
	PennsylvaniaPA	L		115,601,263	0		144,859,965	35,000
	Rhode Island	ļ	902,418	5,219,604	0		6,122,022	
	South Carolina	L	5,678,465 5,380,865	20 , 161 , 162 6 . 655 . 525	0   0		25,839,627 12,036,390	
	TennesseeTN	L	19,336,147	42.457.207	و		61,793,354	
	TexasTX	L	38,303,544	63,796,394	0		102,099,939	149,774
	UtahUT	Ĺ		4,853,816	0		12,100,478	
	VermontVT	L	452,395	1,170,991			1,623,386	
	VirginiaVA	L	10,365,505	28,819,973			39, 185, 478	
	WashingtonWA	<u>L</u>		11,479,434	0		17,261,567	235,859
	West VirginiaWV	<u>†</u>	' '	2,196,637			6,566,284	
	WisconsinWI WyomingWY			13,857,534	D   0		27,438,716	
	American SamoaAS	i	0	030,710			0	
	GuamGU	L	1,569,540	0	0		1.569.540	
54.	Puerto RicoPR	L	1,200,223	36	0		1,200,259	ļū
	US Virgin IslandsVI	L	728,661	500,000	0		1,228,661	
	Northern Mariana IslandsMP	L	1 ' 1	0			147 , 781	
	CanadaCAN	N	80	0			80	ļ
	Aggregate Other AlienOT Subtotal	XXX		1, 122, 134, 348			1,779,163,550	1,295,371
	Subtotal	XXX	1 ' ' 1	1,122,134,348		D	1,779,163,550	
	Dividends or refunds applied to purchase paid-up additions	İ						
	and annuities Dividends or refunds applied to shorten endowment or	XXX	127,929				127,929	
	Dividends or retunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability		1					
	or other contract provisions Aggregate other amounts not allocable by State	XXX	571,330		0	0	571,368 0	
	Aggregate other amounts not allocable by State	XXX		1 , 122 , 134 , 385		0	1,779,862,847	1.295.37
	Plus Reinsurance Assumed	i	21,302	234,079			255,381	
	Totals (All Business)	XXX		1,122,368,465	1,576	0	1,780,118,228	1,295,371
98.	Less Reinsurance Ceded	XXX		11,956,319			122,875,678	
99.	Totals (All Business) less Reinsurance Ceded	XXX	546,828,828	1,110,412,146	1,576	0	1,657,242,550	1,295,371
58001	DETAILS OF WRITE-INS	WW	700 000	44.050			700 700	
58002	ZZZ Other AlienAIA Anguilla	XXX		11,959			792,782	<b></b>
58003	VGB British Virgin Islands	XXX	31,752	0				<b></b>
	Summary of remaining write-ins for Line 58 from overflow	^^^	I					
	page	XXX	0	0	0	0	0	
ეგყ99.	Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	883,360	11,959	0	0	895,319	
9401.		XXX	000,000	11,508	V	<u> </u>	0	`
9402.		XXX					0	
		XXX					0	
9403.					i			
	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	

(a) Active Status Counts:

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



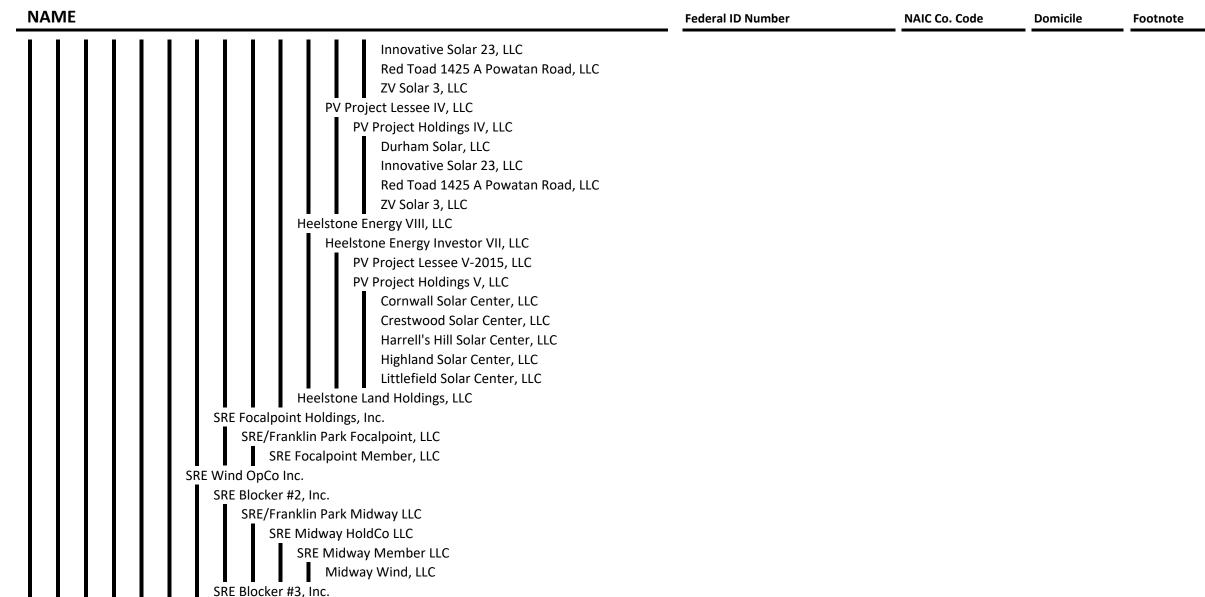


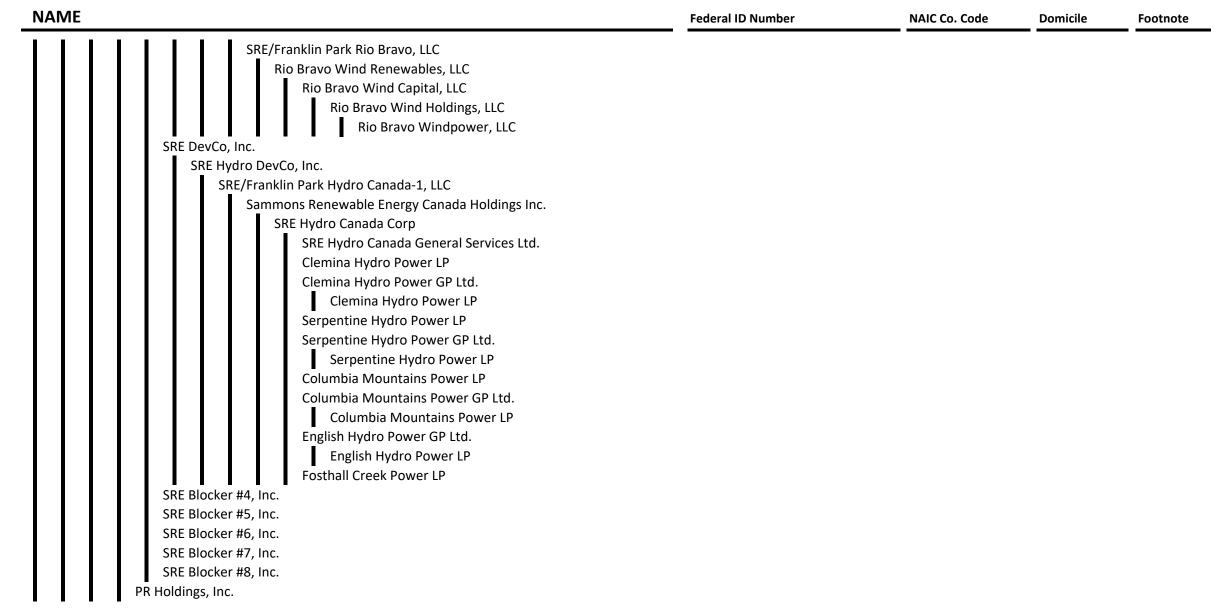
# SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnot
1 1 1 1 1	Red Hill Solar Center, LLC				
	Samarcand Solar Farm, LLC				
	Kenansville Solar Farm, LLC				
	Red Hill Solar Center, LLC				
	Samarcand Solar Farm, LLC				
	Heelstone Energy IV, LLC				
	Heelstone Energy Investor III, LLC				
	PV Project Holdings I, LLC				
	BRE NC Solar 1, LLC				
	Shelby Randolph Road Solar I, LLC				
	Lafayette Solar I, LLC				
	Rockingham Solar, LLC				
	SID Solar I, LLC				
	York Road Solar I, LLC				
	PV Project Lessee I, LLC				
	PV Project Holdings I, LLC				
	BRE NC Solar 1, LLC				
	Shelby Randolph Road Solar I, LLC				
	Lafayette Solar I, LLC				
	Rockingham Solar, LLC				
	SID Solar I, LLC				
	York Road Solar I, LLC				
	Heelstone Energy V, LLC				
	Heelstone Energy Investor IV, LLC				
	PV Project Holdings II, LLC				
	Aspen Solar, LLC				
	Balsam Solar, LLC				
	Cedar Solar, LLC				
	Elm Solar, LLC				

12.3

IAME		Federal ID Number	NAIC Co. Code	Domicile	Footno
111111	Sweetgum Solar, LLC				
	PV Project Lessee II, LLC				
	PV Project Holdings II, LLC				
	Aspen Solar, LLC				
	Balsam Solar, LLC				
	Cedar Solar, LLC				
	Elm Solar, LLC				
111111	Sweetgum Solar, LLC				
	Heelstone Energy VI, LLC				
111111	Heelstone Energy Investor V, LLC				
111111	PV Project Holdings III, LLC				
	Morgan Farm, LLC				
	Laurinburg Solar, LLC				
	Nashville Farms, LLC				
	ESA Newton Grove 1 NC, LLC				
111111	ESA Selma NC 1, LLC				
	ESA Smithfield 1 NC, LLC				
	PV Project Lessee III, LLC				
	PV Project Holdings III, LLC				
	Morgan Farm, LLC				
	Laurinburg Solar, LLC				
	Nashville Farms, LLC				
	ESA Newton Grove 1 NC, LLC				
	ESA Selma NC 1, LLC				
	ESA Smithfield 1 NC, LLC				
	Heelstone Energy VII, LLC				
111111	Heelstone Energy Investor VI, LLC				
111111	PV Project Holdings IV, LLC				
_	Durham Solar, LLC				





NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
$\overline{1111}$	Pathfinder Ranches, LLC				
	Sweetwater River Conservancy, LLC				
	Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC				
	Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC				
	Sweetwater River Conservancy Stream and Riparian Bank, LLC				
	Pathfinder Land and Ranch Management, LLC				
	Pathfinder Bison Bend, LLC				
	Wooden Rifle Grazing Association, LLC				
	Pathfinder Buzzard Bird Ranch, LLC				
	Two Crosses Grazing Association, LLC				
	Pathfinder Cardwell Access Ranch, LLC				
	Wooden Rifle Grazing Association, LLC				
	Pathfinder Cardwell Ranch, LLC				
	Wooden Rifle Grazing Association, LLC				
	Pathfinder Dumbell Ranch, LLC				
	Beulah Belle Grazing Association, LLC				
	Pathfinder Miracle Mile Ranch, LLC				
	Two Crosses Grazing Association, LLC				
	Pathfinder Pathfinder Ranch, LLC				
	Two Crosses Grazing Association, LLC				
	Pathfinder Perkins Ranch, LLC				
	Wooden Rifle Grazing Association, LLC				
	Pathfinder Sand Creek, LLC				
	Two Crosses Grazing Association, LLC				
	Pathfinder Stewart Creek Ranch, LLC				
	Stewart Creek Grazing Association, LLC				
	Pathfinder Sun Ranch, LLC				
	Stewart Creek Grazing Association, LLC				
	Pathfinder Two Iron Ranch, LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
$\overline{1}$	Wooden Rifle Grazing Association, LLC				
Samr	mons Equity Alliance, Inc.				
	Compatriot Capital, Inc.				
1 1 1 1	CCE Funding LLC				
	K2 Development, LLC				
1 1 1 1	ASG Mortgage Investors, LLC				
1 1 1 1	DBI/ASG Advisors, LP				
1 1 1 1	DBI/ASG Mortgage Acquisition Fund I, LP				
1 1 1 1	CCI Historic, Inc.				
1 1 1 1	Village Green Consolidated LLC				
1 1 1 1	Albion Residential LLC				
1 1 1 1	Albion Construction LLC				
1 1 1 1	Albion Columbus 1, LLC				
1 1 1 1	Albion Columbus Investors 1, LLC				
	Albion WM 1, LLC				
1 1 1 1	Albion at Evanston Investors I, LLC				
	Albion at Evanston, LLC				
	Albion at Oak Park Member, LLC				
	Albion at Oak Park Investors I, LLC				
	Albion at Oak Park, LLC				
	Albion DeVille Member LLC				
	Albion at Beachwood LLC				
1 1 1 1	Beachwood Apartments LLC				
1 1 1 1	Albion at Parklane GP, LLC				
1 1 1 1	Albion at Parklane Limited Partner, LLC				
1 1 1 1	Pent House Associates				
	Albion at Highland Park, LLC				
	AJ Highland Park Investors, LLC				
	Albion Jacobs Highland Park, LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
	Albion at New Forum Member, LLC				
	New Forum Apartments JV Investors, LLC				
	New Forum Owner LLC				
	Albion in the Gulch Member, LLC				
	Albion in the Gulch Investors, LLC				
	Albion in the Gulch, LLC				
	Albion at Renaissance Place, LLC				
	AJ Renaissance Place Investors, LLC				
	Albion Jacobs Renaissance Place, LLC				
	VGH/Dallas LLC				
	Village Green Holding LLC				
	Village Green Management Company LLC				
	Village Green Communications LLC				
	V-Suites LLC				
	Village Green Management Company of Illinois LLC				
	Village Green Management Company of North Carolina LLC				
	Village Green Management Company of Pennsylvania LLC				
	Southside Works Holding LLC				
	Southside Works City Apartments LLC				
	LAV MP Holding, LLC				
	Morrow Park City Apartments LLC				
	Morrow Park Holding LLC				
	VG Morrow Park Capital LLC				
	Morrow Park City Apartments LLC				
	VG ECU Holdings LLC				
	CCI/HTC, Inc.				
	VGH Credit LLC				
	SLBCA Holding LLC				
	Soo Line Building City Apartments LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
	SLBCA Tenant LLC				
	Soo Line Building City Apartments LLC				
	SLBCA Developer LLC				
	SLBCA Tenant LLC				
	E2M Holdings, LLC				
	E2M Partners, LLC				
	E2M Holdings II, LP				
	E2M Investment II, LP				
	E2M General Partner II, LLC				
	E2M Fund II Holdco, LP				
	E2M/SRC Investment Company, LLC				
	KDC Holdings, LLC				
	E2M Villas at RPW, LLC				
	AHC Villas Richmond, LLC				
	VG Morrow Park Capital LLC				
	Morrow Park City Apartments LLC				
1 1 1	JLB Partners LLC				
	JLB BUILDERS LLC				
	JLB REALTY LLC				
1 1 1	JLB RESIDENTIAL LLC				
	JLB Stafford Land LP				
	JLB 2728 Cedar Springs, LP				
	JLB McLean LLC				
	JLB Chapman LP				
	JLB Chapman GP LLC				
	JLB Center Street, LP				
	JLB Winhall, LP				
	JLB Portales Partners Mgr L.P.				
	JLB Portales Partners LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
JLB Stafford Phase I L		-			
JLB Stafford Phase I G	iP LLC				
JLB Stafford Phase Tv	vo L.P.				
JLB Stafford Phase Tv	vo GP LLC				
JLB West Paces Phase	∍IL.P.				
JLB West Paces Phase	e I GP LLC				
Longhorn Trail Ranch	II, Ltd.				
Ski Partners, LLC					
SP Land Compan	y, LLC				
Ski Partners II, LLC					
Woodbine Legacy Inv	estment Partners, LP				
Woodbine Legac	y Holdings, LLC				
Woodbine Legacy Pre					
Woodbine Legac	y Holdings, LLC				
Gerrity Holdings LLC					
Gerrity Group, L	LC				
Gerrity Reta	nil Fund 3 Management, LLC				
Gerrity Reta	ail Partners 3, LLC				
Gerrity	Retail Fund 3, LP				
Gerrity Reta	ail Investors 3, LLC				
GRF Sp	ecial, LLC				
Ge	errity Retail Fund 3, LP				
Gerrity Retail Fund 3,	, LP				
CCI Tysons SL, LLC					
Silverstone Tysons, LI	>				
Silverstone Tyso	ns Owner, LLC				
CCI Bethesda SL LLC					
Silverstone Bethesda	, LP				
Silverstone Beth	esda Owner, LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
	Sammons Capital, Inc.				
	Enterhealth, LLC				
	Sammons Power Development, Inc.				
	Otter, Inc.				
	Gila Bend Power Partners, LLC				
	SAGE Assets, Inc.				
	Guggenheim Capital, LLC				
	Guggenheim Partners, LLC				
	GPH Funding II, LLC				
111	GPH Funding I, LLC				
	GP Holdco, LLC				
	GPFT Holdco, LLC				
	GFMH, LLC f/k/a Generation Financial Mortgage, LLC				
	Generation Mortgage Company, LLC f/k/a Generation Mor	rtgage Company			
	Guggenheim-meZocliq Holdings, LLC				
	meZocliq LLC				
	Guggenheim Insurance Holdco, LLC				
	PLIC Holdings, LLC				
	Guggenheim Life and Annuity Company				
	DLPG, LLC				
	DLPG II Executive, LLC				
	GIH Services, LLC				
	GLAC Holdings, LLC				
	Guggenheim Life and Annuity Company	43-1380564	83607	DE	
	Guggenheim Life Reinsurance (U.S.) Corporation	82-4073543		DE	
	Clear Spring Life Insurance Company	47-3023521	15691	TX	
$\mathbf{I}$	GLAC Investment Holdings, LLC				
1	GLAC Investment Holdings II, LLC				
	GLAC Investment Holdings III, LLC				

AME		Federal ID Number	NAIC Co. Code	Domicile	Footno
	Paragon GBM Investco, LLC				
11111	Renewable Energy Investors, LLC				
11111	Elsmere Insurance Agency, LLC				
11111	ELSL Funding V, LLC				
	ELSL Funding VI, LLC				
11111	ELSL Funding VII, LLC				
1 1 1 1 1 1	Elsmere Renewable Energy, LLC				
	Efland Funding 2015-1, LLC				
	Efland Funding 2015-2, LLC				
	Efland Funding 2015-3, LLC				
	Efland Funding 2015-4, LLC				
	Efland Funding 2016-1, LLC				
11111	Efland Funding 2016-2, LLC				
	Efland Parent 2015-3, LLC				
	Efland Parent 2016-1, LLC				
	GLAC GBM Investco, LLC				
_	IDF I, LLC				
	IDF II, LLC				
	Saganaw Insurance Agency, LLC				
	Saganaw Receivables, LLC f/k/a SG Parent, L	LC			
11111	Retail Investors III, LLC				
1 1 1 1 1 1	Tomorrow, LLC				
1 1 1 1 1 1	Guggenheim Life 1099 Reporting Company, LLC				
1 1 1 1 1 1	GLAC LV Holdings, LLC				
1 1 1 1 1 1	Fashion Funding, LLC				
11111	Hesa GSTF V, LLC				
1 1 1 1 1 1	Kerauno Holdings, LLC				
1 1 1 1 1 1	Advanced Software, LLC				
	K Launch, LLC				

IE .		Federal ID Number	NAIC Co. Code	Domicile	Footnote
11111	AxiaTP Development, LLC				
111111	AxiaTP Resources, LLC				
111111	BellTech, LLC				
111111	GL Marketing, LLC f/k/a Fifth Ave GSTF II, LLC				
111111	Gallahan Funding, LLC				
111111	Biscay GSTF III, LLC				
	Mylo, LLC				
11111	Seguros Receivables, LLC				
	Venice GSTF I, LLC				
	Corporate Funding VI, LLC				
	Corporate Funding V, LLC				
1111	Guggenheim Holdco Sub II, LLC				
1111	Guggenheim Loan Agent, LLC				
	Guggenheim Alternative Asset Management, LLC				
	Guggenheim Management, LLC				
	Guggenheim Advisors, LLC				
	GPC LIX, LLC				
	Guggenheim Portfolio Company VII, LLC				
1111	Guggenheim Portfolio Company X, LLC				
	Guggenheim Partners India Holdings, LLC				
_	Guggenheim Capital Management (Asia) Private Limited				
1111	Guggenheim Partners India GP, LLC				
11111	Thomas Weisel India Opportunity Fund, L.P.				
11111	GP India Opportunities Feeder Fund, LP				
	Guggenheim Partners India Management, LLC				
	Nominee Holding Company, LLC				
	Channel Capital Group Holdings, LLC				
	Channel Capital Group LLC				
	ACEI Holdco, LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footno
	GI Holdco II LLC		_		
	GI Holdco LLC				
111	Guggenheim Partners Investment Management Holding	s IIC			
	GC Orpheus Investment Wallagement Wallage	3, 220			
	GPIMH Sub Holdco, Inc.				
	Guggenheim Partners Europe Limited				
	Iron Hill CLO Designated Acivity Company				
	Guggenheim Partners Fund Management (Euro	ana) Limitad			
	Guggenheim Global Investments Public Lir	• •			
111	GPIMH Sub, LLC	inted company			
	Guggenheim Funds Services, LLC				
	Guggenheim Funds Investment Advisors, LLC				
	Guggenheim Funds Distributors, LLC				
	GSA, LLC				
111	Guggenheim Corporate Funding, LLC G-Covestre Capital Holdings LLC				
	Covestre Capital PropCo-1 LLC				
	Covestre Capital PropCo-2 LLC				
	Covestre Capital PropCo-3 LLC				
111	Covestre Capital PropCo-4 LLC				
111	Covestre Capital PropCo-4 LLC				
111	Covestre Capital PropCo-5 LLC  Covestre Capital PropCo-6 LLC				
	Covestre Capital PropCo-7 LLC				
	Covestre Capital PropCo-8 LLC				
	Covestre Capital PropCo-9 LLC				
	Covestre Capital PropCo-10 LLC				
	Covestre Capital PropCo-11 LLC				
	Covestre Capital PropCo-12 LLC				
	Covestre Capital PropCo-13 LLC				

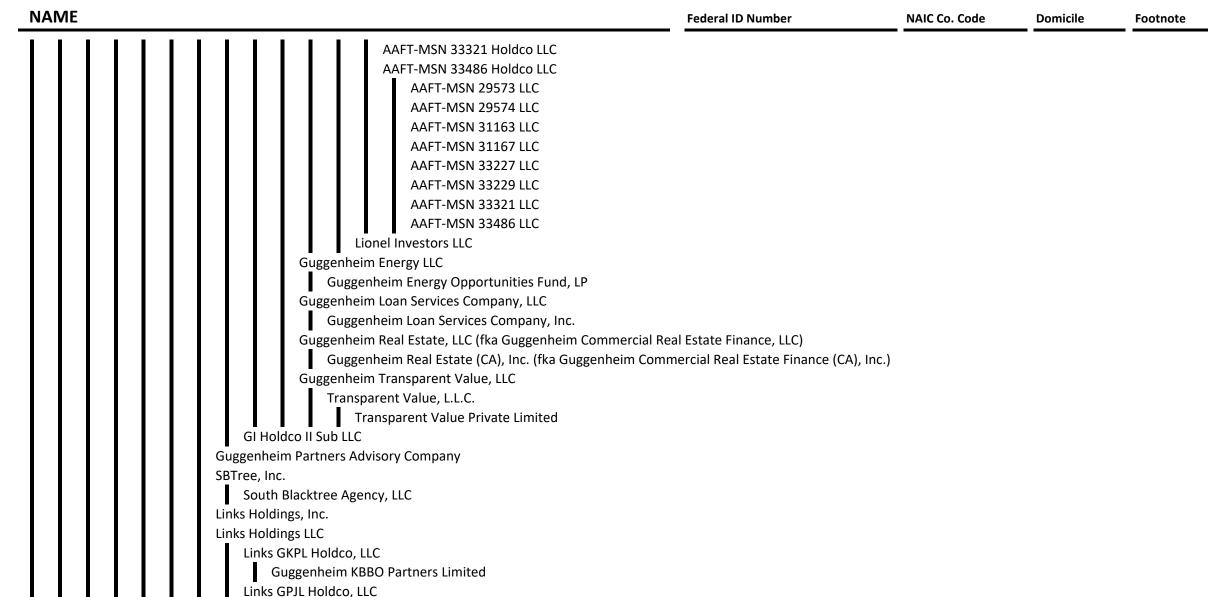
AME		Federal ID Number	NAIC Co. Code	Domicile	Footno
1 1 1 1 1	Covestre Capital PropCo-14 LLC				
11111	Covestre Capital PropCo-15 LLC				
11111	Covestre Capital PropCo-16 LLC				
1 1 1 1 1 1	Covestre Capital PropCo-17 LLC				
1 1 1 1 1 1	Covestre Capital PropCo-18 LLC				
	Covestre Capital LLC				
1 1 1 1 1 1	Guggenheim Investor Services, LLC				
	Guggenheim Partners Advisors, LLC				
	Guggenheim Partners Investment Management, LLC				
	AECORN, LLC				
	Artemis Aircraft Investments, LLC				
	AT Funding Note Issuer, LLC				
	Bronco Media Holdings LLC				
	Bronco Media MM LLC				
	ELM 2 MM Funding LLC				
	ELM MM LLC				
	ETMF C-B LLC				
	ETMF C-G LLC				
	ETUR C-B LLC ETUR C-G LLC				
	ETUR C-G 2 LLC				
	Fitzcarraldo Funding LLC				
	ETGP AMZ 1 Venture, LP				
	G-Ficus MM LLC				
	G-Ficus Holdings LLC				
	GIBSL SN, LLC				
	GPF SMLP, LLC				
1 1 1 1 1 1	Molly Aida Funding LLC				
1 1 1 1 1 1	ETGP AMZ 2 Venture, LP				
11111	Rosales Funding LLC				

		Federal ID Number	NAIC Co. Code	Domicile	Footno
1 1 1 1 1	Rosales Holdco LLC				
	Ulmus Funding LLC				
	Ulmus Holdco LLC				
	GIES Managing Member, LLC				
	GIES Investment, LLC				
1 1 1 1 1	GIES Holdco, LLC				
1111	GIES, LLC				
	Hyperscale MM Funding LLC				
	Hyperscale Funding LLC				
	Internet Radio Funding, LLC				
	Internet Radio Funding II, LLC				
	Corio Funding, LLC				
	Corio RR Funding, LLC				
	Corio RR Finance Co., LLC				
	Corio RR Finance Co2, LLC				
	CSCN, LLC				
	I-SAIL, LLC				
	SAIL 4 Finance, LLC				
	SAIL 4 VFN NOTE ISSUER, LLC				
	MERLIN Series 2015-A LLC				
	MERLIN Series 2015-B LLC				
	MERLIN Series 2015-C LLC				
	REST, LLC				
	SAILS-3, LLC				
	SAILES 4-O, LLC				
	CardCash Holdings, LLC				
	Guggenheim Core Plus Fund, LLC				
	AMC Investor Holdings LLC				
	GPAM Holdings II, LLC				

AME	Federal ID Number NAIC Co. Code	Domicile	Footnot
	GPIM Holdings VIII, Ltd.  Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.  NZCG Feeder 1, L.P.  Guggenheim Aircraft Opportunity Fund, LP  Guggenheim Aircraft Opportunity Fund, LP.  Guggenheim Aircraft Opportunity Master Fund, L.P.  GX 9568 Holdings I, LLC  Global 6000 9568 Limited LDC  GX 9568 Holdings II, LLC  Guggenheim NSA Napoli-Mirabella Trust 2019  Guggenheim Partners Opportunistic Investment Grade Securities Private Pensions Fund, LLC  Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC  Guggenheim Private Debt Fund 2.0 Managing Member, LLC  Guggenheim Private Debt Fund 2.0-I, LLC  Guggenheim Private Debt Fund 2.0-I, LLC  Guggenheim Private Debt Fund 2.0, LLC  Guggenheim Private Debt MASter Fund 2.0, LLC  Guggenheim Private Debt MFLTB 2.0, LLC  Guggenheim Private Debt Master Fund 2.0, LLC	Domicile	Footno

<u> </u>	Federal ID Number	NAIC Co. Code	Domicile	Footno
1111	Bingham CDO L.P.			
	GPM Center Court, LLC			
	Guggenheim High-Yield Fund, LLC			
	Guggenheim High-Yield Plus Fund LLC			
1111	Guggenheim High-Yield Plus Fund SPC			
<i>i</i>	Guggenheim High-Yield Plus Master Fund SPC			
	Guggenheim Investors Fund LLC			
	Guggenheim Loan Fund, LLC			
	Guggenheim Private Debt Fund Managing Member, LLC			
	Guggenheim Private Debt Master Fund, LLC			
	Guggenheim Private Debt Fund, Ltd.			
	Guggenheim Private Debt Fund, LLC			
	Guggenheim Private Debt Fund Trinity Investco, LLC			
	Guggenheim Private Debt Fund Throne Investco, LLC			
	Guggenheim Private Debt Fund Note Issuer, LLC			
	Guggenheim Private Debt Fund Throne Investco, LLC			
	Kennecott Funding Ltd.			
	Magma WCFF II Ltd			
	NZC Guggenheim Fund Limited			
	NZC Guggenheim Fund LLC			
	NZC Guggenheim Master Fund Limited			
	NZCG Funding Ltd.			
	NZCG Funding LLC			
	BBEP Legacy Holdings, LLC			
	Orpheus Funding LLC			
	Orpheus Holdings LLC			
	Promenade-C 2 LLC			
	Promenade Funding LLC			
	Promenade Holdco LLC			

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
	Promenade MM LLC				
11111	Sands Point Funding Ltd.				
11111	Seven Sticks CLO Ltd.				
11111	Stellar Funding, Ltd.				
11111	Rydex Holdings, LLC				
11111	Security Investors, LLC				
	GS Gamma Management, LLC				
11111	GS Gamma Investments, LLC				
	GS Gamma Advisors, LLC				
11111	GPAM Holdings, Inc.				
	Guggenheim Apsley Holdings, LLC				
	Guggenheim Apsley Fund, L.P.				
	Guggenheim Credit Services, LLC				
1 1 1 1 1 1	3200 West Twain Holdings I LLC				
11111	AAFT-MSN 29573 Lender LLC				
	AAFT-MSN 29574 Lender LLC				
	AAFT-MSN 31163 Lender LLC				
	AAFT-MSN 31167 Lender LLC				
	AAFT-MSN 33227 Lender LLC				
	AAFT-MSN 33229 Lender LLC				
	AAFT-MSN 33321 Lender LLC				
	AAFT-MSN 33486 Lender LLC				
	Acsal Holdco LLC				
	AAFT-MSN 29573 Holdco LLC				
	AAFT-MSN 29574 Holdco LLC				
11111	AAFT-MSN 31163 Holdco LLC				
1 1 1 1 1 1	AAFT-MSN 31167 Holdco LLC				
	AAFT-MSN 33227 Holdco LLC				
	AAFT-MSN 33229 Holdco LLC				



Federal ID Number	NAIC Co. Code	Domicile	Footnote
ľ			
enheim Retail Real Estate Partners, Inc.			
yte Development, LLC			
-			
5	genheim Retail Real Estate Partners, Inc.	genheim Retail Real Estate Partners, Inc.	genheim Retail Real Estate Partners, Inc.

### SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
	Java Acquisition Company 0031, LLC				
	Java Acquisition Company 0049, LLC				
	JL Ada 1846, LLC				
	JL Bedford 1458, LLC				
	JL Beloit 1365, LLC				
	JL Brownsville 1524, LLC				
	JL Cape Girardeau 1502, LLC				
	JL Chattanooga 1491, LLC				
	JL Chickasha 1476, LLC				
	JL Corpus Christi 1454, LLC				
	JL Cortlandville 1462, LLC				
	JL Delavan 1363, LLC				
	JL Dripping Springs 1369, LLC				
	JL Evansville 1459, LLC				
	JL Fort Oglethorpe 1492, LLC				
	JL Fort Worth 834, LLC				
	JL Fort Worth 1393, LLC				
	JL Frankfort 1460, LLC				
	JL Georgetown 1407, LLC				
	JL Jeffersonville 1440, LLC				
	JL Lake Hallie 1434, LLC				
	JL Machesney Park 1388, LLC				
	JL Lexington 1436, LLC				
	JL Little Rock 1489, LLC				
	JL Louisville 1437, LLC				
	JL Manitowoc 1257, LLC				
	JL New Hartford 1463, LLC				
	JL Nixa 1386, LLC				
	JL Owensboro 1461, LLC				
	• • •				

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1E		Federal ID Number	NAIC Co. Code	Domicile	Footno
1111	JL Pharr 1482, LLC				
	JL Richland 1509, LLC				
	JL Rockford 1428, LLC				
	JL Springfield 1433, LLC				
	JL Springfield 1495, LLC				
	Lansing 824 Retail, LLC				
	SB Newington 433, LLC				
	SC-H Elizabethtown 1292, LLC				
	SC-H Louisville 1262, LLC				
	SC-H Madison 1261, LLC				
	SC-H North Vernon 1291, LLC				
	SC-H Scottsburg 1268, LLC				
	SE Napa 1279, LLC				
	SE Orangevale 1223, LLC				
	SE Stockton 1394 LLC				
	TCFBK Richton Park 866, LLC				
	Stonebridge Investors III, LLC				
	National Brand Investors I, LLC				
	Retail Investors III, LLC				
	FD Orange Beach 859, LLC				
	NE Lewiston 820, LLC				
	GW Phoenix 799, LLC				
	NC Lincolnshire 624, LLC				
	NC Little Rock 642, LLC				
	NC Naperville 623, LLC				
	NC San Antonio 628, LLC				
	SE Sacramento 1224, LLC				
	SE Union City 1247, LLC				
	TLEXP Ellisville 926, LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
	TLEXP Kansas City 1250, LLC				•
	TLEXP Overland Park 978, LLC				
	TLEXP St. Peters 899, LLC				
	TLEXP St. Peters 1200, LLC				
	GM Lansing 824, LLC				
	JL Appleton 980, LLC				
	JL Bentonville 1412, LLC				
	JL Cypress 821, LLC				
	JL Cypress 1433, LLC				
	JL Hamburg 1301, LLC				
	JL Huntley 797, LLC				
	JL Irondequoit 1252, LLC				
	JL Joplin 1391, LLC				
	JL Katy 916, LLC				
	JL Milwaukee 1397, LLC				
	JL Nicholasville 1389, LLC				
	JL Normal 1378, LLC				
	JL Plover 1320, LLC				
	JL Porter 1414, LLC				
	JL Princeton 1332, LLC				
	JL Providence Village 1239, LLC				
	JL Rib Mountain 1319, LLC				
	JL Romeoville 1318, LLC				
	JL Somers 1403, LLC				
	JL Spring 1384, LLC				
	JL Springdale 1357, LLC				
1 1 1 1 1 1 1	JL Sycamore 1379, LLC				
1 1 1 1 1 1 1	JLSB Fort Smith 1405, LLC				
	Stonebriar JL Grand Chute 1216, LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
	Stonebriar JL Henrietta 1273, LLC Stonebriar JL Muskego 1263, LLC  Cainhoy Land & Timber, LLC Seven Sticks, LLC  GFPID, LLC  GFPID, LLC  GGIC, Ltd.  GGIC, Ltd.  GGIC, TI Holdings Ltd. GFP Green Inc. GFP Peru Dunas Holdings, Inc. GGIC Greenbacker Funding Ltd. GGIC IIP Holdings, L.P.  Franklin Park (Cyprus) Limited GGIC IIP Holdings Ltd. GGIC Manager, LLC  Guggenheim Golf Properties Investor, LLC  Guggenheim-Nicklaus Fund I, Ltd.  GNP-IC, LLC GNP-MR, LLC  Carmocela Investimentos Imobiliarios e Turisticosm Uni Guggenheim Nicklaus Partners, LLC  GNP-BA, LLC  GNP-BA S.R.L. GN Fund I, LLC GDP - Pilara Lotes, LLC GC Pilar Golf Investment, LLC		NAIC CO. Code	Domicile	POOLINOTE
	Pilar Holdings, LLC Toledo-MNG, LLC Toledo-SLS, LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
1111	Guggenheim Services, LLC				
	GC Disbursement Agent, LLC				
	Guggenheim Disbursement Agent, LLC				
	Guggenheim Receivable Financing, LLC				
	Guggenheim Manager, Inc.				
	GMI GPIM, LLC				
	GMI GPIMH, LLC				
	Guggenheim Premises I, LLC				
	GPM: Fundrise, LLC				
	GC Deferred Compensation I, LLC				
	AC Storage, LLC				
	Collectibles Antiquities Company, LLC				
	Pilara Lotes II, LLC				
	Guggenheim Opportunities Investors I-B, LLC				
	Guggenheim Opportunities Investors IV, LLC				
	Guggenheim Opportunities Investors V, LLC				
	Guggenheim Opportunities Investors VI, LLC				
	White Oak Guggenheim Feeder Fund, LLC				
	Guggenheim SPAC Holdings Holdings, LLC				
	Guggenheim GGP Holdings, LLC				
	GGP Holdco, LLC				
	GGP Sponsor Holdings, LLC				
	Guggenheim GPH Holdings, LLC				
	GPH Holdco, LLC				
	Guggenheim Partners Holdings, LLC				
	Guggenheim Special Purpose Acquisition Corp. I				
	Metric Finance TopCo, LLC				
	Metric Finance Holdings I, LLC				
	Liberty Hampshire Holdings, LLC				

NAME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
1 1 1 1	Guggenheim Treasury Services, LLC				
	The Liberty Hampshire Company, LLC				
	GIFMS Capital Company, LLC				
	Blanford Capital Company #1, LLC				
	Blanford Capital Company #2, LLC				
	Blanford Capital Company #3, LLC				
	Blanford Capital Company #4, LLC				
	Blanford Capital Company #5, LLC				
	Blanford Capital Company #6, LLC				
	Blanford Capital Company #7, LLC				
	Blanford Capital Company #8, LLC				
	Blanford Capital Company #9, LLC				
	Blanford Capital Company #10, LLC				
	Blanford Capital Company #11, LLC				
	Blanford Capital Company #12, LLC				
	Blanford Capital Company #13, LLC				
	Blanford Capital Company #14, LLC				
	Blanford Capital Company #15, LLC				
	Blanford Capital Company #16, LLC				
	Blanford Capital Company #17, LLC				
	Blanford Capital Company #18, LLC				
	Blanford Capital Company #19, LLC				
	Blanford Capital Company #20, LLC				
	Blanford Capital Company #20, LLC				
	Blanford Capital Company #22, LLC				
	Blanford Capital Company #22, LLC				
	Blanford Capital Company #24, LLC				
	Blanford Capital Company #24, LLC				
	GIFS Capital Company, LLC				

AME		Federal ID Number	NAIC Co. Code	Domicile	Footnote
1111	GIFM Holdings Trust				
11111	Sandy Point Capital Company, LLC				
	Saratoga Springs Capital Company, LLC				
	Saratoga (Cayman) Ltd.				
	BFC Capital Company, LLC				
	Bound Brook Capital Corporation				
	Chelsea Creek Capital Company, LLC				
	Jasmine Asset Funding Limited				
	Kemps Landing Capital Company, LLC				
	Kips Bay Capital Company #1, LLC				
	Kips Bay Capital Company #2, LLC				
	Kips Bay Capital Company #3, LLC				
	Kips Bay Capital Company #4, LLC				
	Kips Bay Capital Company #5, LLC				
	Guggenheim Treasury Services International Limited				
	Guggenheim Treasury Services (Europe) Limited				
	Moore's Creek Capital Corporation				
	Forrestal Portfolios, LLC				
	The Liberty Hampshire Capital Company, LLC				
	Guggenheim Treasury Services Corporation (N.Y.)				
1 1 1 1	Bennington Stark Capital Company, LLC				
	Cedar Springs Capital Company, LLC				
	Cedar Springs (Cayman) Ltd.				
	Concord Minutemen Capital Company, LLC				
1111	Crown Point Capital Company, LLC				
	Legacy Capital Company, LLC				
	Optimus Funding Company, LLC				
.	Ridgefield Funding Company, LLC				
	Thomas Creek Capital Corporation				

## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART

NAME

Valcour Bay Capital Company, LLC
White Plains Capital Company, LLC
Lexington Parker Capital Company, LLC
Washington Lee Capital Company, LLC
Relationship Funding (Cayman) Ltd.
Sammons Distribution Holdings, Inc.
Sammons BW, Inc.
Parkway Mortgage, Inc.

### 5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities			D 1 (1 1 1 1		(Ownership,			, ,,,,	
		NAIG				Exchange if			Relationship		Board,	If Control is		Is an SCA	
0		NAIC	ID	Fadanal		Publicly	Names of Parent. Subsidiaries	D : -:::	to Reporting	Dina atte Cambralla di ber	Management,	Ownership	Ultimate Controlling	Filing	
Group Code	Group Name	Company Code	טו Number	Federal RSSD	CIK	Traded (U.S. or International)	or Affiliates	Domiciliary Location	Entity	Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact, Influence, Other)	Provide	Entity(ies)/Person(s)	Required?	*
00000	Sammons Enterprises, Inc. ESOT.		30-6332515	KOOD	CIK	internationar)	Sammons Enterprises, Inc. ESOT	TX	UIP	(Name of Emily/Person)	iriliuerice, Otrier)	reiceillage	Enuty(les)/Ferson(s)	(1/N) N	
00000	Joannions Enterprises, Inc. Loui.	00000	30-0332313				I danilions Enterprises, inc. Loor	I /\					Sammons	<sup>1</sup>	
										Sammons Enterprises, Inc.			Enterprises. Inc.		
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc.	DE	UIP	ESOT	Ownership	100 0	ESOT (SEI ESOT)	l N	
							Consolidated Investment							1	
00000	Sammons Enterprises, Inc. ESOT.	00000	88-0214301				Services, Inc.	NV	UIP	Sammons Enterprises, Inc	Ownership	100.0	SET ESOT	l	
							Asheville Resolution			Consolidated Investment		İ			
00000	Sammons Enterprises, Inc. ESOT.	00000	59-1275568				Corporation	DE	NIA	Services, Inc.	Ownership	100.0	SET ESOT	N	
İ	, , ,						•			Asheville Resolution	·			l l	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-5664082				GPI Ventures, LLC	DE	NIA	Corporation	Ownership	100.0	SEI ESOT	N	
										Consolidated Investment					
00000	Sammons Enterprises, Inc. ESOT.	00000					Community Investments, Inc	DE	NIA	Services, Inc	Ownership	100.0	SET ESOT	N	
										Consolidated Investment				ll	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3256643				Constitution, LLC	DE	NIA	Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000		00000						DE		Consolidated Investment	0 1:	400 0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					Nextgen Re Holdings, LLC	DE		Services, Inc.	Ownership	100.0	SEI ESOT		
00000	Commons Fatanasiasa Jan FCOT	00000	75 0004400				C	DE	NII A	Consolidated Investment	O	100 0	SEI ESOT	l ,,	
00000	Sammons Enterprises, Inc. ESOT.	00000	75-0864422				Sammons Corporation		NIA	Services, Inc Consolidated Investment	Ownership	100.0	SET ESUI	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	46-0441748				Sammons Financial Group, Inc	DE	UIP	Services. Inc	Ownership	100.0	SEI ESOT	l M	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-0569064				Sammons Securities, Inc	DE		Sammons Financial Group, Inc.		100.0	SET ESOT	IIN	
00000	Sammons Enterprises, Inc. ESOT.	00000	45-2586652				Sammons Financial Network, LLC	DE DE	NIA	Sammons Securities, Inc	Ownership	100.0	SET ESOT	IN IN	
00000	difficition of the control of the co	00000	40-2000002				Midland National Life Insurance	⊅∟		Janimons occurrence, mic	Owner 3111 p	100.0	061 6001		
00431	Sammons Enterprises, Inc. ESOT.	66044	46-0164570				Company	IA	RE	Sammons Financial Group, Inc.	Ownership	100 0	SEI ESOT	l N	
00.00	Commission   2000   1110   2001									Midland National Life	•		02. 200.		
00431	Sammons Enterprises, Inc. ESOT.	00000	27-4013872				MNL Reinsurance Company	lI A	I A	Insurance Company	Ownership	100.0	SET ESOT	l N	
							, , , , , , , , , , , , , ,			Midland National Life					
00431	Sammons Enterprises, Inc. ESOT.	00000	61-1583842				Solberg Reinsurance Company	I A	I A	Insurance Company	Ownership	100.0	SEI ESOT	N	
	·									Midland National Life	·				
	Sammons Enterprises, Inc. ESOT.		84-3081181				Canal Reinsurance Company	I A	I A	Insurance Company	Ownership		SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00404		00074	00.0400004				North American Company for Life				0 1:	400 0	051 5007	ll	
00431	Sammons Enterprises, Inc. ESOT.	009/4	36-2428931				and Health Insurance	I A	I A	Sammons Financial Group, Inc.,	ownership	100.0	SEI ESOT	<sup>N</sup>	
00000	Commons Enternalisms Inc. 5007	00000	4F 200FFC2				Sammons Institutional Group,	DE.	NII A	Commons Financial Cooks Inc.	O	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	45 <b>-</b> 3005562 45 <b>-</b> 4150950				Inc	DE	NIA	Sammons Financial Group, Inc., Sammons Financial Group, Inc.,	Ownership	100.0	SEL ESUL	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	45-4150950				Property Disposition, Inc Westown Financial LLC.	DE DE	NIA NIA	Sammons Financial Group, Inc.,	Ownership	100.0	SEL ESUL	N	
00000	Janinons Enterprises, Inc. ESUL	00000					MGS (UWI) FIIIdHUI'dI LLU	Σ⊏	NIA	Consolidated Investment	Owner 2111h	100.0	JLI EJUI	IN	
00000	Sammons Enterprises, Inc. ESOT.	100000 l	85-2888760				Sammons Industrial, Inc.	DE	NIA		Ownership	100 0	SEI ESOT		
00000	Todamiono Enterprises, Inc. Edul	00000	00-2000/00	-			Alternative Fuel Solutions.	الا	1417	001 9 1000 , 1110	o #1101 3111 P	100.0	OL1 LOV1	[	
00000		00000					Inc.	DE	NIA	Sammons Industrial, Inc	Ownership	100 0	SE1 ES0T		
00000		00000					H2 Fuels. Inc.	DE	NIA	Sammons Industrial, Inc	Ownership	100 0	SEL ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4732426				Briggs International, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Sync Storage Solutions, Inc	DE		Briggs International, Inc	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2869108				Industrial US Holdings, Inc	DE		Briggs International, Inc	Ownership	100.0	ISEL ESOT	[	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-3345393				SitePro Rentals, Inc	DE	NIA	Industrial US Holdings, Inc	Ownership	100.0	SET ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	75-2622734				Briggs Equipment, Inc	DE		Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	75-2659334				Briggs Equipment Mexico, Inc	DE	NIA	Briggs Equipment, Inc	Ownership	1100.0	SEI ESOT	IN	

### 13.1

1	2	3	4	5	6	7 Name of	8	9	10	11	12 Type of Control	13	14	15	16
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company		Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	*
00000	0	00000					Controladora Briggs de Mexico,	MEV	NI LA	Dailers Free Land	O	00.0	SEI ESOT	l "l	
00000	Sammons Enterprises, Inc. ESOT.	00000					S. de R.L. de C.V Controladora Briggs de Mexico,	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SET ESUT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					S. de R.L. de C.V	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownerchin	1 1 0	SEI ESOT	l M	
00000	Joannions Litterprises, inc. Loui.	00000		-			Forklift Operations de Mexico,	JWI∟∧		Controladora Briggs de	Owner strip		OLI LOUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					S.A. de C.V	MEX	NIA		Ownership	l ga n	SEI ESOT	l M	
00000	Cammons Enterprises, me. 2001.	00000		1			Forklift Operations de Mexico,			mox100, c. do N.E. do o.v	0 #1101 3111 p	1	021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000					S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT.	l N	
	1						Mexcolift Servicios de			Controladora Briggs de					
00000	Sammons Enterprises, Inc. ESOT.	00000					Personnel, S. de R.L. de C.V	MEX	NIA	Mexico, S. de R.L. de C.V.	Ownership	99.0	SET ESOT.	N	
	· ·						Mexcolift Servicios de				· ·				
00000	. Sammons Enterprises, Inc. ESOT.	00000					Personnel, S. de R.L. de C.V	MEX	NIA	Briggs Equipment Mexico, Inc.,	Ownership	1.0	SET ESOT	N	
							Montacargas Yale de Mexico,								
00000	Sammons Enterprises, Inc. ESOT.	00000					S.A. de Č.V	MEX	NIA	Briggs Equipment, Inc	Ownership		SEI ESOT	N	
00000		00000					Montacargas Yale de Mexico,	MEN		l		, ,	051 5007	ll	
00000	Sammons Enterprises, Inc. ESOT.						S.A. de Č.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Briggs Equipment, S.A. de C.V	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	20-5197776				Briggs Equipment, S.A. de C.V Briggs UK Holdings, Inc	MEX DE		Briggs Equipment Mexico, Inc Briggs International, Inc	Ownership	100 0	SE  ESU	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc	Ownership	100.0	OET EOUT	N	
00000	Janinons Enterprises, Inc. Eson.	00000	. 73-3223301				BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Hitec Lift Trucks Limited	GBR	1NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N N	
00000	Isammons Enterprises Inc FSOT	00000		1			Balloo Hire Centre Limited		NIA	Briggs Equipment UK Limited	Ownership.	100.0	SEL ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000		]			Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SET ESOT.	N	
	i i						Northern Forklift (Scotland)				,			l l	
00000	Sammons Enterprises, Inc. ESOT.	00000					Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
							Briggs Equipment Ireland							l .l	
00000	Sammons Enterprises, Inc. ESOT.	00000					Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					Dallas III sa I Sai Aad		NII A	Briggs Equipment Ireland	O	400.0	051 5007	l "l	
00000		00000					Balloo Hire Limited		NIA	Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					AmeyBriggs Asset Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownerchin	50.0	SEI ESOT	N.	
00000	1	00000		1			LIIII (60	וטטו	1NIA	TAmevBriaas Asset Holdinas	O#11019111P		OLI LOUI	[	
00000		00000					AmeyBriggs Assets Limited	GBR	NIA		Ownership	100.0	SEI ESOT	N	
00000		00000		1			AmeyBriggs Services Holding		1		0 11101 0111 p	1	021 2001	[	
00000	Sammons Enterprises, Inc. ESOT.	00000		]			Limited	GBR	l	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	]]	
										AmeyBriggs Services Holding	F				
00000	Sammons Enterprises, Inc. ESOT.						AmeyBriggs Services Limited	GBR	ļ	Limited	Ownership	100.0	SEI ESOT		
00000		00000					GFL Holdings Limited	GBR		Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					Gwynedd Forklifts Limited	GBR		GFL Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000	ļ	00000	-				GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000		00000								Consolidated Investment			051 5007	[	
00000	Sammons Enterprises, Inc. ESOT.	00000		-			Sammons Infrastructure, Inc	DE	NIA	Services, Inc.	Ownership	1100.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	1				550 Capital, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SELESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	82-2115280	-			Sammons CAES Holdings, LLCDC Solutions LLC	DEDE	NIA NIA	Sammons Infrastructure, Inc Sammons CAES Holdings, LLC	Ownership Ownership	100.0	SET ESUT	N	
UUUUU	Joannions Enterprises, Inc. ESUL	UUUUU	UZ -Z I IJZOU	.			100 3010110115 LLG	⊅⊏	JN I A	Joannions UNES HOTOTHYS, LLU	owner 2006	100.0	JULI EUVI	N	

### 13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or		Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	*
			00 0404074				Pathfinder Renewable Wind	wo.				400 0	051 5007	l	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-3181274				Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	N	
00000		00000					Sammons Energy Storage Holdings	1407		Pathfinder Renewable Wind		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					LLG	WY	NIA	Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000		00000						1407		Pathfinder Renewable Wind		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					Laramie Wind LLC	WY	NIA	Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	0	00000					Range Energy Storage Systems	W//	NI LA	Sammons Energy Storage	O	50.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					LLU	WY	NIA	Holdings LLC	Ownership		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					DS Energy Storage Systems LLC	DE	NIA	Sammons Energy Storage	Ownership	F0 0	SEI ESOT	I ,	
00000	Sammons Enterprises, Inc. ESUL	00000						ν⊏	NIA	Holdings LLC	ownership		SET ESUT	-  ········	
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Power Transmission	WY	NIA	Laramie Wind LLC	.Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Whirlwind 1, LLC	WY	NIA	Laramie Wind LLC	Ownership	100.0	SEL ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder-Zephyr Wind, LLC	WY	NIA	Laramie Wind LLC	Ownership	100.0	SEL ESOT		
00000	Joannions Enterprises, Inc. ESUL	00000					Sammons Renewable Energy		NIA	Laramie Willu LLG	1 0 MIIG1 2111 h	100.0	OLI EOUI	·····	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-4744404				Holdings, Inc.	DE	NIA	Sammons Infrastructure, Inc	Ownerchin	100 0	SEI ESOT	l N	
00000	Joannions Litterprises, Inc. Looi.	00000	01-4744404				Tiorumgs, mc		NI/\	Sammons Renewable Energy	. Owner strip	100.0	OLI LOUI	1	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2577924				SRE OpCo, Inc	DE	NIA	Holdings, Inc	Ownership	100 0	SEL ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-4750081				SRE Solar OpCo, Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-4848700				SRE Blocker #1, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SET ESOT	N N	
00000	Joannions Enterprises, me. 2001.	00000	01-4040700				SRE/Franklin Park Utility Solar			LOVE GOLD ODGO, LIIG	. O will of 3111 p	100.0	061 6001		
00000	Sammons Enterprises, Inc. ESOT.	00000	82-1592062				1. LLC	DE	NIA	SRE Blocker #1, Inc	Ownership.	99.5	SEI ESOT	l N	
00000	Cammone Enterprises, 1116. 2001.	00000	02 1002002							SRE/Franklin Park Utility	. oor om p			1	
00000	Sammons Enterprises, Inc. ESOT.	00000	82-1592268				SRE Utility Solar 1, LLC	DE	NIA	Solar 1, LLC	Ownership	100 0	SEI ESOT	l N	
00000	Sammons Enterprises Inc FSOT	00000	02 1002200				Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEL ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Dement Farm, LLC.	NC	NIA	Heelstone Energy, LLC	Ownership	100 0	ISEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Raeford Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SET ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	ISEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100 0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOL	00000					ABV Holdings, ĽĹC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SET ESOT	.l	
00000	Sammons Enterprises, Inc. ESOT	00000		ļ			Albemarle Šolar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000		l			Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOTSEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	1100.0	ISEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	. N	
										Heelstone Energy Investor II,				1 1	
00000	Sammons Enterprises, Inc. ESOT.	00000					SRK Holdings, LLC	NC	NIA	LLC.	Ownership	90.0	SEI ESOTSEI ESOTSEI ESOTSEI ESOT	. N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Kenansville Solar Farm, LLC	NC		SRK Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Samarcand Solar Farm, LLC	NC		SRK Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Heelstone Energy IV, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
	]						Heelstone Energy Investor III,		l	l.,			051 5007	1	
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	DE	NIA	Heelstone Energy IV, LLC	Ownership	100.0	SEI ESOT	N	
00000		00000					DV D : ( 11 11: 1 1: 2	l No	l	Heelstone Energy Investor			051 5007	]	
00000	Sammons Enterprises, Inc. ESOT.						PV Project Holdings I, LLC	NC	NIA	III, LLC	. Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.						PV Project Holdings I, LLC	NC		PV Project Lessee I, LLC	Ownership		SEI ESOT	N	
00000		00000					PV Project Holdings I, LLC	NC		Heelstone Energy IV, LLC	Management	0.0	OF L FOOT	1	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU		1			PV Project Lessee I, LLC	NC	NIA	Heelstone Energy IV, LLC	Ownership	1	SET ESOT	.jN	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control			1 1	
						Securities					(Ownership,			1 1	
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	*
00000	Sammons Enterprises, Inc. ESOT.	00000					BRE NC Solar 1, LLC.	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SET ESOT.	N	
	, ,						Shelby Randolph Road Solar I.							1 1	
00000	Sammons Enterprises, Inc. ESOT.	00000		l			LLC.	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SET ESOT.	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SET ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT.	00000					SID Solar I. LLC	NC	NIA	PV Project Holdings I, LLC	Ownership.	100 0	SET ESOT.	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000					York Road Solar I, LLC.	NC		PV Project Holdings I, LLC	Ownership.	100 0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Heelstone Energy V, LLC	DE.	NIA	SRE Utility Solar 1, LLC	Ownership.	100.0	SET ESOT.	l N	
00000	Cammono 2.1(0) p. 1000 ; 11101 2001;						Heelstone Energy Investor IV,		1	CALL CALLEY COTON 1, 220			02: 200:	1	
00000	Sammons Enterprises, Inc. ESOT	00000					IIIC	DE	NIA	Heelstone Energy V, LLC	Ownership	100 0	SEI ESOT	I N	
	1							1		Heelstone Energy Investor IV,				' -	
00000	Sammons Enterprises, Inc. ESOT.	100000					PV Project Holdings II, LLC	NC	NIA	LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.						PV Project Holdings II, LLC	NC		PV Project Lessee II, LLC	Ownership	10 0	SET ESOT	NI .	
00000	Committee Enterprises, The Econ.	00000					PV Project Holdings II, LLC	NC		Heelstone Energy V. LLC	Management	0.0	OL1 L001		
00000	Sammons Enterprises, Inc. ESOT.	00000					PV Project Lessee II. LLC	NC		Heelstone Energy V, LLC	Management	1	SEI ESOT.	l	
00000	Sammons Enterprises, Inc. ESOT.	00000					Aspen Solar, LLC	NC		PV Project Holdings II, LLC	Ownership	100.0	SET ESOT	1	
00000	Sammons Enterprises, Inc. ESOT.	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC		100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SET ESOT		
	Sammons Enterprises, Inc. ESOT.	00000					Heelstone Energy VI, LLC	DE	NI A	SRE Utility Solar 1, LLC		100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESUI.	00000					Heelstone Energy Investor V.	⊅⊏	NIA	SKE ULTITLY SOTAL I, LLG	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					Thee is tone Energy Investor V,	DE	NIA	Heeletone Francy VI IIC	Ownership.	100 0	SEI ESOT.	I	
00000	Sammons Enterprises, Inc. ESUL	00000					LLU	⊅⊏	NIA	Heelstone Energy VI, LLC	ownership	100.0	SET ESUT		
00000	Commono Entorprisos Inc. FCOT	00000					DV Drainet Holdings III IIC	NC	NIA	Heelstone Energy Investor V,	Ownership	00.0	SEI ESOT	I	
00000	Sammons Enterprises, Inc. ESOT.						PV Project Holdings III, LLC		NIA	DV Dasiast Lassas III IIC	Ownership		ISET ESUT		
00000	Sammons Enterprises, Inc. ESOT.	00000					PV Project Holdings III, LLC	NC	NI A	PV Project Lessee III, LLC	Ownership		SET ESUT		
00000	0	00000					PV Project Holdings III, LLC	NC	NIA	Heelstone Energy VI, LLC	Management Management	0.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					PV Project Lessee III, LLC	NC	NIA	Heelstone Energy VI, LLC	wanagement	100.0	SEL ESOT		
00000	Sammons Enterprises, Inc. ESUI.	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	.Ownership	100.0	SEI ESOTSEI ESOT		
00000	Sammons Enterprises, Inc. ESUI	00000					ESA Newton Grove 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					ESA Selma NC 1, LLCESA Smithfield 1 NC, LLC	NC		PV Project Holdings III, LLC		100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000						NC		PV Project Holdings III, LLC		100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.						Heestone Energy VII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT		
00000	0	00000					Heelstone Energy Investor VI,	DE	NII A	Harlaton Francis VII 110	M	۱ , ,	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	DE	NIA	Heelstone Energy VII, LLC	Management	11.0	SEI ESOT		
							Lav a	110		Heelstone Energy Investor VI,			051 5007	ll	
00000	Sammons Enterprises, Inc. ESOT.	00000					PV Project Holdings IV, LLC	NC	NIA	LLC.	Ownership	90.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT						PV Project Holdings IV, LLC	NC		PV Project Lessee IV, LLC	Ownership		SEI ESOT	N.	
00000		00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Management	0.0		Į <u>.</u> ].	
00000	Sammons Enterprises, Inc. ESOT.	00000					PV Project Lessee IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Management	J1.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	<u>N</u>  .	
00000	Sammons Enterprises, Inc. ESOT.	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N.	
1	<u> </u>						Red Toad 1425 A Powatan Road,		l		L		l		
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	NC		PV Project Holdings IV, LLC		100.0	SEI ESOT	N.	
00000	Sammons Enterprises, Inc. ESOT.						ZV Solar 3, LLC	NC		PV Project Holdings IV, LLC		100.0	SEI ESOT.	N.	
00000	Sammons Enterprises, Inc. ESOT.	00000		l			Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	1100.0	SET ESOT		

### 13.4

									1				_		
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of Securities					Type of Control (Ownership.				
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent. Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)			Entity(ies)/Person(s)	(Y/N)	*
0000	S. Sup . Name	0000		1,002	0	momanonary	Heelstone Energy Investor VII.	2004		(rtains or Emily), or conj			, , ,	(1,11)	
00000	. Sammons Enterprises, Inc. ESOT.	00000		l			LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	1.0	SEI ESOT	N	
										Heelstone Energy Investor	0				
00000	. Sammons Enterprises, Inc. ESOT.	00000					PV Project Holdings V, LLC	NC	NIA	VII, LLC	Ownership	100.0	SET ESOT	N	
00000		00000					PV Project Holdings V, LLC	NC			Management	0.0			
00000	. Sammons Enterprises, Inc. ESOT.						Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N .	
00000	. Sammons Enterprises, Inc. ESOT.	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N .	
00000	0	00000					Harrell's Hill Solar Center,	NO	NII A	DV Day 's at Hald' and V 110	O	400.0	051 5007		
00000	. Sammons Enterprises, Inc. ESOT.	00000					LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOTSEI ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Highland Solar Center, LLC Littlefield Solar Center. LLC	NCNC.	NIA	PV Project Holdings V, LLC PV Project Holdings V, LLC	Ownership Ownership	100.0	SET ESOT		
00000	. Sammons Enterprises, Inc. ESOT.	00000					IPV Project Lessee V-2015. LLC	DE			Management	0.0	SET ESUT		
00000	Sammons Enterprises, Inc. ESOT.						Heelstone Land Holdings, LLC	DE		SRE Utility Solar 1, LLC	Ownership	100.0	SET ESOT	N	
00000	. Sammons Enterprises, Inc. ESOT.	00000	31-4678378				SRE Focalpoint Holdings, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SET ESOT	N N	
00000	. Commons Enterprises, me. 2001.	00000	71 4070070				SRE/Franklin Park Focalpoint.			TORE GOTAL OPOG, THO	0 milor 5111 p	100.0	021 2001		
00000	. Sammons Enterprises, Inc. ESOT.	00000	31-4749765				LLC	DE	NIA	SRE Focalpoint Holdings, Inc.,	Ownership.	99.5	SET ESOT	N	
										SRE/Franklin Park Focalpoint,	,				
00000	. Sammons Enterprises, Inc. ESOT.	00000	31-4738175				SRE Focalpoint Member, LLC	DE	NIA	LLC.	Ownership	100.0	SET ESOT	N	
	' '						•			Sammons Renewable Energy	·				
00000	. Sammons Enterprises, Inc. ESOT.	000008	31-4721371				SRE DevCo, Inc	DE	NIA	Holdings, Inc	Ownership	100.0	SEI ESOT	N .	
00000	. Sammons Enterprises, Inc. ESOT.	00000					SRE Hydro DevCo, Inc	DE	NIA	SRE DevCo, Inc	Ownership	100.0	SET ESOT	N .	
							SRE/Franklin Park Hydro Canada-	25		005 11 1 0 0 1			051 5007		
00000	. Sammons Enterprises, Inc. ESOT.	00000	31-4898487				1, LLC	DE	NIA	SRE Hydro DevCo, Inc	Ownership	99.5	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000					Sammons Renewable Energy Canada Holdings Inc.		NI A	SRE/Franklin Park Hydro Canada-1. LLC	Ownership.	100.0	SEI ESOT.	N .	
00000	. Sammons Enterprises, Inc. ESUL	00000					norarngs inc			Sammons Renewable Energy	ownership	100.0	DE1 E001	<sup>]N</sup>  .	
00000	. Sammons Enterprises, Inc. ESOT.	00000					SRE Hydro Canada Corp		NIA	Canada Holdings Inc	Ownership	100.0	SEI ESOT	l N	
00000	Joannions Enterprises, Inc. Esor.	00000					SRE Hydro Canada General			Canada nordings inc	Owner sirrp	100.0	JULI 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		
00000	. Sammons Enterprises, Inc. ESOT.	00000					Services Ltd.		NIA	SRE Hydro Canada Corp	Ownership.	100 0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Clemina Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership.	99.0	SEI ESOTSEI ESOT	N	
00000	ISammons Enterprises, Inc. ESOT.	00000					Clemina Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership.	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	Clemina Hydro Power GP Ltd	Ownership	0.0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Serpentiné Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SET ESOT.	N .	
00000	. Sammons Enterprises, Inc. ESOT.	00000		ļ			Serpentine Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N .	
00000		00000					Otime that a Brown 15		NII A	Serpentine Hydro Power GP	O		051 5007		
00000	. Sammons Enterprises, Inc. ESOT.	000000					Serpentine Hydro Power LP		NIA	Ltd	Ownership	J	SEI ESOTSEI ESOT	[N].	
00000	. Sammons Enterprises, Inc. ESOT.						Columbia Mountains Power LP Columbia Mountains Power GP		NI A	SRE Hydro Canada Corp	Ownership	99.0	DE1 E301	N -	
00000	Sammons Enterprises, Inc. ESOT.	00000					Ltd.		NIA.	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	. Joannillons Enterprises, inc. Esoi.	00000								Columbia Mountains Power GP	Owner 3111p	100.0	JULI 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	JN	
00000	Sammons Enterprises, Inc. ESOT.	00000					Columbia Mountains Power LP		NIA	Ltd	Ownership	0.0	SEI ESOT	N	
00000	Sammons Enterprises Inc FSOT	00000		]			English Hydro Power GP Ltd	]	NIA	SRE Hydro Canada Corp	Ownership	100.0	SET ESOT	N	
00000	. Sammons Enterprises, Inc. ESOT.	00000					English Hydro Power LP		NIA	English Hydro Power GP Ltd	Ownership	1 00	SEL ESOT	N	
00000	Jammons Enterprises, Inc. ESOT.	00000					English Hydro Power LP		NIA	Columbia Mountains Power LP	Ownership	99 0	SEL ESOT	N	
00000	Isammons Enterprises, Inc. ESOT	00000					Fosthall Creek Power LP			SRE Hydro Canada Corp	Ownership	99 0	SEL ESOT	N .	
00000	. Sammons Enterprises, Inc. ESOT.	00000					SRE Wind OpCo Inc.	DE	NIA	SRE OpCo, Inc.	Ownership	100.0	SET ESOT.	N .	
00000	Sammons Enterprises, Inc. ESOT.	000000	31-4849495	[			SRE Blocker #2, Inc	DE	NIA	SRE Wind OpCo, Inc.	Ownership	100.0	SET ESOT	<u>N</u>  .	
00000	. Sammons Enterprises, Inc. ESOT.						SRE/Franklin Park Midway LLC	DE	NIA	SRE Blocker #2, Inc	Ownership		SEI ESOT		
00000	. Sammons Enterprises, Inc. ESOT.	UUUUU					SRE Midway HoldCo LLC	DE	NIA	SRE/Franklin Park Midway LLC	ownersnip	1100.0	SET ESOT	[	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities			D-1-4:		(Ownership,	 			
		NIAIO				Exchange if	Names of		Relationship		Board,	If Control is Ownership		Is an SCA	
Group		NAIC Company	ID	Federal		Publicly Traded (U.S. or	Names of Parent, Subsidiaries	Domiciliary	to Reporting	Directly Controlled by	Management, Attorney-in-Fact,	Provide	Ultimate Controlling	Filing Required?	
Code	Group Name	Company	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)		Entity(ies)/Person(s)	(Y/N)	*
00000	Sammons Enterprises, Inc. ESOT.		Number	KOOD	CIK	international)	SRE Midway Member LLC.	DE	NIA	SRE Midway HoldCo LLC	Ownership	100 0	SET ESOT	(T/N)	
00000	Sammons Enterprises, Inc. ESOT.						Midway Wind. LLC	DE	NIA	SRE Midway Member LLC	Ownership		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-4858288				SRE Blocker #3. Inc.	DE DE	NIA	SRE Wind OpCo, Inc	Ownership		SET ESOT	N	
00000	Commons Enterprises, me. 2001.	00000	01 4000200				SRE/Franklin Park Rio Bravo.			loke wind opoo, inc	. o #1101 5111 p	100.0	021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	83-2182362				IIIC	DE	NIA	SRE Blocker #3. Inc	Ownership.	99.5	SEI ESOT	l N	
00000	Commente Enterprised, inc. 2001.	00000	00 2102002					1	1	SRE/Franklin Park Rio Bravo.	0 milor om p		021 2001		
00000	Sammons Enterprises. Inc. ESOT.	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	LLC	Ownership	100.0	SEL ESOT	l N	
00000							l			Rio Bravo Wind Renewables.					
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1895548				Rio Bravo Wind Capital, LLC	DE	NIA	LLC.	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Holdings, LLC	DE	NIA	Rio Bravo Wind Capital, LLC	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 4551073				Rio Bravo Windpower, LLC	DE	NIA	Rio Bravo Wind Holdings, LLC.	Ownership	100.0	SE1 ES0T	N .	
	' '			[						Sammons Renewable Energy	·		1		
00000	Sammons Enterprises, Inc. ESOT.	00000	81-4858370				SRE Blocker #4, Inc	DE	NIA	Holdings, Inc	.Ownership	100.0	SEI ESOT	N .	
										Sammons Renewable Energy					
00000	Sammons Enterprises, Inc. ESOT.	00000	81-4877990				SRE Blocker #5, Inc	DE	NIA	Holdings, Inc	Ownership	100.0	SEI ESOT	N .	
										Sammons Renewable Energy					
00000	Sammons Enterprises, Inc. ESOT.	00000	81-4878045				SRE Blocker #6, Inc	DE	NIA	Holdings, Inc.	Ownership	100.0	SEI ESOT	N .	
							005 01 1 1/7 1	5-		Sammons Renewable Energy			051 5007	l ,l	
00000	Sammons Enterprises, Inc. ESOT.	00000	82-3869035				SRE Blocker #7, Inc	DE	NIA	Holdings, Inc.	Ownership	100.0	SEI ESOT	N .	
00000	Commons Fotograpions Inc. FCOT	00000	00 0077700				CDE Disales #0 Inc	DE	NI LA	Sammons Renewable Energy	O	100.0	051 5007	ابرا	
00000	Sammons Enterprises, Inc. ESOT.		82-3877769				SRE Blocker #8, Inc	DE DE	NIA	Holdings, Inc.	Ownership	100.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	81-1190748 46-3173187				PR Holdings IncPathfinder Ranches, LLC	₩Y	NIA NIA	Sammons Infrastructure, Inc PR Holdings Inc	Ownership Ownership		SEL ESOT		
00000	Janinons Enterprises, Inc. Eson.	00000	40-31/310/				Sweetwater River Conservancy,	w 1	NIA	FK HOTOTHYS THE	. ownersinp	100.0	OE1 EOU1		
00000	Sammons Enterprises, Inc. ESOT.	00000	46-3173187				Tile	WY	NIA	Pathfinder Ranches, LLC	Ownership.	100.0	SEI ESOT	l N	
00000	Janimons Litterprises, Inc. Looi.	00000	40-3173107				Sweetwater River Conservancy			l attil ilider Kallolles, ELC	Owner 3111P	100.0	JL1 L001		
							Greater Sage-Grouse Habitat			Sweetwater River Conservancy.					
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 1868169				Bank. LLC	WY	NIA	IIIC	Ownership	100.0	SEI ESOT	l N	
00000	Commente Enterprised, inc. 2001.	00000	17 1000100				Sweetwater River Conservancy		1	Sweetwater River Conservancy,	) omioromp		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 1894969				Bald and Golden Eagle Bank, LLC.	WY	NIA	LLC	Ownership.	100.0	SEL ESOT	l N	
							Sweetwater River Conservancy			Sweetwater River Conservancy.					
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 1832295				Stream and Riparian Bank, LLC	WY	NIA	LLC	Ownership	100.0	SET ESOT	N	
							· ·			Pathfinder Land and Ranch				l l	
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Bison Bend, LLC	WY	NIA	Management, LLC	Ownership	100.0	SEI ESOT	N .	
							Pathfinder Buzzard Bird Ranch,			Pathfinder Land and Ranch					
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	WY	NIA	Management, LLC	Ownership	100.0	SEI ESOT	N .	
1	<u> </u>						Pathfinder Cardwell Access			Pathfinder Land and Ranch	l		l		
00000	Sammons Enterprises, Inc. ESOT.	00000					Ranch, LLC	WY	NIA	Management, LLC	Ownership	100.0	SEI ESOT	N .	
00000		00000						1407		Pathfinder Land and Ranch		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	UUUUU		<b> </b>			Pathfinder Cardwell Ranch, LLC	WY	NIA	Management, LLC	Ownership	1100.0	SEI ESOT	N .	
00000	Commons Enternalisms Inc. 5007	00000					Dathfindan Dumball Banak 110	WV	NILA	Pathfinder Land and Ranch	O	100.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	UUUUU					Pathfinder Dumbell Ranch, LLC	WY	NIA	Management, LLC	Ownership	100.0	SEI ESOT	N .	
00000	Commono Entorprisos Inc. FOOT	00000					Pathfinder Miracle Mile Ranch,	WY	NI A	Pathfinder Land and Ranch	Ownorchin	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	UUUUU					Pathfinder Pathfinder Ranch,		A I N	Management, LLC Pathfinder Land and Ranch	Ownership	100.0	DE1 E301	<sup>]N</sup>  .	
00000	Sammons Enterprises, Inc. ESOT.	00000					ITALIII INUEL PALIII INUEL KANCH,	WY	NIA	Management, LLC	Ownership	100.0	SEI ESOT.	l M	
00000	Joannions Litterprises, IIIC. ESUL	00000					LLU		N I M	Pathfinder Land and Ranch	0#11019111h	100.0	ULI LUVI	<sup>JN</sup>  -	
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Management . LLC	Ownership	100 0	SEI ESOT		
00000	oummono Littorpi 1000, 1110. LOUI.	00000		ļ			graciii illadi Torkillə Kalloli, ELU	4	4	managomont, LLU	1 0 milion 3111 p	1	OL   LOV	4 · · · · · · · · · · · · · · · · · · ·	

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														,		
1	2	3	4	5	6	7 Name of	8		9	10	11	12	13	14	15	16
						Name of Securities						Type of Control (Ownership,				
						Exchange if				Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of	f		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsid	diaries [	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliate	es	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	*
00000		00000					B		WV.		Pathfinder Land and Ranch		400.0	051 5007	l ,]	
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Sand Cree Pathfinder Stewart C		WY		Management, LLC Pathfinder Land and Ranch	Ownership	100.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT	00000					Tratili illuer Stewart C	JIEEK KAIICII,	WY		Management, LLC	Ownership	100.0	SEI ESOT	l N	
00000	Joannions Enterprises, me. 2001.	00000					LLU				Pathfinder Land and Ranch	. O#IIC13111P	100.0	OL1 LO01		
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Sun Ranch	h, LLC	WY	NIA	Management, LLC	Ownership	100.0	SEI ESOT	lN .	
	, ,							,			Pathfinder Land and Ranch	İ '			i i	
00000	Sammons Enterprises, Inc. ESOT.	00000					Pathfinder Two Iron		WY	NIA	Management, LLC	Ownership	100.0	SEI ESOT	N .	
00000	Commons Enteresises Inc. ECOT	00000	00 0070000				Pathfinder Land and	Ranch	WY	NIA	Dathfindan Danahaa II.C	O	100.0	SEI ESOT	l ,	
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0879029				Management, LLC Beulah Belle Grazino	n	Y	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	9	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownershin	100.0	SEI ESOT	l N	
00000	Comments Enterprised, The Eden	00000					Two Crosses Grazing				Pathfinder Buzzard Bird	0 11101 0111 p				
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC		WY		Ranch, LLC	Ownership	25.0	SEI ESOT	N .	
1		l					Two Crosses Grazing				Pathfinder Pathfinder Ranch,	<b>.</b>			ll	
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC		WY	NIA	LLC	Ownership	25.0	SEI ESOT	N .	
00000	Commons Enterprises Inc ECOT	00000					Two Crosses Grazing Association, LLC		WY		Pathfinder Miracle Mile Ranch. LLC	Ownership	25.0	SEI ESOT	l "	
00000	Sammons Enterprises, Inc. ESOT.	00000					Two Crosses Grazing			N I A	Kalicii, LLG	ownership	23.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC		WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	l N	
	Cammionio 2.11(0) p. 1000 ; 11101 2001.						Wooden Rifle Grazing	g			Pathfinder Cardwell Ranch,					
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	-	YW	NIA	LLC	Ownership	20.0	SEI ESOT	N .	
00000		00000					Wooden Rifle Grazing	g	WV.					051 5007	l ,]	
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC Wooden Rifle Grazing	~	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	9	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownershin	20.0	SEI ESOT	l N	
00000	daminoris Enterprises, me. 2001.	00000					Wooden Rifle Grazing	n			Pathfinder Cardwell Access.	0 #1101 3111 p	20.0	061 6001		
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC	9	WY	NIA	LLC	Ownership	20.0	SEI ESOT	N .	
	·						Wooden Rifle Grazing	g			Pathfinder Two Iron Ranch,	'			İ	
00000	Sammons Enterprises, Inc. ESOT.	00000					Association, LLC		WY	NIA	LLC	Ownership	20.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000					Stewart Creek Grazin Association, LLC	ng	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	E0 0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESUI	00000					Stewart Creek Grazin	าต			Pathfinder Stewart Creek	Ownership		SET ESUI		
00000	Sammons Enterprises, Inc. ESOT	00000					Association, LLC	19	WY		Ranch, LLC	Ownership	50.0	SEI ESOT	N	
											Consolidated Investment					
00000	Sammons Enterprises, Inc. ESOT.	00000	45 - 2838232				Sammons Equity Allia		DE	NIA	Services, Inc.	Ownership	100.0	SEI ESOTSEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	75-2178848				Compatriot Capital,	Inc	DE	NIA		Ownership	100.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	46-2093595				CCE Funding LLC		DE		Compatriot Capital, Inc.	Ownership	100.0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	80-0299888				K2 Development, LLC ASG Mortgage Investo	ore IIC	DEDE		Compatriot Capital, Inc Compatriot Capital, Inc	Ownership	25.0	SEI ESOTSEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.		00-0299000 80-0299902	[			DBI/ASG Advisors, LF	JIS, LLU	DE			Ownership	14 0	SET ESOT	NI	
00000	Commono Enterprises, Inc. Edul.		00 0200002				DBI/ASG Mortgage Ac	cauisition	ا	111 / /T		ο πιιοι σιτιρ				
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0299393				Fund I, LP	. 1	DE	NIA	Compatriot Capital, Inc	Ownership	55.4	SEI ESOT	N.	
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 2566 125				CCI Historic, Inc		DE		Compatriot Capital, Inc	Ownership	100.0	SEI ESOT.	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2775585				Village Green Consol	lidated LLC	DE		CCI Historic, Inc.	Ownership	100.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	83-4414103				Albion Residential L		DE		Village Green Consolidated	Ownership.	100.0	SEI ESOT	NI NI	
	Sammons Enterprises, Inc. ESOT.		os-44 14 105 83-4444468				Albion Construction		DE		Albion Residential LLC	Ownership	100.0	SET ESOT	IN .	
00000	Tournous Enterprises, Inc. LOVI.	00000	OO-TTTT900	1			MINITURE CONSTRUCTION	LLV	الا	1117	MIDION NOSTUDINITAL ELO	o #1101 3111 p	1	OE   LOV		

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1	2	3	4	5	6	7 Name of	8	9	10	11	12	13	14	15	16
						Securities					Type of Control (Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling		
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)		Entity(ies)/Person(s)	(Y/N)	*
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SET ESOT	N .	
							Albion Columbus Investors 1,			l				l .l	
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4854802				LLC	DE	NIA	Albion Columbus 1, LLC	Ownership	20.0	SEI ESOT		
00000	Commons Enternalisms Inc. FCOT	00000	25 2500040				Albian WM 4 LLC	DE	NII A	Albion Columbus Investors 1,	O	100.0	SEI ESOT	I	
00000	Sammons Enterprises, Inc. ESOT.	00000	35-2580846				Albion WM 1, LLCAlbion at Evanston Investors I.	DE	NIA	LLC	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SET ESOT	l M	
00000	difficite prises, me. Looi.	00000					LLO	DL	1	Albion at Evanston Investors	0 will of 3111 p	100.0	OL1 L001	1	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4523474				Albion at Evanston, LLC	DE	NIA	I. LLC	Ownership	100.0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.						Albion at Oak Park Member, LLC	DE	NIA	Albion Residential LLC.	Ownership		SET ESOT.	N	
	,						Albion at Oak Park Investors I,			Albion at Oak Park Member,	· '				
00000	Sammons Enterprises, Inc. ESOT.	00000	82-5240902				LLC	DE	NIA	LLC	Ownership	35.0	SEI ESOT		
							l			Albion at Oak Park Investors				ll	
00000	Sammons Enterprises, Inc. ESOT.	00000					Albion at Oak Park, LLC	DE	NIA	I , LLC	Ownership		SEI ESOT	N.	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	82-4664891				Albion DeVille Member LLC Albion at Beachwood LLC	DE DE	NIA NIA	Albion Residential LLCAlbion DeVille Member LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	82-4683762				Beachwood Apartments LLC	DE	NIA	Albion at Beachwood LLC	Ownership Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.		02-4003/02				Albion at Parklane GP. LLC	DE DE	INIA	Albion Residential LLC	Ownership	100.0	SET ESOT		
00000	Janinons Enterprises, Inc. Edoi.	00000					Albion at Parklane Limited	DL		Albion Residential ELC	. Owner sirrp	100.0	JL1 LJ01		
00000	Sammons Enterprises, Inc. ESOT.	00000	83-4423717				Partner, LLC	DE	NIA	Albion Residential LLC	Ownership	100 0	SEI ESOT	l N	
00000		00000							1	Albion at Parklane Limited			İ	]	
00000	Sammons Enterprises, Inc. ESOT.	00000	25-1425737				Pent House Associates	DE	NIA	Partner, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.						Albion at Highland Park, LLC	DE	NIA	Albion Residential LLC	Ownership		SEI ESOT	N.	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2514861				AJ Highland Park Investors, LLC.	DE	NIA	Albion at Highland Park, LLC	Ownership	100.0	SEI ESOT	N.	
00000		00000					Albion Jacobs Highland Park,	DE		AJ Highland Park Investors,		400 0	051 5007	l ,]	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					LLCAlbion at New Forum Member, LLC.	DE DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOTSEI ESOT		
00000	Sammons Enterprises, Inc. ESUL	00000					New Forum Apartments JV	DE	NIA	Albion at New Forum Member.	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000	84 - 2514861				Investors, LLC	DE	NIA	TITC	Ownership	10.0	SEI ESOT	l N	
00000	diminorio Enterprisco, me. Econ.	00000	04 2014001				I IIIVOSTOTO, ELO	J	1	New Forum Apartments JV	, o #1101 5111 p		021 2001	1'\	
00000	Sammons Enterprises, Inc. ESOT.	00000					New Forum Owner LLC	DE	NIA	Investors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC.	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
							Albion in the Gulch Investors,			Albion in the Gulch Member,					
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2667963				LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	N.	
00000	Commons Enternalism Los 5007	00000					Albian in the Colot. II.O	PE	NII A	Albion in the Gulch	Owen a mala i	400.0	OF L FOOT	] ,]	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU					Albion in the Gulch, LLC Albion at Renaissance Place.	DE	NIA	Investors, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	DE	NIA	Albion Residential LLC	Ownership.	100 0	SET ESOT		
00000	Janinons Enterprises, inc. Eooi.	00000					AJ Renaissance Place Investors.			Albion at Renaissance Place.	. Owner strip	100.0	JL1 LJ01	1	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4134562				LLC	DE	NIA	LLC	Ownership	100 0	SEI ESOT	l N	
							Albion Jacobs Renaissance	1	1	AJ Renaissance Place	1			] '	
00000	Sammons Enterprises, Inc. ESOT.	00000					Place, LLC	DE	NIA	Investors, LLC	Ownership	100.0	SEI ESOT		
	' '									Village Green Consolidated	·			[	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0497080				VGH/Dallas LLC	DE	NIA	LLC.	Ownership	70.0	SEI ESOT	[N].	
00000	Sammons Enterprises, Inc. ESOT.	00000	45-3536429				Village Green Holding LLC	DE	NIA	VGH/Dallas LLC	Ownership	100.0	SEI ESOT		
00000	Commons Enternalism Los 5007	00000	45 0500400				Village Green Management	PE	NII A	William Casas Halding II.C	Owen a mala i	400.0	OF L FOOT	] ,]	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	45-3536429				Company LLC	DE	NIA	Village Green Holding LLC	Ownership	1	SEI ESOT		
00000	Sammone Enterprises Inc. FOOT	00000	45-3536429				Village Green Communications	DE	N I A	Village Green Holding LLC	Ownerchin	100 0	SEI ESOT		
UUUUU	Sammons Enterprises, Inc. ESOT.	UUUUU	40 <b>-</b> 0000429				LLV	ן⊔ב	A I VI	Iviriage Green Hording LLC	Ownership	1100.0	OE   EOU		

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						Name of					Type of Control				
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
_		NAIC				Publicly	Names of		_ to		Management,	Ownership		Filing	
Group		Company	ID	Federal	0114	Traded (U.S. or		Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)		Percentage	Entity(ies)/Person(s) SEI ESOT	(Y/N)	
00000	Sammons Enterprises, Inc. ESOT.	00000	45-3536429				V-Suites LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SET ESUI	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Illinois LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT.	N	
00000	30     0  5   1  6  0  1565,   110.   201.	00000					Village Green Management	И∟	NIA	Trinage dieen nording LLG	Owner Sirip	100.0	OLI LOUI	IN	
00000	Sammons Enterprises, Inc. ESOT.	00000					Company of North Carolina LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	N	
00000	Joannions Enterprises, Inc. Loui.			1			Village Green Management	DL	NI/\	Trinage oreen nording ELG	O #1161 3111 P		JET   LOUT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Company of Pennsylvania LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEL ESOT	N	
	Sammons Enterprises, Inc. ESOT.		36-4839030	1			Southside Works Holding LLC	DE	NIA	CCI Historic, Inc.	Ownership.	50.0	SEI ESOTSEI ESOT	N	
00000	Cammionio Enterprised, mer 2001						Southside Works City Apartments				0 0 p				
00000	Sammons Enterprises, Inc. ESOT		30-0832966				LLC.	DE	NIA	Southside Works Holding LLC	Ownership	10.0	SEI ESOT	N.	
	Sammons Enterprises, Inc. ESOT.	00000	37 - 1829701				Morrow Park Holding LLC	DE	NIA	CCI Historic, Inc.	Ownership	50.0	SET ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	46 - 5393796				VG ECU Holdings LLC	DE	NIA	CCI Historic, Inc.	Ownership	100.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises. Inc. ESOT.	00000		l			LAV MP Holding, LLC	DE	NIA	CCI Historic, Inc	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0419928				Morrow Park City Apartments LLC.	DE	NIA	LAV MP Holding, LLC	Ownership	34.3	ISEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	31-2765840				CCI/HTC, Inc	DE	NIA	CCI Historic, Inc	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	38 - 4005 137				VGH Credit LLC	DE	NIA	CCI/HTC, Inc	Ownership	100.0	SEI ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4740768				SLBCA Developer LLC	DE	NIA	VGH Credit LLC	Ownership	50.0	SEI ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	36 - 47 40 768				SLBCA Developer LLC	DE	NIA	SLBCA Holding LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	38 - 3885 114				SLBCA Holding LLC	DE	NIA	CCI/HTC, Inc	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	38 - 3885114				SLBCA Holding LLC.	DE		VGH Credit LLC	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.		36 - 47 42 30 9				SLBCA Tenant LLC	DE	NI A	SLBCA Holding LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	36 - 47 42 30 9				SLBCA Tenant LLC.	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises Inc. ESOT	00000	45-3072487				Soo Line Building City	DE	NIA	SLBCA Holding LLC	Ownerchin	05.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	+3-30/240/				Apartments LLC Soo Line Building City	РЕ	NIA	SLBCA HOTOTHY LLC	Ownership		OE1 EOU1	JN	
00000	Sammons Enterprises, Inc. ESOT.	00000	45-3072487				Apartments LLC	DE	NIA	SLBCA Tenant LLC	Ownership	15.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20 <b>-</b> 1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0		NI	
00000	Sammons Enterprises, Inc. ESOT.	00000	20 - 1962023				E2M Partners, LLC.	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 27 46 59 2				E2M Holdings II, LP	DE	NIA	Compatriot Capital, Inc	Ownership.	63.5	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 2746655				E2M Investment II. LP	DE	NIA	Compatriot Capital, Inc.	Ownership.	82.5	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 2746954				E2M General Partner II, LLC.	DE	NIA	Compatriot Capital, Inc	Ownership.	17.4	SEI ESOTSEI ESOTSEI ESOTSEI ESOTSEI ESOTSEI ESOTSEI ESOTSEI ESOTSEI ESOTSEI ESOTSEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2746954				E2M General Partner II, LLC	DE	NIA	E2M Holdings II, LP	Ownership	75.4	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26 - 2746954				E2M General Partner II, LLC	DE	NIA	E2M Investment II, LP	Ownership	0.7	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26 - 2747456				E2M Fund    Holdco, LP	DE	NIA	Compatriot Capital, Inc	Ownership	1 38.5	LSEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000 2	26 - 2747456				E2M Fund II Holdco, LP	DE	NIA	E2M General Partner II, LLC	Ownership	20.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 2747456				E2M Fund     Holdco, LP	DE	NIA	E2M Investment II, LP	Ownership	2.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 2782503				E2M/SRC Investment Company, LLC	DE		Compatriot Capital, Inc	Ownership	37.0	SEI ESOT	N	
	Sammons Enterprises, Inc. ESOT.	00000	26-2782503				E2M/SRC Investment Company, LLC.	DE	NIA	E2M Fund II Holdco, LP	Ownership	60.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	000002	26 <b>-</b> 2782503				E2M/SRC Investment Company, LLC	DE	NIA	E2M Holdings II, LP	Ownership	3.0	SEI ESOT	N	
00000	Command Enternalist Live 5007	00000	0044400				VDC Haldings 110	D.E.	NI A	E2M/SRC Investment Company,	Own a nah i	50.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.		26 <b>-</b> 2811198 38 <b>-</b> 4004306	-			KDC Holdings, LLC	DE	NIA	LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	38-4004306 31 <b>-</b> 2858194				E2M Villas at RPW, LLCAHC Villas Richmond, LLC	TX	NIA NIA	Compatriot Capital, Inc E2M Villas at RPW, LLC	Ownership	79.3	SET ESOT		
00000	Sammons Enterprises, Inc. ESUL Sammons Enterprises, Inc. ESUL		35-2497885				VG Morrow Park Capital LLC	DE	NIA	Compatriot Capital, Inc.	Ownership Ownership		SET ESOT	NL	
00000	Sammons Enterprises, Inc. ESOT.	00000	35 <b>-</b> 2497 005 35 <b>-</b> 2497885				VG Morrow Park Capital LLC	DE	NIA	Morrow Park Holding LLC	Ownership	15.2	SEL ESOT	NI	
00000	Sammons Enterprises, Inc. ESOT.	00000	32 <b>-</b> 2497 003 32 <b>-</b> 0419928				Morrow Park City Apartments LLC.	DE	NIA	VG Morrow Park Capital LLC	Ownership	65.7	SEI ESOTSEI ESOT	NI	
00000	Sammons Enterprises, Inc. ESOT.	00000	38 <b>-</b> 3880287				JLB Partners LLC	DE		Compatriot Capital, Inc	Ownership	40 0	SET ESOT	NN	
00000	Sammons Enterprises, Inc. ESOT.	00000	26 <b>-</b> 1997454				JLB BUILDERS LLC.	TX	NIA	JLB Partners LLC	Ownership	100 0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-0153203				JLB REALTY LLC	TX		JLB Partners LLC	Ownership	100.0	SET ESOT	N	

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						Name of					Type of Control				
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
_		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID.	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling		
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NI A	JLB Partners LLC.	Ownership	100.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESUI	00000	36 - 48 17766 35 - 24 4 18 4 3				JLB Stafford Land LP	TX	NIA	JLB Partners LLCJLB Partners LLC	Ownership	100.0	SET ESUT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	35-2441843				JLB 2728 Cedar Springs, LP.	TX	NIA	Compatriat Conital Inc	Ownership	30.0	SET ESUT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0982090				JLB 2728 Cedar Springs, LP JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	20.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESUI.	00000	90-0982090				JLB McLean LLC	DE	NIA NIA	Compatriot Capital, Inc JLB McLean Partners LP	Ownership	21.0	SET ESUT		
00000	Commons Enterprises, Inc. ESUI.	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	32-0507004				JLB Chapman LP	TX	NIA	Compatriot Capital, Inc	Ownership	100.0	SET ESOT	IN	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0507004				JLB Chapman LP	TX	NIA	JLB Chapman GP LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	32-030/004				JLB Chapman GP LLC	TX	NIA	Compatriot Capital, Inc	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1763066				JLB Center Street, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1763066				JLB Center Street, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	37 - 1763047				JLB Winhall. LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	37 - 1763047				JLB Winhall, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SET ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0410379				JLB Portales Partners Mgr L.P	TX	NIA	Compatriot Capital, Inc.	Ownership	23 9	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0410379				JLB Portales Partners Mgr L.P	TX	NIA	JLB Partners LLC	Ownership.	76.1	SET ESOT	N N	
00000	Cammone Enterprises, me. 2001.	00000	02 0110010				Total or large far there mgr 2.1		1	JLB Portales Partners Mgr	1 0 milor orrip		021 2001	1	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1641185				JLB Portales Partners LLC	DE	NIA	L.P	Ownership	50.0	SEI ESOT	l N	
00000	Sammons Enterprises Inc ESOT	00000	35-2621511				JLB Stafford Phase I L.P	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	35-2621511				JLB Stafford Phase   L.P.	TX	NIA	JLB Partners LLC	Ownership.	30.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P	TX	NIA	JLB Stafford Phase I GP LLC	Management	<b>i</b> 00	SEL ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					JLB Stafford Phase   GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SET ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P	TX	NIA.	Compatriot Capital, Inc	Ownership.	85.0	SET ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	84-2762823				JLB Stafford Phase Two L.P	TX	NIA	JLB Partners LLC	Ownership	15.0	SEL ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT.	00000	84 - 2762823				JLB Stafford Phase Two L.P	TX	NIA	JLB Stafford Phase Two GP LLC	Management	0.0	SEI ESOT	N	
00000	ISammons Enterprises Inc. FSOTI	100000					JLB Stafford Phase Two GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SET ESOT	.l	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	84-3458126				JLB West Paces Phase I L.P	TX	NIA	Compatriot Capital, Inc	Ownership	l 80 0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	84 - 3458126				JLB West Paces Phase I L.P	TX	NIA	JLB Partners LLC	Ownership	19.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3458126				JLB West Paces Phase I L.P	TX	NIA	JLB West Paces Phase I GP LLC	Management	1.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	.l	
00000	Sammons Enterprises, Inc. ESOT.	00000	11-3732440				Longhorn Trail Ranch II, Ltd	TX	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.7	SET ESOT	N	
00000	ISammons Enterprises. Inc. ESOII	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.8	SEI ESOT	N	
							Woodbine Legacy Investment		l		1		1		
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1845293				Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	45.7	SEI ESOT	N	
	]		00 4007050				Woodbine Legacy Pref Partners,		l				051 5005	]	
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 1367956				LP	DE	NIA	Compatriot Capital, Inc	Ownership	42.1	SEI ESOT	N	
00000		00000	00 4007040					DE	l	Woodbine Legacy Investment		40.4	051 5007	]	
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Partners, LP	Ownership	42.1	SEI ESOT	N	
00000		00000	00 4007040					DE	l	Woodbine Legacy Pref		40.4	051 5007	]	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Partners, LP	Ownership	42.1	SEI ESOT	-[N]	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	1100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	82-5494752				Gerrity Retail Fund 3, L.P	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	- N	
00000	Commons Enterprises Inc FOOT	00000	82-5494752				Corrity Potail Fund 2   D	DE	NIIA	Gerrity Retail Partners 3,	Managamant	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT						Gerrity Retail Fund 3, L.P	DE	NIA	Corrity Crown IIC	Management			N	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	1100.0	SET ESOT	.jN	

1	2	3	4	5	6	7	8		9	10	11	12	13	14	15	16
						Name of						Type of Control				
						Securities						(Ownership,				
						Exchange if				Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Name	s of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Sub	sidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affili	ates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	*
00000	Sammons Enterprises, Inc. ESOT.	00000	82-5494752				Gerrity Retail Fu	nd 3, L.P	DE	NIA	GRF Special, LLC	Ownership		SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC.		DE	NIA	Gerrity Group, LLC	Management	0.0	SET ESOT.	N	
	· · ·						'				Gerrity Retail Investors 3,	Ü				
00000	Sammons Enterprises, Inc. ESOT.	00000	82-5513736				GRF Special, LLC.		DE	NIA	LLC.	Ownership	100.0	SEI ESOT	lN	
00000	Sammons Enterprises, Inc. ESOT.	00000	83-0526222				Gerrity Retail In	vestors 3. LLC.	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	N	
							Gerrity Retail Fu	nd 3			., , ,		İ			
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8156591				Management, LLC		DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	l	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Tysons SL, LL	C	DE		Compatriot Capital, Inc	Ownership.	100.0	SET ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				Silverstone Tyson	s. LP	DE	NIA	CCT Tysons SL. LLC	Ownership.	85.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tyson	s Owner. LLC	DE	NIA	Silverstone Tysons, LP	Ownership.	100 0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					CCI Bethesda SL L		DE		Compatriot Capital, Inc	Ownership	100 0	SEL ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 1558132				Silverstone Bethe	sda IP	DE		CCI Bethesda SL LLC	Ownership	85 0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 1539060				Silverstone Bethe	sda Owner IIC	DE	NIA	Silverstone Bethesda, LP	Ownership	100 0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	75-1152016				Sammons Capital.		DE	NIA	Sammons Equity Alliance, Inc.	Ownership.	100 0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC		TX		Sammons Capital. Inc.	Ownership.	21.3	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	75-2879653				Sammons Power Dev	elopment Inc	DE	NIA		Ownership.	100 0	SEI ESOT	N	
00000								010p01111			Sammons Power Development.	o o p		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	73-1186819				Otter, Inc		OK		Inc	Ownership	100 0	SEI ESOT	l N	
00000	Commons Enterprises, The Econ.	00000	70 1100010								Sammons Power Development,	ошногонтр		OL1 L001		
00000	Sammons Enterprises, Inc. ESOT.	00000	75-2880167				Gila Bend Power P	artners IIC	DE	NIA	Inc	Ownership	50.0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-3960584				SAGE Assets, Inc.		DE		Sammons Equity Alliance, Inc.	Ownership.	100.0	SET ESOT	N N	
00000	Sammons Enterprises Inc ESOT	00000	36-4358656				Guggenheim Capita		DE	NIA	SAGE Assets, Inc	Ownership	36.5	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	94-3489008				Guggenheim Partne		DE	NIA	Guggenheim Capital, LLC	Ownership.	100.0	SET ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8734966				GP Holdco, LLC	13, LLU	DE	NIA	Guggenheim Partners, LLC	Ownership	90.5	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8734966				GP Holdco, LLC		DE	NIA	Guggenheim Manager, Inc	Management	0.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8735034				GPFT Holdco. LLC		DE		GP Holdco. LLC	Ownership	100 0	SET ESOT	N	
00000	Joannions Enterprises, inc. Loui.	00000	20-07 33034				Guggenheim Insura		الا		O	Owner 3111 p	100.0	OL1 L001		
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 4332886				Tuggerine ili Trisura	ince noraco,	DE	NIA	GPFT Holdco, LLC	Ownership	100 0	SEI ESOT	l N	
00000	Joannions Enterprises, inc. Loui.	00000	27 -4332000				LLU		DL		Guagenheim Insurance Holdco.	Owner 3111 p	100.0	OL1 L001		
00000	Sammons Enterprises, Inc. ESOT.	00000					GIH Services. LLC		DE	NIA	III	Ownership.	100 0	SET ESOT	l N	
00000	Joannions Litterprises, inc. Loui.	00000					OIII JOIVIOGS, LLO		الا		Guggenheim Insurance Holdco,	Owner 3111 P	100.0	OL1 L001	<sup>1</sup>	
00000	Sammons Enterprises, Inc. ESOT	00000	27 - 4333580				PLIC Holdings, LL	r	DE	NIA	LLC	Ownership	100 0	SEI ESOT.	l N	
00000	Joannions Litterprises, inc. Loui.	00000	27 -4333300				Guggenheim Life a	nd Annuity	الا		LLU	Owner 3111 p	100.0	OL1 L001	<sup>]</sup>	
00000	Sammons Enterprises, Inc. ESOT	00000	43 - 1380564				Company		DE	IA	PLIC Holdings, LLC	Ownership	15.0	SEI ESOT.	l N	
00000	, odininona Enterpriaca, IIIC. E301.	00000	TO - 1000004				oonparry		µL		Guggenheim Insurance Holdco,	omilio1 9111 h		OL1 LOUI	IN	
00000	Sammons Enterprises, Inc. ESOT.	00000					DLPG. LLC.		DE	NIA	LLC	Ownership	100 0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	61-1801988				DLPG, LLCDLPG II Executive		DE	NIA	DLPG, LLC.	Management	0.00	SET ESOT	N	
00000	Sammons Enterprises, inc. Eson.	00000	01-1001900				Guggenheim-meZocl		⊅⊏	N I A	DLFG, LLG	wanayement	J	OE1 EOU1	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ouggenne mi-me2001 	ry norumys,	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT.	l N	
00000	Daniinons Enterprises, Inc. ESOI.	00000					LLV				Guggenheim-meZoclig Holdings,	owner 2111b	100.0	OLI EOUI	<sup> </sup>	
00000	Commons Enterprises Inc FOOT	00000					meZoclia LLC		DE		LLC	Ownership	44.0	SET ESOT		
	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	27 <b>-</b> 1454227				GLAC Holdings, LL		DE	N I A	GPFT Holdco, LLC		400.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESUL Sammons Enterprises, Inc. ESUL	00000	ZI - 1404ZZI				GLAC HOIDINGS, LL GLAC LV Holdings,	٠	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	OET EOUT	N	
00000	Sammons Enterprises, Inc. ESUL Sammons Enterprises, Inc. ESUL	00000					Biscay GSTF III,	LLU	DE	NIA	GLAC HOIDINGS, LLC	Ownership	100.0	SEI ESOTSEI ESOT	N	
	Sammons Enterprises, Inc. ESUI.	00000					Mylo, LLC	LLV	⊅⊑ MO	N 1 A	Biscay GSTF III, LLC	Ownership	24.2	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESUI.	00000					Seguros Receivabl	oc 110	DE	NIA NIA	Biscay GSTF III, LLC	Ownership	34.2	OEI EONT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000							DE	NIA	GLAC Holdings, LLC		100 0	SEI ESOTSEI ESOT	N	
00000							GL Marketing, LLC		DE	N I A	CL Morketing ILC	Ownership	100.0	OF L FOOT	N	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU		·			Gallahan Funding,	LLV	ИЕ	NIA	GL Marketing, LLC	Ownership	1	SET ESOT	N	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities					(Ownership,				
						Exchange if	., .		Relationship		Board,	If Control is		Is an SCA	
0		NAIC	ID	F		Publicly	Names of	D ! - !!!	to	Diagraphy Country Hold Inc.	Management,	Ownership		Filing	
Group Code	Group Name	Company Code	ID Number	Federal RSSD	CIK	Traded (U.S. or International)	Parent, Subsidiaries or Affiliates	Domiciliary Location	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact,	Provide	Ultimate Controlling Entity(ies)/Person(s)	Required? (Y/N)	
00000	Sammons Enterprises, Inc. ESOT.		Number	KSSD	CIK	international)	Hesa GSTF V. LLC.	DE	NIA	GLAC Holdings, LLC	Ownership	100 0	SET ESOT	(Y/N)	
00000	Sammons Enterprises, Inc. ESOT.						Kerauno Holdings, LLC.	IN	NIA	Hesa GSTF V, LLC	Ownership	34 0	SET ESOT	N	
00000	Sammons Enterprises Inc ESOT	00000					Advanced Software, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership.	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					K Launch, LLC	IN	NIA	Advanced Software, LLC.	Ownership.	100 0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					AxiaTP Development, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					AxiaTP Resources, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SET ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					BellTech Capital, LLC	DE	NIA	Kerauno Holdings, LLC	Ownership	100.0	SET ESOT.	N	
İ	· ' '						Guggenheim Life and Annuity							İ	İ
00431	Sammons Enterprises, Inc. ESOT.	83607	43-1380564				Company	DE	I A	GLAC Holdings, LLC	Ownership	85.0	SET ESOT	N	
							Guggenheim Life Reinsurance			Guggenheim Life and Annuity					
00000	Sammons Enterprises, Inc. ESOT.	00000	82-4073543				(U.S.) Corporation	DE	I A	Company	Ownership	100.0	SET ESOT	N	
							GLAC Investment Holdings II,			Guggenheim Life and Annuity					
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	DE	NIA	Company	Ownership	100.0	SEI ESOT	N	
							GLAC Investment Holdings III,	25		Guggenheim Life and Annuity		400 0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC	DE	NIA	Company	Ownership	100.0	SEI ESOT	N	
00404	Commons Fatauraines Inc. FCOT	15001	47 2022524				Clear Spring Life Insurance	TX	1.4	Guggenheim Life and Annuity	O	100 0	SEI ESOT	N.	
00431	Sammons Enterprises, Inc. ESOT.	10091	47 - 3023521				Company	I X	I A	Company	Ownership	100.0	SET ESUI	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	45-4656320				Elsmere Insurance Agency, LLC	DE	NIA	Guggenheim Life and Annuity	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	40-4000020				Elsmere Renewal Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SET ESOT	IV	
00000	I Sammons Enterprises, mc. Loui.	00000					Guggenheim Life 1099 Reporting		NIA	Guggenheim Life and Annuity	Owner Sirrp	100.0	JOLI LOUI		
00000	Sammons Enterprises, Inc. ESOT.	00000	47 - 1323214				Company, LLC	DE	NIA	Company	Ownership.	100 0	SEI ESOT	N	
00000	Commons Enterprises, me. 2001.	00000	TI TOZOZ 17				l company, EEc.			Guggenheim Life and Annuity	0 milor 5111 p		021 2001		
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC Investment Holdings, LLC	DE	NIA	Company	Ownership.	100 0	SET ESOT	N	
										Guggenheim Life and Annuity					
00000	Sammons Enterprises, Inc. ESOT.	00000		l			Paragon GBM Investco, LLC	DE	NIA	Company	Ownership	100.0	SET ESOT	N	
										Guggenheim Life and Annuity	, , , , , , , , , , , , , , , , , , , ,				
00000	Sammons Enterprises, Inc. ESOT.						Renewable Energy Investors, LLC	DE	NIA	Company	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Efland Funding 2015-1, LLC	DE	NIA	Elsmeré Insurance Agency, LLC.		100.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Efland Funding 2015-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC.	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Efland Funding 2015-3, LLC	DE		Elsmere Insurance Agency, LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC		100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Efland Funding 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000		····			Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Efland Parent 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC		100.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESUL Sammons Enterprises, Inc. ESUL	00000					Efland Parent 2016-1, LLC ELSL Funding V, LLC	DE	NIA NIA	Elsmere Insurance Agency, LLC. Elsmere Insurance Agency, LLC.	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					ELSL Funding VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC.	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000		····			ELSL Funding VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownershin	100.0	ISET ESOT		
00000	Commons Enterprises, Inc. E001	00000		[			LEGE   GIRGING   111, LEG	JuL	N17	Guggenheim Life and Annuity	O #1101 3111 P		OL1 LO01		
00000	Sammons Enterprises, Inc. ESOT.	00000					GLAC GBM Investco. LLC	DE	NIA	Company	Ownership	100 0	SEI ESOT	N	
00000	Sammono Enterprison, Inc. 2001.			1					1	Guggenheim Life and Annuity	5		0=1 =001		
00000	Sammons Enterprises, Inc. ESOT.	00000		J			IDF I, LLC	DE	NIA	Company	Ownership	100 . 0	SEI ESOT	N	
							ŕ			Guggenheim Life and Annuity					
00000	Sammons Enterprises, Inc. ESOT.	00000					IDF II, LLC	DE	NIA	Company.	Ownership	100.0	SET ESOT	N	
										Guggenheim Life and Annuity					j
00000	Sammons Enterprises, Inc. ESOT.	00000	45-4656095				Saganaw Insurance Agency, LLC	DE	NIA	Company	Ownership	100.0	SET ESOT.	N	

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						Name of					Type of Control				
						Securities					(Ownership,				
		NAIG				Exchange if	N .		Relationship		Board,	If Control is		Is an SCA	
0		NAIC	ID	Fadanal		Publicly	Names of	D : - :::	to	Discoult Conduction of the	Management,	Ownership		Filing	
Group	O No	Company	ID Nameda an	Federal	OUZ	Traded (U.S. or	Parent, Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates Saganaw Receivables. LLC f/k/a	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	
00000	Sammons Enterprises, Inc. ESOT.	00000					SG Parent. LLC	DE	NIA	Saganaw Insurance Agency, LLC	Ownership	100.0	SEI ESOT.	I	
00000	Sammons Enterprises, Inc. Eson.	00000					Too Fareitt, LLG			Guggenheim Life and Annuity	ownersinp	100.0	SEI ESUI	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Tomorrow, LLC	DE	NIA	Company	Ownership.	100.0	SEI ESOT.	l M	
00000	Sammons Enterprises, Inc. ESOT.	00000					Venice GSTF I. LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	99-0372310				Corporate Funding VI, LLC	DE	NIA	GPFT Holdco. LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	39 <b>-</b> 03723 10 31 <b>-</b> 1664380				Corporate Funding VI, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SET ESOT	NI	
00000	Sammons Enterprises, Inc. ESOT.	00000	35 <b>-</b> 2525124				Fashion Funding, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-5289665				GFMH. LLC	DE	NIA	GPFT Holdco. LLC	Ownership	00.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	000002	80-0852108				Guggenheim Holdco Sub II, LLC	DE		GPFT Holdco, LLC.	Ownership	100.0	SET ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	45 <b>-</b> 3137763				Guggenheim Loan Agent, LLC	DE		GPFT Holdco, LLC	Ownership	100.0	SET ESOT	N	
00000	Joannions Enterprises, me. Loon.	-	+0-010//00				Guggenheim Alternative Asset			l	O#1101 3111 p	100.0	OL1 L001		
00000	Sammons Enterprises, Inc. ESOT.	00000	01-0625839				Management . LLC	DE	NIA	GPFT Holdco. LLC	Ownership	100 0	SEI ESOT	l N	
00000	Commons Enterprises, me. 2001.	00000	71 0020000				managomorri, ELO		1	Guggenheim Alternative Asset	ошногонтр		OL1 L001		
00000	Sammons Enterprises, Inc. ESOT	00000 5	55-0787375				Guggenheim Management, LLC	DE	NIA	Management, LLC	Ownership.	100 0	SEI ESOT.	l N	
00000	Cammono Enterprised, me. 2001.		00 01 01 01 0				l daggorino ili managomorit, 220			Guggenheim Alternative Asset	0 1110 1 0111 p		021 2001	1'	
00000	Sammons Enterprises, Inc. ESOT.	00000	47 <b>-</b> 0877775				Guggenheim Advisors, LLC	DE	NIA	Management . LLC	Ownership.	100 0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000					GPC LIX. LLC.	DE		Guggenheim Advisors, LLC	Ownership	100.0	SET ESOT	N	
00000	Cammono Enterprised, me. 2001.						Guggenheim Portfolio Company			baggornio in haviooro, Ezo	0 1110 1 0111 p		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	31-0561623				VII. LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100 0	SEI ESOT	l N	
00000	Cammone Enterprised, 1110. 2001.	00000	71 0001020				Guggenheim Portfolio Company X,			l daggorino ili naviooro, EEd	о што тоттр		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	47 <b>-</b> 0877754				LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	l N	
							Guggenheim Real Estate, LLC			Guggenheim Partners	- · · · · · · · · · · · · · · · · · · ·				
							(fka Guggenheim Commercial			Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	15-2348325				Restate Finance, LLC)	DE	NIA	Holdings, LLC.	Ownership	100.0	SEI ESOT	N	
	' '						Guggenheim Real Estate (CA),			0 /	'				
							Inc. (fka Guggenheim Real								
							Estatè (CA), Înc. (fka			Guggenheim Real Estate, LLC					
							Guggenhèim Commercial Real			(fka Guggenheim Commercial					
00000	Sammons Enterprises, Inc. ESOT.	00000 3	32-0459105				Estate Finance (CA), Inc.)	DE	NIA	Restate Finance, LLC)	Ownership	100.0	SEI ESOT	lN	
							Guggenheim Partners India								
00000	Sammons Enterprises, Inc. ESOT.	00000 2	26-3419734				Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT.	N	
1							Guggenheim Partners India GP,			Guggenheim Partners India					
00000	Sammons Enterprises, Inc. ESOT.	00000 2	26-3553951				LLC.	DE	NIA	Holdings, LLC	Ownership	33.3	SEI ESOT	N .	
1	<u> </u>	L					Thomas Weisel India Opportunity		l	Guggenheim Partners India GP,				]	
00000	Sammons Enterprises, Inc. ESOT.	00000 2	20 - 5637417				Fund, L.P	DE	NIA	LLC	Management	0.0	SEI ESOT		
00000	], , , , , , , , , , , , , , , , , , ,	00000	0005074				GP India Opportunities Feeder	01/11	<b></b>	Guggenheim Partners India GP,			051 5007		
00000	Sammons Enterprises, Inc. ESOT.	000009	98 - 0635974				Fund, LP	CYM	NIA	LLC	Management	J0.0	SEI ESOT	N .	
00000	Commons Enteredition Live 5007	00000	00 00007				Guggenheim Partners India	DE		Guggenheim Partners India	O	400.0	CEL FOOT	l	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU 2	26 - 3553827				Management, LLC	JE	NIA	Holdings, LLC	Ownership	1100.0	SEI ESOT	[N	
00000	Commons Enteresises Inc. 5007	00000	00 0000540				Guggenheim Capital Management	IND	I NIIA	Guggenheim Partners India	O	00.0	CEL FOOT		
00000	Sammons Enterprises, Inc. ESOT.		98-0602518				(Asia) Private Limited	IND	NIA	Holdings, LLCGPFT Holdco, LLC	Ownership	99.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	13-4196055				Nominee Holding Company, LLC	DE	NIA	UPF1 MOIOCO, LLG	Ownership	100.0	DE1 E001	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	45 <b>-</b> 2809805				Channel Capital Group Holdings,	DE	NIA	Nominee Holding Company, LLC	Ownerchin	20.2	SEI ESOT		
00000	oanmons criterprises, inc. ESUL	UUUUU 2	+0-2009800				LLU	DE	N I A	[Nominee Holding Company, LLC [Channel Capital Group	ownersinp		OE1 E3U1	<sup>N</sup>  .	
00000	Sammons Enterprises, Inc. ESOT	00000					Channel Capital Group LLC	DE	NIA	Holdings, LLC	Ownership.	100.0	SEI ESOT.	, AI	
	Sammons Enterprises, Inc. ESOT.						ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC		100.0	SEI ESOT		
00000	pailillons Enterprises, Inc. ESUL	UUUUU					AVET MOTOCO, LLV		A I VI	טררו חטוטנט, בבל	Ownership	1100.0	OE1 EOUI	[N]	

							T 0	•	10	T 44	40	10	1 44	45	40
1	2	3	4	5	6	/ Name of	8	9	10	11	12 Type of Control	13	14	15	16
						Securities					(Ownership.				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or		Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)		Percentage	Entity(ies)/Person(s)	(Y/N)	*
00000	Sammons Enterprises, Inc. ESOT.		47 0004004				GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT Sammons Enterprises, Inc. ESOT		47 - 2601294				GI Holdco II Sub LLCGI Holdco LLC.	DE DE	NIA	GI Holdco II LLCGI Holdco II LLC	Ownership	100.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. Eson	00000					Guggenheim Partners Investment	⊅⊑	N I A	I HOTOCO IT LLC	Ownership	100.0	SET ESUT		
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 1566073				Management Holdings, LLC	DE	NI A	GI Holdco LLC	Ownership	99.5	SEI ESOT	l N	
00000	diminorio Enterprisco, me. 2001.	00000	27 100007 0				Guggenheim Partners Investment			01 1101000 EE0	0 WITO TOTT P		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 1566073				Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management	0.0	SET ESOT	N	
	' · · ·									Guggenheim Partners				l l	
00000	Sammons Enterprises, Inc. ESOT.	00000	35-2476100				AT Funding Note Issuer, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N .	
00000			45 0740050					DE.		Guggenheim Partners			051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	45-2746953				Internet Radio Funding, LLC	DE	NIA	Investment Management, LLC	Management	J0.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	90-1008179				  Internet Radio Funding   , LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NI NI	
00000	Janimons Enterprises, inc. Eson.	00000	90-1000179				I internet Radio Funding 11, LLC		NIA	Guggenheim Partners	manayement		JLI LOUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					AECORN, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	l N	
00000	Cammono 2.1(0) p. 1000, 11101 2001.									Guggenheim Partners	managomorre				
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
										Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2281178				ELM 2 MM Funding LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	N .	
00000	Commons Fatorinis Inc. FCOT	00000					ELM MM LLC	DE	NILA	Guggenheim Partners	O	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					ELIM MIM LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	Ownership	100.0	SET ESUT		
00000	Sammons Enterprises, Inc. ESOT.	00000					ETMF C-B LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	l N	
00000	Commono Enterprised, me. 2001.									Guggenheim Partners	managomorre				
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC.	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
	·									Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000					Fitzcarraldo Funding LLC	DE	NIA	Investment Management, LLC		0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					ETGP AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SET ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000					G-Craton MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT.	00000					G-Craton Holdings LLC.	DE	NIA	G-Craton MM LLC	Management	0.00	SET ESOT	N	
	Commond Enterprises, inc. Edul.						o oraton horanigo EEo			Guggenheim Partners	managomorr				
00000	Sammons Enterprises, Inc. ESOT.			<u> </u>			G-Ficus MM LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus Holdings LLC	DE	NIA	G-Ficus MM LLC	Management	0.0	SEI ESOT	N	
							l			Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000					GPF SMLP, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N .	
										Guggenheim Partners					
										Opportunistic Investment Grade Securities Offshore					
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Master Fund. Ltd.	Ownership	17 ∩	SEI ESOT	М	
	Commond Enterprises, inc. Edul.		0. 0002007				literation randing ELO			Guggenheim Partners	o				
00000	Sammons Enterprises, Inc. ESOT.	00000		]			Molly Aida Funding LLC	DE	NIA		Management	0.0	SEI ESOT	l	
00000	Sammons Enterprises, Inc. ESOT.	00000					ETGP AMZ 2 Venture. LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership		SEI ESOT	N	
00000			04 0000007				B 1 5 1: 110	DE.		Guggenheim Partners			051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3882697				Rosales Funding LLC	DE	NIA	Investment Management, LLC	Management	J	SEI ESOT	[N].	

1	2	3	4	5	6	7 Name of	8	9	10	11	12 Type of Control	13	14	15	16
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling		
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	*
00000	Commons Enternalisms Inc. FCOT	00000	84-3904333				Rosales Holdco LLC	DE.	NII A	Guggenheim Partners	Management		SEI ESOT	l M	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3904333				TROSares Horaco LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	Management	J	SET ESUI	-	
										Opportunistic Investment					
										Grade Securities Offshore					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3888862				Ulmus Funding LLC	DF	NIA	Master Fund, Ltd	Ownership	17 0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3888862				Ulmus Funding LLC.	DE DE	NIA	Ulmus Holdco LLC.	Ownership		SEI ESOT.	N	
							Ŭ			Guggenheim Partners	İ '				
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE		Investment Management, LLC	Management	0.0	SEI ESOT	N	
										Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	. N	
										Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Investment Management Holdings, LLC	Ownership	21.7	SEI ESOT	l M	
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0421378	-			GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management	Z1.7	SET ESOT		
00000	Joannions Enterprises, Inc. Edon.	00000	30-0421370				100 Orpheus Investors, LLo	DL	NI/\	Guggenheim Partners	manayement		JULI LOUI		
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
				1						Guggenheim Partners	'				
00000	Sammons Enterprises, Inc. ESOT.	00000	84-1777067				GIES Investment, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SET ESOT	N	
İ	·			İ			·			Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	83-3766718				GIES Holdco, LLC	DE DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	. N	
00000	0	00000	00 0700504				0150 110	DE		Guggenheim Partners	M		051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	83-3780564	-			GIES, LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	Management	J	SEI ESOT		
										Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	38-3975034				GPIMH Sub, LLC	DE	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	l N	
00000	Joannions Enterprises, me. 2001.	00000	00-0010004				Or Third Gub, ELG		1	Guggenheim Partners	0 willor 3111 p	100.0	061 6001		
										Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	38-4089233				GPIMH Sub Holdco, Inc	DE	NIA	Holdings, LLC.	Ownership	100.0	SET ESOT	N	
İ	, , ,						Guggenheim Partners Europe				·				
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0530847				Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	N	
00000		00000					Guggenheim Partners Fund	IDI				400.0	051 5007	l ,,	
00000	Sammons Enterprises, Inc. ESOT.	00000					Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	N	
							Guggenheim Partners Investment			Guggenheim Partners Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0644053				Management. LLC	DE	NIA	Holdings, LLC	Ownership	90 0	SET ESOT	N N	
00000	Joannions Enterprises, me. Loon.	00000	00-0044000				Guggenheim Partners Investment		1	Thoramgs, ELO	0 will of 3111 p		061 6001		
00000	Sammons Enterprises, Inc. ESOT	00000	27 - 1566073				Management, LLC	DE	NIA	GMI GPIM. LLC	Management	0.0	SEI ESOT	l N	
00000	Cammone 2.1(0) p. 1000 ; 1110 1 200 ;		21 1000010					]		Guggenheim Partners	mariagomorre		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	35-2476386				I-SAIL, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SET ESOT		
	' '									Guggenheim Partners	Ŭ				
00000	Sammons Enterprises, Inc. ESOT.	00000		ļ			SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
	]			1					l	Guggenheim Partners	l.,		051 5007	]	
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0980791	-			SAILS-3, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Commono Enterprises Inc. FCOT	00000		1			MEDI IN Corios 2015 A LLC	DE	NILA	Guggenheim Partners	Managamant	1 00	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	UUUUU		4			MERLIN Series 2015-A LLC		NIA	Investment Management, LLC	wanagement	J	DE1 E301	.jN	

								ı	1		T		1		
1	2	3	4	5	6	7 Name of Securities	8	9	10	11	12 Type of Control (Ownership.	13	14	15	16
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or		Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling		
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	*
00000	Sammons Enterprises, Inc. ESOT.	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management. LLC	Management	0.0	SEI ESOT		
00000	Sammons Enterprises, mc. ESOI.	00000					MERLIN Series 2015-B LLC	ν⊏	NIA	Guggenheim Partners	. Management		SEI ESUI		
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	l N	
00000										Guggenheim Partners	managomon c				
00000	Sammons Enterprises, Inc. ESOT.	00000					REST, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT		
	_ `						1			Guggenheim Partners	l				
00000	Sammons Enterprises, Inc. ESOT.	00000					SAILES 4-0, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT		
00000	Commono Enterprises Inc. FCOT	00000					Caria Funding 110	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100 0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Corio Funding, LLCCorio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership Ownership		SET ESUT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Corio RR Finance Co2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SET ESOT	N N	
		00000					1			Guggenheim Partners	· · · · · · · · · · · · · · · · · · ·		021 2001		
							Guggenheim Partners Advisors,			Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0489340				LLČ	DE	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	N.	
			07 4500400					25		Guggenheim Partners		400.0	051 5007	ll	
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 1566193				GPAM Holdings II, LLC	DE	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
							Guggenheim Partners Opportunistic Investment Grade			Guggenheim Partners Opportunistic Investment					
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0598461				Securities Master Fund, Ltd	CYM	NIA	Grade Securities Fund, Ltd	Management	0.0	SET ESOT.	l N	
00000	oaninons Enterprises, me. 2001.	00000	00-0000401				Jocoti i tros master runa, Eta			Guggenheim Partners	, mariagoniorit		001 001		
										Opportunistic Investment					
										Grade Securities Master Fund,					
00000	Sammons Enterprises, Inc. ESOT.	00000					ETUR C-G LLC	DE	NIA	Ltd	Ownership	100.0	SEI ESOT	N	
00000	0	00000					ETUR C-G LLC.	DE	NII A	Guggenheim Partners	W	0.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					EIUR C-G LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	Management	0.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	84-5172462				ETUR C-G 2 LLC	DE	NIA	Investment Management. LLC	Management	0.0	SEL ESOT	N	
00000	dillilloria Errecipi (303, 1110. E00).	00000	04-0172402				1 101 0-0 2 110	DL		Guggenheim Partners	, managomort		061 6001		
	Sammons Enterprises, Inc. ESOT.						ETUR C-B LLC	DE	NIA	Investment Management, LLC	Management		SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					NZCG Feeder 1, L.P.	CYM	NIA	GPIM Holdings VIII, Ltd	Management	0.0	SEI ESOT	N	
								01/14		Guggenheim Partners		400.0	051 5007	ll	
00000	Sammons Enterprises, Inc. ESOT.	00000					GPIM Holdings VIII, Ltd Guggenheim Aircraft Opportunity	CYM	NIA	Investment Management, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4747864				GP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Janinons Enterprises, inc. Esoi.	00000	30-4/4/004				Guggenheim Aircraft Opportunity			Guggenheim Aircraft	Ownership	100.0	) SET ESUT		
00000	Sammons Enterprises, Inc. ESOT	00000	90-0912854				Fund. L.P.	DE	NIA	Opportunity GP, LLC	Management	0.0	SEI ESOT	l N	
00000		00000	00 00 1200 1				Guggenheim Aircraft Opportunity			Guggenheim Aircraft	managomon c				
00000	Sammons Enterprises, Inc. ESOT.	00000	30-0756810				Master Fund, L.P	DE	NIA	Opportunity GP, LLC	Management	0.0	SEI ESOT	N	
	[						AV 0500 H 1 H 1			Guggenheim Aircraft			051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					GX 9568 Holdings I, LLC	DE	NIA	Opportunity Master Fund, L.P.	Ownership	100.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000					GX 9568 Holdings II, LLC.	DE	NIA	Guggenheim Aircraft Opportunity Master Fund, L.P.	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000 00000					Global 6000 9568 Limited LDC	CYM	NIA	GX 9568 Holdings I, LLC	Ownership	50 n	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Global 6000 9568 Limited LDC	CYM		GX 9568 Holdings II, LLC	Ownership	50.0	ISEI ESOT	N	
30000	Cammono Enterprisos, 1116. E001.	00000		+			- 010001 0000 0000 Eliili tod ED0		4	Tok 0000 Horanigo II, ELO	o		OE   LOO	1 · · · · · · · · · · · · · · · · · · ·	

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1	2	3	4	5	6	7 Name of Securities	8	9	10	11	12 Type of Control (Ownership.	13	14	15	16
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	1 3	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person) Guggenheim Partners	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	*
							Guggenheim Global Investments			Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000					Public Limited Company	IRL	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	N	
							Guggenheim Global Investments			Guggenheim Partners Fund					
00000	Sammons Enterprises, Inc. ESOT.	00000		-			Public Limited Company	IRL	NIA	Management (Europe) Limited	Management	0.0	SEI ESOT	N	
							Guggenheim Partners Opportunistic Investment Grade								
							Securities Private Pensions			Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT	00000	37 - 1759695				Fund, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
							Guggenheim Partners								
00000	Commons Fatouries Inc. FOOT	00000	22 0450770				Opportunistic Investment Grade	DE	NIA	Guggenheim Partners	Managamant	0.0	SEI ESOT	, and	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0450778				Securities Fund 2015, LLC Guggenheim Partners	DE	N I A	Investment Management, LLC	. management	J	SET ESUI	N	
							Opportunistic Investment Grade			Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	000002	26 - 2886445				Securities Fund, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000		00000	00 0400040				Guggenheim Private Debt Fund	DE.		Guggenheim Partners		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0466249				2.0 Managing Member, LLC Guggenheim Private Debt Fund	DE	NIA	Investment Management, LLC Guggenheim Private Debt Fund	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1784155				Note Issuer 2.0. LLC	DE	NIA	2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
	' ' '						Guggenheim Private Debt Fund			Guggenheim Private Debt Fund	managomon c				
00000	Sammons Enterprises, Inc. ESOT.	00000	81-3149694				2.0-1, LLC	DE	NIA	2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4810710				Guggenheim Private Debt Fund 2.0. LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT.	N	
00000	. 30111110115 EITTETPT 1565, 1116. E301.	00000	30-4010/10				Guggenheim Private Debt Fund		NI A	Guggenheim Private Debt Fund	wanayement	J	OLI LOUI	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					2.0, Ltd	CYM	NIA	2.0 Managing Member, LLC	Management	0.0	SEI ESOT	N	
							Guggenheim Private Debt Master			Guggenheim Private Debt Fund					
00000	Sammons Enterprises, Inc. ESOT.	000008	81 <b>-</b> 2077566				Fund 2.0, LLC	DE	NIA	2.0, Ltd Guggenheim Private Debt Fund	Ownership	/4.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2077566				Fund 2.0. LLC	DE	NIA	2.0, LLC	Ownership	12 4	SEI ESOT.	N	
00000	Cammono Enterprisee, me. 2001.						Guggenheim Private Debt Master			Guggenheim Private Debt Fund	0 milor om p				
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2077566				Fund 2.0, LLC	DE	NIA	2.0-1, LLC	Ownership	13.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0. LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT.	N	
00000	Joannillons Enterprises, Inc. Esol.	00000	01-2077300				Guggenheim Private Debt MFLTB		N I A	Guggenheim Private Debt	wanayement		OLI LOUI	JN	
00000	Sammons Enterprises, Inc. ESOT.	00000	38-4028256				2.0. LLC	DE	NIA	Master Fund 2.0, LLC	Ownership	100.0	SEI ESOT	N	
	[						Guggenheim Private Debt Fund	25	l	Guggenheim Partners			051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					3.0 Managing Member, LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	Uwnership	1100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 2427966				GW Ocean, LLC	DE	NIA	Investment Management, LLC	Ownership	50.0	SEI ESOT	N	
	'									Guggenheim Partners	· '				
00000	Sammons Enterprises, Inc. ESOT.	000004	45-3771739	.			5180 CL0 LP	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Commono Entorprisos Inc. 5007	00000	20 0007520					חר	NI A	Guggenheim Partners	Managamant	0.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.		30 - 0887520 06 - 1566500	-			5180-2 CLO LP  Bingham CDO L.P.	DE	NIA NIA	Investment Management, LLC	Management Management	J	SET ESUT		
00000	Califficial Effect by 1363, 1116. E001.	00000	00 1000000				Artemis Aircraft Investments,			Guggenheim Partners	managomort	J	OL   LOO		
00000	Sammons Enterprises, Inc. ESOT.	00000	83-2341207				LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000		00000					Occasion Piccos Ol O Ltd	OVM	NI A	Guggenheim Partners			051 5007		
00000	Sammons Enterprises, Inc. ESOT.	UUUUU		4			Copper River CLO Ltd	CYM	NIA	Investment Management, LLC	, management	J	SEI ESOT	N	

							-						T	T	
1	2	3	4	5	6	7 Name of Securities	8	9	10	11	12 Type of Control (Ownership,	13	14	15	16
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group	0 1	Company	ID	Federal	Olle	Traded (U.S. or	1	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person) Guggenheim Partners	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	
00000	Sammons Enterprises, Inc. ESOT.	00000					Energy Asset Holdings LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	l N	
	·						]		]	Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2623504				GIBSL SN, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	. N	
00000	0	00000					O.M. OD J. E.J.	OVM	NII A	Guggenheim Partners	Owner and his	400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000					GIM GP Ltd	CYM	NIA	Investment Management, LLC Guggenheim Partners	Ownership	100.0	SEI ESOT	. N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2943395				GPM-Center Court. LLC	DE.	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	l N	
							1		]	Guggenheim Partners	, and the second				
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0935684				Guggenheim High-Yield Fund, LLC.	DE	NIA	Investment Management, LLC	Management	0.0	SET ESOT	N	
00000	Commons Enternalisms Inc. ECCT	00000					Guggenheim High-Yield Plus Fund	חר	NII A	Guggenheim Partners	Managanant		SEI ESOT	l M	
00000	Sammons Enterprises, Inc. ESOT.	00000					Guggenheim High-Yield Plus Fund	DE	NIA	Investment Management, LLC Guggenheim Partners	management	J	SET ESUI	-	
00000	Sammons Enterprises, Inc. ESOT.	00000					I SPC	CYM	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	l N	
	' '						Guggenheim High-Yield Plus		]	Guggenheim Partners		İ			
00000	Sammons Enterprises, Inc. ESOT.	00000					Master Fund SPC	CYM	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
00000	Commons Fatoursians Inc. FCOT	00000	45-3336426				Currents in Javantana Fund II C	DE	NII A	Guggenheim Partners	Managanant	1	SEI ESOT	l M	
00000	Sammons Enterprises, Inc. ESOT.	00000	45-3330420				Guggenheim Investors Fund LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	management	J	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	l N	
İ	' '						Guggenheim NSA Napoli-Mirabella			Guggenheim Partners	,	İ			
00000	Sammons Enterprises, Inc. ESOT.	00000					Trust 2019	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	. N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Guggenheim Private Debt Fund Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT.	l N	
00000	Sammons Enterprises, Inc. ESUI.	00000					Guggenheim Private Debt Fund,	⊅⊏	NIA	Guggenheim Private Debt Fund	Ownership	100.0	SET ESUT	-   ···································	
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0815983				LLC	DE	NIA	Managing Member, LLC	Management	0.0	SEI ESOT	N	
İ	' '						Guggenheim Private Debt Master			Guggenheim Private Debt Fund	Ŭ				
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0374613				Fund, LLC	DE	NIA	Managing Member, LLC	Management	0.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	61-1758762				Guggenheim Private Debt Fund, Ltd.	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	1	SEL ESOT	l N	
00000	Janimons Litterprises, Inc. Loui.	00000	01-1730702				Guggenheim Private Debt Fund	I IVI	NIA	Guggenheim Private Debt Fund.	manayement		OLI LOUI	- ····················	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-2254634				Trinity Investco, LLC	DE	NIA	Ltd.	Ownership	100.0	SEI ESOT	N	
1							Guggenheim Private Debt Fund			Guggenheim Private Debt Fund	l	l			
00000	Sammons Enterprises, Inc. ESOT.	00000	26-3304818				Note Issuer, LLC	DE	NIA	Managing Member, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	52-2144923				Guggenheim Private Debt Fund Throne Investco. LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Commons Litterprises, IIIC. LOUI.		UL-∠ IT†ULU				Guggenheim Private Debt Fund	⊐ע	1	Guggenheim Private Debt Fund	οπιιστοιτιμ		OLI LUVI	······································	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-0898051				Throne Investco, LLC	DE	NIA	Managing Member, LLC	Management	0.0	SEI ESOT		
							Iron Hill CLO Designated			Guggenheim Partners Europe	l.,		051 5007	ll	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1231263				Activity Company	IRL	NIA	Limited	Management	J0.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-0158747				Kennecott Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	M	
00000	Commons Litterprises, Inc. Loui.	00000	20 0100171				Thompsolt Funding Eta			Guggenheim Partners	managomort				
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT		
			04 4074500					5-		Guggenheim Partners	l., ·		051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Investment Management, LLC Guggenheim Partners	Management	J	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Bronco Media MM LLC	DE	NIA	Investment Management, LLC	Ownership	100 0	SEI ESOT	M	
00000	oaninons Litterprises, inc. Loui.	00000					בוטווטט ווופעומ וווווו בבט		NIV	THITTOS CHIGHT Management, LLU	omiioi siiip		UL 1 LUV1		

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'	2	3	4	5	О	Name of	°	9	10	"	Type of Control	13	14	15	10
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
_		NAIC				Publicly	Names of		_ to		Management,	Ownership		Filing	
Group Code	Corres Norman	Company	ID Nameda a a	Federal RSSD	CIK	Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact,	Provide	Ultimate Controlling Entity(ies)/Person(s)		
Code	Group Name	Code	Number	KSSD	CIK	International)	or Affiliates	Location	Entity	Guggenheim Partners	Influence, Other)	Percentage	Entity(les)/Person(s)	(Y/N)	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	l N	
			0 1 101 1020				J. oneo moara noranigo 220			Guggenheim Partners				1	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
	l						l <u>-</u>			Guggenheim Partners				ll	
00000	Sammons Enterprises, Inc. ESOT.	00000					Hyperscale Funding LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N.	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-1739830				Hyperscale MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownerchin	100.0	SEI ESOT.	l N	
00000	Janinons Enterprises, mc. Looi.	00000	00-17 00000				Insperseare will runding LLC	J		Guggenheim Partners	. Owner strip	100.0	JULI 1001	<sup>-</sup>	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCFF II Ltd.	CYM	NIA.	Investment Management, LLC	Management	0.0	SEI ESOT.	N .	
	, , ,									Guggenheim Partners					
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA		Management	0.0	SEI ESOT	N.	
00000	Commons Fatoronicos Inc. FCOT	00000	00 0500045				NZC Commands in Found 11.0	DE	NII A	Guggenheim Partners	Management		SEI ESOT	I	
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0586015				NZC Guggenheim Fund LLC NZC Guggenheim Master Fund	JDE	NIA	Investment Management, LLC Guggenheim Partners	management	J	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000	61-1879383				Limited	CYM	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SET ESOT.	N	
	·									NZC Guggenheim Master Fund					
00000	Sammons Enterprises, Inc. ESOT.	00000	77 - 0709769				NZCG Funding Ltd	CYM	NIA	Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1374616				NZCG Funding LLC	DE	NIA	NZCG Funding Ltd	Ownership	100.0	SEI ESOT	. N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3422885				Orpheus Funding LLC.	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SET ESOT.	l M	
00000	Janinons Litterprises, inc. Loui.	00000	20-3422003				Torpheus runding LLG		NIA	Guggenheim Partners	, mai iayeillei i i	J	JLI LUUI	1	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC.	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT.		
	l						<u></u>			Guggenheim Partners	<b>.</b>		l	ll	
00000	Sammons Enterprises, Inc. ESOT.	00000					Sands Point Funding Ltd	CYM	NIA	Investment Management, LLC	Management	J	SEI ESOT	. N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1252874				Seven Sticks CLO Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Managamont	0.0	SET ESOT	l M	
00000	Janinons Enterprises, mc. 2001.	00000	30-1232014				l deven stroks dev etd			Guagenheim Partners	, mai iagoliloi i t		JULI 1001		
00000	Sammons Enterprises, Inc. ESOT.	00000		l			Stellar Funding, Ltd	CYM	NIA	Investment Management, LLC	Management	0.0	SEI ESOT.	l	
	, , , , , , , , , , , , , , , , , , ,									Guggenheim Partners	Ŭ				
										Opportunistic Investment					
00000	Commons Fatoronicos Inc. FCOT	00000	84-2798835				Promenade-C LLC	DE	NIA	Grade Securities Master Fund,	O	100.0	SEI ESOT	I	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2798835				Promenade-C LLC	DE		Ltd Guggenheim Partners	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000	84 - 5183558				Promenade-C 2 LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	l N	
00000	Comment	00000	0.000000							Guggenheim Partners	managomor c			]	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2646081				Promenade Funding LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
	[							25		Guggenheim Partners	l., .		051 5007	<u> </u>	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Investment Management, LLC	Management	J0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	l M	
00000	Tournions Litterprises, Inc. ESUL	00000					ITTOMBITAGE MM LLG			Guggenheim Partners	O#1161 9111P	1100.0	OLI LOVI	<sup>]</sup>	
00000	Sammons Enterprises, Inc. ESOT.	00000	90-1020107				SAIL 4 Finance, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N	
	,						,			Guggenheim Partners				"	
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0955343				CardCash Holdings, LLC	DE	NIA	Investment Management, LLC	Management	0.0	SEI ESOT	N.	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities			L		(Ownership,	l. <b>.</b>		l l	
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC	ID.			Publicly	Names of		to	5: " 6 , " 1,	Management,	Ownership		Filing	
Group	O No	Company	ID	Federal RSSD	CIK	Traded (U.S. or	Parent, Subsidiaries or Affiliates	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	*
Code	Group Name	Code	Number	KSSD	CIK	International)	Or Amiliates	Location	Entity	(Name of Entity/Person) Guggenheim Partners	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	
00000	Sammons Enterprises, Inc. ESOT	00000	47 - 3809007				Guggenheim Core Plus Fund, LLC	DE	NIA	Investment Management, LLC	Management	1 00	SEI ESOT	l N	
00000	Joannions Enterprises, Inc. Loui	00000	. 47 - 300 300 7				Louggerine iii core i rus runu, EEc			Guggenheim Partners	. manayonont		JL1 LJ01	······································	
										Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	. 80 - 0782975				Guggenheim Funds Services, LLC	DE	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	l N	
00000	Cammono Enterprisee, me. 2001.	00000	00 0102010				Guggenheim Corporate Funding,		1	Guggenheim Funds Services.	0 11101 0111 p		021 2001	1	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-0399374				LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	l N	
										Guggenheim Corporate Funding,					
00000	Sammons Enterprises, Inc. ESOT.	00000	85-3770846				G-Covestre Capital Holdings LLC.	DE	NIA	LLČ	Management	0.0	SEI ESOT	N	
										G-Covestre Capital Holdings					
00000	Sammons Enterprises, Inc. ESOT.		. 85-3744049				Covestre Capital Holdings LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises Inc FSOT	00000	. 86 - 1333892				Covestre Capital PropCo-1 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	. N	
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 1350310				Covestre Capital PropCo-2 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	. N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 1378493				Covestre Capital PropCo-3 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	. N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	. 86 - 1416532				Covestre Capital PropCo-4 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N.	
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	N.	
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-6 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	- N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-7 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	- N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-9 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownersnip	100.0	SEI ESOTSEI ESOT		
00000	Sammons Enterprises, Inc. ESUI.	00000					Covestre Capital PropCo-10 LLC Covestre Capital PropCo-11 LLC	DE DE	NIA NIA	Covestre Capital Holdings LLC Covestre Capital Holdings LLC	Ownership	100.0	SET ESOT	-	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SET ESUT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000 00000					Covestre Capital PropCo-13 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SET ESOT	- I	
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-15 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC		100.0	SET ESOT	- N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SET ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT.						Covestre Capital PropCo-18 LLC	DE	NIA	Covestre Capital Holdings LLC		100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SET ESOT.	N N	
							Guggenheim Funds Investment			Guggenheim Funds Services.					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-1631676				Advisors, LLC	DE	NIA	LLČ	Ownership	100.0	SEI ESOT	N	
	·						Guggenheim Investor Services,			Guggenheim Funds Services,	,				
00000	Sammons Enterprises, Inc. ESOT.	00000	30-0003311				LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	. N	
			1				Guggenheim Funds Distributors,			Guggenheim Funds Services,			1	1	
00000	Sammons Enterprises, Inc. ESOT.	00000	. 48-1175174				LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	.	
							L			Guggenheim Funds Services,			l	1 .1	
00000	Sammons Enterprises, Inc. ESOT.	00000	83-4525194				GSA, LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	. N .	
1			1							Guggenheim Partners			1	1	
00000	]	00000	00 004 (050				l <sub>B</sub>	140		Investment Management			051 5007	1	
00000	Sammons Enterprises, Inc. ESOT.		. 26 - 0614356	-			Rydex Holdings, LLC	KS	NIA	Holdings, LLC	Ownership		SEI ESOT	-	
00000	Sammons Enterprises, Inc. ESOT.	00000	. 48 - 1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	. N .	
										Guggenheim Partners				1	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-0751796				GS Gamma Management, LLC	DE	NIA	Investment Management Holdings, LLC	Ownership.	50.0	SEI ESOT	NI NI	
00000	Sammons Enterprises, Inc. ESOT.		20-0963388				GS Gamma Investments, LLC	DE		GS Gamma Management, LLC	Management	0.0	SET ESOT		
00000	Joannions Litterprises, IIIC. ESUI.	00000	4 ZU *U3UJJUU				100 valiilla 11176511161115, LLV		4NIM	100 valiilla Mariaytilitit, LLV	manaycilici i i	J	OLI LOUI	. [VL	

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1	2	3	4	5	6	7 Name of	8	9	10	11	12 Type of Control	13	14	15	16
						Securities					(Ownership.				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		_ to		Management,	Ownership		Filing	
Group Code	Group Name	Company Code	ID Number	Federal RSSD	CIK	Traded (U.S. or International)	Parent, Subsidiaries or Affiliates	Domiciliary Location	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact,	Provide	Ultimate Controlling Entity(ies)/Person(s)	Required? (Y/N)	*
Code	Group Name	Code	Number	KSSD	CIK	international)	or Amiliates	Location	Entity	Guggenheim Partners	influence, Other)	Percentage	Entity(les)/Person(s)	(Y/N)	
										Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000	71-0983554				GS Gamma Advisors, LLC	DE	NIA	Holdings, LLC	Ownership	50.0	SEI ESOT	N	
										Guggenheim Partners					ļ
00000	Commons Enteresises Inc. ECOT	00000	07 4070004				CDAM Haldings Inc	DE.	NII A	Investment Management	O	100.0	SEI ESOT	N.	ļ
00000	Sammons Enterprises, Inc. ESOT.	00000	27 - 1273264				GPAM Holdings, Inc	DE	NIA	Holdings, LLC Guggenheim Partners	Ownership	100.0	SET ESUT	N	
										Investment Management					ļ
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 4756468				Guggenheim Apsley Holdings, LLC.	DE	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	N	
	·									Guggenheim Apsley Holdings,	·				ļ
00000	Sammons Enterprises, Inc. ESOT.	00000					Guggenheim Apsley Fund, L.P	CYM	NIA	LLC	Management	0.0	SEI ESOT	N	
										Guggenheim Partners Investment Management					ļ
00000	Sammons Enterprises, Inc. ESOT.	00000	20-0570314				Guggenheim Credit Services, LLC	DE	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	N	ļ
00000	Commons Enterprises, The Econ	00000	20 0010014				l daggorino ilii or ourt oor vroos, EEo		1	Guggenheim Credit Services,	0 111 0 1 0 1 1 1 p	1	061 6001		
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0412624				3200 West Twain Holdings   LLC	DE	NIA	LLČ	Management	0.0	SEI ESOT	N	
							l			Guggenheim Credit Services,					ļ
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0922431				AAFT-MSN 29573 Lender LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0980027				AAFT-MSN 29574 Lender LLC	DE	NIA	Guggenheim Credit Services,	Ownership	100.0	SEI ESOT.	N	ļ
00000	daminoris Enterprises, me. 2001.	00000	30-0300021				AAT 1-MON 20074 ECHOCT ELO	DL		Guggenheim Credit Services,	Owner 3111p	1	061 6001		
00000	Sammons Enterprises, Inc. ESOT.	000008	80-0923092				AAFT-MSN 31163 Lender LLC	DE	NIA	LLČ	Ownership	100.0	SEI ESOT	N	
1		l I.					l			Guggenheim Credit Services,			l		ļ
00000	Sammons Enterprises, Inc. ESOT.	000009	90-0980606				AAFT-MSN 31167 Lender LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	80-0923219				AAFT-MSN 33227 Lender LLC	DE	NIA	Guggenheim Credit Services,	Ownership	100.0	SEI ESOT	N	ļ
00000	Janimons Enterprises, me. 2001.	00000	00-0323213				ANTI-MON 33227 Lender LLC	DL		Guagenheim Credit Services.	Owner 3111 p	100.0	OL   LOU		
00000	Sammons Enterprises, Inc. ESOT.	000008	80-0922330				AAFT-MSN 33229 Lender LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	N	
1		l I.					l <u></u>			Guggenheim Credit Services,			l		ļ
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0409298				AAFT-MSN 33321 Lender LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409425				AAFT-MSN 33486 Lender LLC	DE	NIA	Guggenheim Credit Services,	Ownership.	100.0	SEI ESOT	N	ļ
00000	daminoris Errorpi 1303, 1110. E001.	00000	02 0400420				THE REST CO TO LENGT LEG			Guagenheim Credit Services.	0 11101 5111 p				
00000	Sammons Enterprises, Inc. ESOT.		35-2477543				Acsal Holdco LLC	DE	NIA	LLĽČ	Management	0.0	SEI ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					AAFT-MSN 29573 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					AAFT-MSN 29574 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					AAFT-MSN 31163 Holdco LLC AAFT-MSN 31167 Holdco LLC	DEDE.	N I A	Acsal Holdco LLCAcsal Holdco LLC	Ownership Ownership	100.0	SEL ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					AAFT-MSN 33227 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					AAFT-MSN 33321 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					AAFT-MSN 33486 Holdco LLC	DE	NI A	Acsal Holdco LLC	Ownership	100.0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.						AAFT-MSN 29573 LLC AAFT-MSN 29574 LLC	DE DE	NIA NIA	AAFT-MSN 29573 Holdco LLC AAFT-MSN 29574 Holdco LLC	Ownership Ownership	100.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					AAFT-MSN 29574 ELC	DE	NIA	AAFT-MSN 31163 Holdco LLC	Ownership	100.0	SET ESOT	NI	
00000	Sammons Enterprises, Inc. ESOT.	00000					AAFT-MSN 31167 LLC	DE	NIA	AAFT-MSN 31167 Holdco LLC	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					AAFT-MSN 33227 LLC	DE	NIA	AAFT-MSN 33227 Holdco LLC	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.						AAFT-MSN 33229 LLC	DE	NIA	AAFT-MSN 33229 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					AAFT-MSN 33321 LLC	DE	NIA	AAFT-MSN 33321 Holdco LLC	Ownership	100.0	SEI ESOT	N	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of Securities					Type of Control (Ownership.				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)		Percentage	Entity(ies)/Person(s)	(Y/N)	*
00000	Sammons Enterprises, Inc. ESOT.	00000					AAFT-MSN 33486 LLC	DE	NIA	AAFT-MSN 33486 Holdco LLC Guggenheim Credit Services.	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Lionel Investors LLC	DE	NIA	IIIC	Management	1 00	SEI ESOT.	l N	
00000	oaninona Enterprisea, me. 2001.						LIONOT THVOSTOTS ELO			Guggenheim Partners	. mariagomorr		OL1 L001		
										Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000					Guggenheim Energy LLC	DE	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT		
							Guggenheim Energy Opportunities				l.,		051 5007		
00000	Sammons Enterprises, Inc. ESOT.	000002	26 - 27 26 468				Fund, LP	DE	NIA		Management	0.0	SEI ESOT	N	
							Guggenheim Loan Services			Guggenheim Partners Investment Management					
00000	Sammons Enterprises, Inc. ESOT.	00000					Company, LLC	DE	NIA	Holdings, LLC	Ownership	100.0	SEI ESOT	l N	
00000	cammono Enterprised, me. 2001.						Guggenheim Loan Services			Guggenheim Loan Services	0 11101 0111 p				
00000	Sammons Enterprises, Inc. ESOT.	000004	46 - 2093280				Company, Inc	CA	NIA	Company, LLC	Ownership	100.0	SEI ESOT		
							<u> </u>			Guggenheim Partners					
00000	Commons Fatoursians Inc. FCOT	00000	26-3304818				Guggenheim Transparent Value,	DE	NII A	Investment Management	O	00.5	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3304818				Guggenheim Transparent Value,	DE	NIA	Holdings, LLC	Ownership	99.5	SET ESUI	<sup>N</sup>  -	
00000	Sammons Enterprises. Inc. ESOT.	00000 1	26-3304818				III C	DF	NIA	GPIMH Sub. LLC	Management	1 00	SEI ESOT	l N	
00000	Camillono Enterprisco, me. 2001.	00000	20 0004010							Guggenheim Transparent Value,	managomorr		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	30-0268934				Transparent Value, L.L.C	DE	NIA	LLC	Ownership	100.0	SEI ESOT	N .	
	·						Transparent Value Private				,				
00000	Sammons Enterprises, Inc. ESOT.	00000					Limited	IND	NIA	Transparent Value, L.L.C	Ownership	100.0	SEI ESOT	N .	
00000	Commono Enternrisco Inc. FCOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guagenheim Partners. LLC	Ownership	100.0	SEI ESOT	, I	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.		40-0436962 20-5833056				SBTree, Inc	DE		Guggenheim Partners, LLC	Ownership	100.0	SEL ESUL		
00000	Sammons Enterprises, Inc. ESOT.		20 <i>-</i> 1101914				South Blacktree Agency, LLC	DE	NIA	ISBTree. Inc.	Ownership	100.0	SEI ESOT	N N	
00000	Sammons Enterprises Inc ESOT	looooo la	20-8738804				Links Holdings, Inc	DE		Guggenheim Partners, LLC	Ownership	100.0	ISEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	52 <b>-</b> 2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEL ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	52-2144923				Links Holdings LLC	DE		Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	000000	52-2144448 20-5717564				Guggenheim Securities, LLC Guggenheim Trust Assets, LLC	DE DE	NIA	Links Holdings LLC.	Ownership	100.0	SEI ESOTSEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOI.	00000	20-37 17 304				Guggenheim Securities	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					International, Ltd.	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT.	N	ļ
00000	Sammons Enterprises, Inc. ESOT.	00000					Guggenheim Partners Japan, Ltd	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SET ESOT	N	
							Guggenheim Securities Credit								j
00000	Sammons Enterprises, Inc. ESOT.	00000					Partners, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.						Guggenheim KBBO Partners Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership.	50.0	SEI ESOT	, , , , , , , , , , , , , , , , , , ,	ļ
00000	Sammons Enterprises, Inc. ESOT.	00000	30-1130409				Links GKPL Holdco, LLC	DE		Links Holdings LLC	Ownership	100.0	SEL ESUL		
00000	Sammons Enterprises, Inc. ESOT	1000000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOTSEI ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-0898051				GWM Holdco. LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	000002	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEL ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-4095774				GP Feeder Fund Management, LLC	DE		GWM Holdco, LLC	Ownership		SEL ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1231727				GIA Europe Holdings, Ltd Guggenheim Investment Advisors	CYM	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	$\lfloor_{00000} - \rfloor_{0}$	98-1231263				(Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd	Ownership	100 0	SEI ESOT	N	ļ
00000	Commono Enterprisos, me. Loui.		00 1201200				Guggenheim Investment Advisors.			l caropo norango, Eta	o		02. 2001		
00000	Sammons Enterprises, Inc. ESOT.	000002	26-2634714				LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N .	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide .	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Ý/N)	*
00000	Sammons Enterprises, Inc. ESOT.	00000	20-0158747				TEK Financial, LLC.	DE	NIA	Guggenheim Partners, LLC.	Ownership.	99.5	SEI ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	20-0158747				TEK Financial. LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SEL ESOT	l N	
00000	Sammons Enterprises. Inc. ESOT	00000					PLUS Funding IV, LLC.	DE	NIA	TEK Financial. LLC	Management	0.0	SET ESOT	l N	
00000	Sammons Enterprises   Inc. FSOT	00000	20-3577179				GSFI, LLC.	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SET ESOT	N	
00000	Sammons Enterprises Inc FSOT	00000	20-3577179				GSF1, LLC.	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	41-2218591				JLx3, LLC.	DE	NIA	Guggenheim Partners, LLC	Ownership.	61 1	SET ESOT.	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3577179				GSF1, LLC.	DE	NIA	JLx3, LLC	Ownership	30.0	SEI ESOT.	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership.	50.0	SEI ESOT.	N N	
00000	Sammons Enterprises, Inc. ESOT.	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	50.0	SET ESOT.	N N	
00000							John Charlet C			Generation Financial Group			021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	65-1276716				IPEX LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.		00 12/0/10				IPEX Services, LLC	DE	NIA	IPEX LLC.	Ownership	100.0	SET ESOT	N	
00000	diminorio Enterprisco, me. 2001.	00000					Generation Mortgage Company,				0 #1101 0111 p		021 2001		
00000	Sammons Enterprises, Inc. ESOT.	00000	27-0016233				LLC	CA	NIA	GFMH, LLC	Ownership.	100.0	SEI ESOT	l M	
00000	Sammons Enterprises, Inc. ESOT.	00000	21 -00 10200				GPH Funding II, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding I, LLC	DE		GPH Funding 11, LLC.	Ownership	100.0	SET ESOT	\\	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	46-5629811				GPM: Fundrise, LLC	DE		Guggenheim Capital, LLC	Ownership	100.0	SET ESOT	\	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Payroll Agent, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SET ESOT	\\	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SET ESOT		
00000	Commons Enterprises, Inc. ESUL	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC		00.5	SET ESOT		
00000	Commons Enterprises, Inc. ESUI.	00000	36-4917915			•••••	GRREP Holdings, LLC	DE	NIA	Cuaganhaim Managar Inc	Ownership	99.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NTA	Guggenheim Manager, Inc	Management Ownership	U.U	SET ESOT		
	Commons Enterprises, Inc. ESUI.	00000	90-0093 190				Seven Sticks, LLC	SC	NIA	GC Parent Holdings, LLC		100.0	SET ESOT		
00000	Saminoris Enterprises, Inc. ESUI.	00000	20-8818434				CEDID 110	DE	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0545986				GFPID, LLCGFPIC, L.P	CYM	NIA	GC Parent Holdings, LLC	Ownership	40.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					OCIO 144	CYM	NIA	GFPID, LLCGFPIC, L.P	Ownership	34.3	SET ESOT		
00000	Sammons Enterprises, Inc. ESUI.	00000	98 - 0545987				GGIC, Ltd		NIA	OFFIG.   L.P	Ownership		SE  ESU		
00000	Sammons Enterprises, Inc. ESOT.	00000					GGIC KTI Holdings Ltd	CYM CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOTSEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	26-1197465				GFP Green Inc		NIA	GGIC, LtdGGIC, Ltd.	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	20 - 1 197 405				GFP Peru Dunas Holdings, Inc	CYM CYM.			Ownership	100.0	SELESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000					GGIC Greenbacker Funding Ltd		NIA	GGIC, Ltd	Ownership			N .	
00000	Sammons Enterprises, Inc. ESOT.	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC IIP Holdings Ltd	Management	J	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC, LtdGGIC IIP Holdings LP	Ownership	85./	SEL ESOT	<u> </u>   -	
00000	Sammons Enterprises, Inc. ESOT.	00000					Franklin Park (Cyprus) Limited	CYP	NIA	Loole Ital	Ownership		SEL ESOT	N -	
00000	Sammons Enterprises, Inc. ESOT.	00000	20. 0000444				GGIC IIP Holdings Ltd.	CYM	NIA	GGIC, Ltd.	Ownership		SEL ESOT.	N .	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	39-2080411				GGIC Manager, LLC	DE	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	N .	
00000	0	00000	00 0040004				Guggenheim Golf Properties	DE		00 Barrat Haldinaa 110	O	00.5	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	20-3310881				Investor, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	N .	
00000		00000	00 0040004				Guggenheim Golf Properties	DE	I I	l, , , , , , , , , , , , , , , , , , ,	l., .		051 5007	]	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3310881				Investor, LLC	DE	NIA	Guggenheim Manager, Inc	Management	J0.0	SEI ESOT	N .	
	[ <u>-</u>						Guggenheim-Nicklaus Fund I,		l l	Guggenheim Golf Properties					
00000	Sammons Enterprises, Inc. ESOT.	00000	20-4669817				Ltd	FL	NIA	Investor, LLC	Ownership	89.5	SEI ESOT	N .	
	[ <u>-</u>						Guggenheim-Nicklaus Fund I,		I I	L., _	l				
00000	Sammons Enterprises, Inc. ESOT.	00000	20 - 4669817				Ltd	FL	NIA	GN Fund I, LLC	Management	0.0	SEI ESOT	N .	
	<u> </u>									Guggenheim Nicklaus Partners,					
00000	Sammons Enterprises, Inc. ESOT.		20-8144058				GNP-BA, LLC	FL	NIA	LLČGNP-BA, LLC	Ownership	100.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0535371				GNP-BA S.R.L.	ARG	NIA	GNP-BA, LLC	Ownership	95.0	SEI ESOT	N .	
							Guggenheim Nicklaus Partners,								
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3160999				LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	70.0	SEI ESOT	[N].	

									•						
1	2	3	4	5	6	7 Name of Securities	8	9	10	11	12 Type of Control (Ownership.	13	14	15	16
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person) Guggenheim-Nicklaus Fund I.	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	*
00000	Sammons Enterprises, Inc. ESOT	00000	20-5737003				GNP-IC, LLC	DE	NIA	Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Todillilons Enterprises, me. 2001	00000	20-0101000				OW -10, LEO	DL		Guggenheim-Nicklaus Fund I,	0#11013111p				
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8392416				GNP-MR, LLC	ID	NIA	Ltd.	Ownership	100.0	SEI ESOT	N	
							Carmocela Investimentos								
00000	Commons Enterprises Inc. FCOT	00000					Imobiliarios e Turisticosm	PRT	NIA	GNP-MR. LLC.	Ownorship	100.0	SEI ESOT	M	
00000	Sammons Enterprises, Inc. ESOT.	00000					Unipessoal, Lda	PK1	N I A	Guggenheim Nicklaus Partners,	Ownership	100.0	SEI ESUI	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669663				GN Fund I. LLC	FL	NIA	ILLČ	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27 - 1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	GC Pilar Golf Investment, LLC.	Ownership	88.4	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8144136				  Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners,	Management	0.0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20 -0 144 130				Toledo-MNG. LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SET ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT.						Toledo-SLS. LLC	DE		GC Pilar Golf Investment, LLC		90.6	SET ESOT	N N	
	· ·						Guggenheim Retail Real Estate				, , ,				
00000	Sammons Enterprises, Inc. ESOT.	00000	20 - 2035275				Partners, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	0	00000	00 0500005				Guggenheim Development	DE	NII A	Guggenheim Retail Real Estate	O	400.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	80 - 0586065				Services, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					IIIC	DE	NIA	Services, LLC	Ownership	100 0	SEI ESOT	l N	
	i ' '						Java Acquisition Company 0013,			Guggenheim Retail Real Estate	**************************************	İ			
00000	Sammons Enterprises, Inc. ESOT.	00000	20-5132465				LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	0	00000	00 0475000				Java Acquisition Company 0031,	DE	NII A	Guggenheim Retail Real Estate	O	400.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3475826				Java Acquisition Company 0049,	DE	NIA	Partners, LLC	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000	20-3475413				IIIC	DE	NIA	Partners, LLC	Ownership	100 0	SEI ESOT	N	
	Cammionio Enterprises, mer 2001.									Guggenheim Retail Real Estate	**************************************				
00000	Sammons Enterprises, Inc. ESOT.	00000	85-3718197				JL Ada 1846, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT		
00000	Common Fotonosione Inc. FCOT	00000	05 4040540					DE.	NUA	Guggenheim Retail Real Estate	Owen a a b : a	100.0	CEL FOOT	l M	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-1946518				JL Bedford 1458, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	85-4816890				JL Beloit 1365, LLC.	DE	NIA	Partners, LLC.	Ownership	100.0	SEI ESOT	N	
										Guggenheim Retail Real Estate					
00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 2945532				JL Brownsville 1524, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT		
00000	Common Fotonosione Inc. FCOT	00000					II Cana Cinandani 1500 II C	DE.	NUA	Guggenheim Retail Real Estate	Owen a a b : a	100.0	SEI ESOT	l M	
00000	Sammons Enterprises, Inc. ESOT.	00000					JL Cape Girardeau 1502, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT	00000	86-1489005				JL Chattanooga 1491, LLC	DE	NIA	Partners. LLC	Ownership	100.0	SEI ESOT	N	
	· · ·						_		]	Guggenheim Retail Real Estate	· - · - · · · P				
00000	Sammons Enterprises, Inc. ESOT.	00000					JL Chickasha 1476, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT		
00000	Common Fotonosiaso Inc. 5007	00000	05 2440400				II. Compute Charletti 4454 III.C	חר	NI A	Guggenheim Retail Real Estate	O	100.0	051 5001		
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	85-3119460				JL Corpus Christi 1454, LLC	DE	NIA	Partners, LLC	Ownership	1	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	85-2959604				JL Cortlandville 1462, LLC	DE	NIA	Partners. LLC	Ownership	100 0	SEI ESOT	N	
	· ·									Guggenheim Retail Real Estate					
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3735577				JL Delavan 1363, LLC	DE	NIA		Ownership	100.0	SEI ESOT	N	

Name   Control   Passed   Cont	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Exchange   Corpus	'	2	3	4	5	U	Name of	°	9	10	11		13	14	13	10
Court										Dalatianahin			If Control io		la an CCA	
Group   Cocket   Co			NAIC					Names of								
December   December	Group			ID					Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	19	
	Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity		Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	*
Display   Services Enterprises, Inc. EST   0000   86-280322   J. Fort Inglisherpe 1402, LEC   DE   M.A. Suggestion Recall Real Estate   Description   1000   Sel EST   N.	00000	Sammons Enterprises Inc ESOT	00000					JI Evansville 1459 IIC	DF	NIA		Ownership	100 0	SEL ESOT	l N	
Note   Content		Commission Enterprised, The Eder						,			Guggenheim Retail Real Estate	, , ,				
Samous Enterprises, Inc. 897, 00000, 85-2691377,   J. Fort North 8381, LLC,   DE MIA Apparent Relatification Real Estate (Management Relatification)   December 100000, Samous Enterprises, Inc. 897, 00000, 88-1989322,   J. Frankfort 1400, LLC,   DE MIA Parties, LLC, apparent Relatification Real Estate (Management Relatification)   December 1000000, Samous Enterprises, Inc. 897, 00000, 88-1989322,   J. Frankfort 1400, LLC,   DE MIA Parties, LLC, apparent Relatification Real Estate (Management Relatification)   December 10000000, Samous Enterprises, Inc. 897, 00000, 88-198932,   J. Levington 1430, LLC,   DE MIA Parties, LLC, apparent Relatification Relatifica	00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 2880223				JL Fort Oglethorpe 1492, LLC	DE	NIA		Ownership	100.0	SEI ESOT	N	
Samons Enterprises, Inc., EST,   00000   \$4-3838771	00000	Sammons Enterprises Inc ESOT	00000	85-2951317				JI Fort Worth 834 IIC	DF	NIA		Ownership	100 0	SEL ESOT	l N	
Samons Enterprises   Inc.   ESVT   00000   Sci-1999322   J.   Frankfort 1460   LLC   DE   JM.   A   Depriment Retail Real Estate   Depriment Statistics   Depr		' · · · ·						, , , , , , , , , , , , , , , , , , , ,			Guggenheim Retail Real Estate	,				
	00000	Sammons Enterprises, Inc. ESOT.	00000	84-3839771				JL Fort Worth 1393, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N	
Description   Section   Section   Section   Description	00000	Sammons Enterprises, Inc. ESOT	00000	85-1959322				JL Frankfort 1460. LLC	DE	NIA		Ownership	100.0	SEL ESOT	l N	
Samons Enterprises, Inc. EST   00000   35-139820   3   3   3   3   3   3   3   3   3		' '						,				·				
Decompose   Deco	00000	Sammons Enterprises, Inc. ESOT.	00000	84-4966066				JL Georgetown 1407, LLC	DE			Ownership	100.0	SEI ESOT	N	
Samons Enterprises, Inc. ESIT   00000   Samo	00000	Sammons Enterprises. Inc. ESOT.	00000	85-1359820				JL Jeffersonville 1440. LLC	DE			Ownership	100.0	SET ESOT	l N	
Samons Enterprises, Inc. ESCI   00000   86-2963022   J. Lexington 1436, LLC.   DE   NIA   Agrithment   LC.   De   NIA   Partners   LC.   Ownership.   100.0   SE   ESOT.   N   Ownersh		' · · ·														
Description   Samons Enterprises, Inc. EST.   Color.   Sel. EST.   Sel	00000	Sammons Enterprises, Inc. ESOL	00000					IJL Lake Hallie 1434, LLC	]DE	NIA		Ownership	100.0	SET ESOT	N	
Samons Enterprises, Inc. ESOT   00000   86-289764   JL Little Rock 1489, LLC   DE   NIA   Partners, LLC   Guggenhein Retail Real Estate   Gumership.   100.0   SEI ESOT   N   Moreship.   100	00000	Sammons Enterprises, Inc. ESOT.	00000	86-2960302				JL Lexington 1436, LLC	DE	NIA		Ownership	100.0	SEI ESOT	N	
Description   Description		,							25			,	400.0	051 5007	ll	
Dooloog   Sammons Enterprises, Inc. ESOT   Dooloog   S6-3242971   J. Louisville 1437, LLC   DE   NIA   Paritners, LLC   De   Dooloog   Society   Dooloog   S6-245259   J. Machesney Park 1388, LLC   DE   NIA   Paritners, LLC   De   Dooloog   Society   Dooloog   Soci	00000	Sammons Enterprises, Inc. ESUL	00000	86-2897054				IJL LITTIE ROCK 1489, LLC	JDE	NIA		Ownership	100.0	SET ESUL	N	
Doop	00000	Sammons Enterprises, Inc. ESOT.	00000	86-3242971				JL Louisville 1437, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT		
Double   Sammons Enterprises   Inc. ESOT   Double   Sammons Enterp	00000	Commons Fatoresis Inc. FCCT	00000	05 0455050				III Machanau Dayle 1200 III C	DE	ALL A		O	100 0	051 5001	,	
00000   Sammons Enterprises, Inc. ESOT, 00000   84-3705866   J.L. Wanitowoc 1257, LLC.   DE   NIA   Paritners, LLC   Ownership.   100.0   SEI ESOT.   N   Own	00000	Sammons Enterprises, Inc. ESUL	00000	80-2400209				JL Wachesney Park 1388, LLC 	DE	NIA		ownership	100.0	SET ESUI	]	
00000   Sammons Enterprises, Inc. ESOT   00000   85-2356877     JL New Hartford 1463, LLC.   DE   NIA   Pariners, LLC   Ownership.   100.0   SEI ESOT.   N   00000   Sammons Enterprises, Inc. ESOT   00000   85-2710328   JL Nixa 1386, LLC.   DE   NIA   Pariners, LLC   Ownership.   100.0   SEI ESOT.   N   00000   Sammons Enterprises, Inc. ESOT   00000   85-2698206   JL Ownership.   100.0   SEI ESOT.   N   00000   Sammons Enterprises, Inc. ESOT   00000   86-2866544   JL Pharr 1482, LLC.   DE   NIA   Pariners, LLC   Ownership.   100.0   SEI ESOT.   N   00000   Sammons Enterprises, Inc. ESOT   00000   86-3069959   JL Richland 1509, LLC.   DE   NIA   Pariners, LLC   Ownership.   100.0   SEI ESOT.   N   00000   Sammons Enterprises, Inc. ESOT   00000   85-4158299   JL Rockford 1428, LLC.   DE   NIA   Pariners, LLC   Ownership.   100.0   SEI ESOT.   N   00000   Sammons Enterprises, Inc. ESOT   00000   84-4994372   JL Springfield 1433, LLC.   DE   NIA   Pariners, LLC   Ownership.   100.0   SEI ESOT.   N   00000   Sammons Enterprises, Inc. ESOT   00000   84-4994372   JL Springfield 1495, LLC.   DE   NIA   Pariners, LLC   Ownership.   100.0   SEI ESOT.   N   00000   Sammons Enterprises, Inc. ESOT   00000   32-0554458   Lansing 824 Retail, LLC.   DE   NIA   Pariners, LLC   Ownership.   100.0   SEI ESOT.   N   00000   Sammons Enterprises, Inc. ESOT   00000   36-4776739   SB Newington 433, LLC.   DE   NIA   Pariners, LLC   Ownership.   100.0   SEI ESOT.   N   00000   Sel ESOT.   N   000000   Sammons Enterprises, Inc. ESOT   00000   Sel ESOT.   N   000000   Sammons Enterprises, Inc. ESOT   00000   36-4776739   SB Newington 433, LLC.   DE   NIA   Partners, LLC   Ownership.   100.0   SEI ESOT.   N   000000   SEI ESOT.   N   000000   Sel ESOT.   N   000000   Sel ESOT.   N   000000   Sel ESOT.   N   000000   Sel ESOT.   N   000000   Sel ESOT.   N   000000   Sel ESOT.   N   000000   Sel ESOT.   N   000000   Sel ESOT.   N   000000   Sel ESOT.   N   000000   Sel ESOT.   N   000000   Sel ESOT.   N   000000   Sel ESOT.   N   000000	00000	Sammons Enterprises, Inc. ESOT.	00000	84-3705866				JL Manitowoc 1257, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000   Sammons Enterprises   Inc. ESOT   00000   85-2710328   JL Nixa 1386   LLC   DE   NIA   Partners   LLC   Ownership   100.0   SEI ESOT   N   00000   Sammons Enterprises   Inc. ESOT   00000   85-2698206   JL Owensboro 1461   LLC   DE   NIA   Partners   LLC   Ownership   100.0   SEI ESOT   N   00000   Sammons Enterprises   Inc. ESOT   00000   86-3866544   JL Pharr 1482   LLC   DE   NIA   Partners   LLC   Ownership   100.0   SEI ESOT   N   00000   Sammons Enterprises   Inc. ESOT   00000   86-3869959   JL Richland 1509   LLC   DE   NIA   Partners   LLC   Ownership   100.0   SEI ESOT   N   00000   Sammons Enterprises   Inc. ESOT   00000   85-4158299   JL Rockford 1428   LLC   DE   NIA   Partners   LLC   Ownership   100.0   SEI ESOT   N   00000   Sammons Enterprises   Inc. ESOT   00000   84-4994372   JL Springfield 1433   LLC   DE   NIA   Partners   LLC   Ownership   100.0   SEI ESOT   N   00000   Sammons Enterprises   Inc. ESOT   00000   Sammons Enterprises   Inc. ESOT   00000   32-0554458   Lansing 824 Retail   LLC   DE   NIA   Partners   LLC   Ownership   100.0   SEI ESOT   N   00000   Sel ESOT   N   0000000   Sel ESOT   N   0000000   Sel ESOT   N   0000000   Sel ESOT   N   0000000	00000	Commono Entorprisos Inc. FCOT	00000	05 0050077				II Now Hortford 1462 II C	חר	NII A		Ownership	100.0	CEL FOOT	N	
00000   Sammons Enterprises, Inc. ESOT, 00000   85-2710328   JL Nixa 1386, LLC.   DE   NIA   Partners, LLC   Quigneheim Retail Real Estate   Partners, LLC   Quigneheim Retail Real Estate   Ownership   100.0   SEI ESOT.   N   Ownership   100.0	00000	Sammons Enterprises, inc. Esoi.	00000	00-23000//				JL New Hartford 1463, LLC 	DE	N I A		ownership	100.0	SET ESUT		
00000         Sammons Enterprises, Inc. ESOT.         00000.         85-2698206         JL Owensboro 1461, LLC.         DE         NIA         Partners, LLC.         Ownership.         100.0         SEI ESOT.         N           00000         Sammons Enterprises, Inc. ESOT.         00000.         86-2866544.         JL Pharr 1482, LLC.         DE         NIA         Partners, LLC.         Ownership.         100.0         SEI ESOT.         N           00000.         Sammons Enterprises, Inc. ESOT.         00000.         86-3069959.         JL Richland 1509, LLC.         DE         NIA         Partners, LLC.         Ownership.         100.0         SEI ESOT.         N           00000.         Sammons Enterprises, Inc. ESOT.         00000.         86-3069959.         JL Richland 1509, LLC.         DE         NIA         Partners, LLC.         Ownership.         100.0         SEI ESOT.         N           00000.         Sammons Enterprises, Inc. ESOT.         00000.         85-4158299.         JL Rockford 1428, LLC.         DE         NIA         Partners, LLC.         Ownership.         100.0         SEI ESOT.         N           00000.         Sammons Enterprises, Inc. ESOT.         00000.         84-4994372.         JL Springfield 1433, LLC.         DE         NIA         Partners, LLC.         Ownership.<	00000	Sammons Enterprises, Inc. ESOT.	00000	85-2710328				JL Nixa 1386, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT		
Double	00000	Sammons Enterprises Inc. ESAT	00000	95 2609206				II Owonshoro 1461 IIC	DE	NIA		Ownerchin	100.0	SET ESUL	l N	
Occupancy   Occu	00000	Janinions Enterprises, Inc. Esoi.	00000	03-2090200				1401, LLC		JV174		Ownership	100.0	OL1 L301		
00000.   Sammons Enterprises, Inc. ESOT.   00000.   86-3069959.   JL Richland 1509, LLC.   DE   NIA.   Partners, LLC.   Guggenheim Retail Real Estate   Ownership.   100.0   SEI ESOT.   N   Guggenheim Retail Real Estate   Ownership.   100.0   SEI ESOT.   N   Ownership.   100.0   SEI ESOT.   Ownership.   100.0   SEI ESOT.   Ownership.   100.0	00000	Sammons Enterprises, Inc. ESOT.	00000	86 - 2866544				JL Pharr 1482, LLC	DE	NIA		Ownership	100.0	SEI ESOT	N	
00000   Sammons Enterprises, Inc. ESOT   00000   85-4158299     JL Rockford 1428, LLC.   DE   NIA   Partners, LLC.   Ownership   100.0   SEI ESOT   N	00000	Sammons Enterprises Inc FSAT	00000	86-3069959				U Richland 1509 IIC	DE	NΙΔ		Ownershin	100 0	SEL ESOT	N	
00000   Sammons Enterprises, Inc. ESOT.   00000   84-4994372   JL Springfield 1433, LLC.   DE   NIA   Guggenheim Retail Real Estate Partners, LLC.   Guggenheim Retail Real Estate Partners, LLC.   Ownership   100.0   SEI ESOT.   N   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.	00000	Commons Enterprises, Inc. Edul.						, , , , , , , , , , , , , , , , , , , ,				σπιστοιτιρ	İ		[	
00000   Sammons Enterprises, Inc. ESOT.   00000   84-4994372     JL Springfield 1433, LLC.   DE   NIA   Partners, LLC.   Guggenheim Retail Real Estate   Ownership   100.0   SEI ESOT.   N   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0   SEI ESOT.   Ownership   100.0	00000	Sammons Enterprises, Inc. ESOT.	00000	85-4158299				JL Rockford 1428, LLC	DE			Ownership	100.0	SEI ESOT	N	
00000   Sammons Enterprises, Inc. ESOT.   00000   Sammons Enterprises,	00000	Sammons Enterprises Inc ESOT	00000	84-4994372				JL Springfield 1433 LLC	DF			Ownership	100 0	SEL ESOT	N	
00000 Sammons Enterprises, Inc. ES0T. 00000 32-0554458 Lansing 824 Retail, LLC. DE NIA Guggenheim Retail Real Estate Partners, LLC. Ownership 100.0 SEI ES0T. N 00000 Sammons Enterprises, Inc. ES0T. 00000 36-4776739 SB Newington 433, LLC. DE NIA Partners, LLC. Ownership 100.0 SEI ES0T. N		' '		0. 100 101 L							Guggenheim Retail Real Estate	, , ,			[']	
00000   Sammons Enterprises, Inc. ESOT.   00000   32-0554458   Lansing 824 Retail, LLC   DE   NIA   Partners, LLC   Ownership   100.0   SEI ESOT   N   Ownership   100.0   SEI ESOT   Ownership   100.0   SEI ESOT   Ownership   100.0   SEI ESOT   Ownership   100.0   SEI ESOT   Ownership   100.0   SEI ESOT   Ownership   100.0   SEI ESOT   Ownership   100.0   Ownership   100.0   Ownership   100.0   Ownership   100.0   Ownership   100.0   Ownership   100.0   Ownership   100.0   Ownership   100.0   Ownersh	00000	Sammons Enterprises, Inc. ESOT.	00000					JL Springfield 1495, LLC	DE	NIA		Ownership	100.0	SEI ESOT	N	
00000Sammons Enterprises, Inc. ESOT. 0000036-4776739	00000	Sammons Enterprises. Inc. FSOT	00000	32-0554458				Lansing 824 Retail, LLC	DE	NIA		Ownership	100 0	SEL ESOT	N	
		' · · ·									Guggenheim Retail Real Estate	· ·	İ			
	00000	Sammons Enterprises, Inc. ESOT.	00000	36-4776739				ISB Newington 433, LLC	DE	NIA		Ownership	100.0	SET ESOT	N	
00000	00000	Sammons Enterprises, Inc. ESOT.	00000	84-4305239				SE Napa 1279, LLC	DE	NIA		Ownership	100.0	SEI ESOT	N	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC	ID.			Publicly	Names of		to	5: " 6 . " 11	Management,	Ownership		Filing	
Group Code	Group Name	Company Code	ID Number	Federal RSSD	CIK	Traded (U.S. or International)	Parent, Subsidiaries or Affiliates	Domiciliary Location	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Attorney-in-Fact,	Provide	Ultimate Controlling Entity(ies)/Person(s)	Required?	*
Code	Group Name	Code	Number	KSSD	CIK	international)	Or Amiliates	Location	Enuty	Guggenheim Retail Real Estate	iniluence, Other)	Percentage	Enuty(les)/Person(s)	(Y/N)	
00000	Sammons Enterprises, Inc. ESOT	00000	37 - 1912667				SE Orangevale 1223, LLC	DE	NIA	Partners. LLC	Ownership	100.0	SEI ESOT	l N	
00000	Commission Enterprised, The Eden	00000	07 10 12 007				SE		1	Guggenheim Retail Real Estate	о што то то тр		021 2001	1	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1403507	l			SE Stockton 1394, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SET ESOT	NN	
							,		]	Guggenheim Retail Real Estate	,				
00000	Sammons Enterprises, Inc. ESOT.	00000	38-3940929				Stonebridge Investors III, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SET ES0T	N	
	·									Stonebridge Investors III,	·				
00000	Sammons Enterprises, Inc. ESOT.	00000					National Brand Investors I, LLC.	DE	NIA	LLC	Management	0.0	SEI ESOT	N	
										Stonebridge Investors III,				ll	
00000	Sammons Enterprises, Inc. ESOT.	00000	46 - 4285653				Retail Investors III, LLC	DE	NIA	LLC	Management	0.0	SEI ESOT	N	
00000	0	00000	40 4005050				Data'l Immediae III IIO	DE	NII A	Guggenheim Life and Annuity	O	00.5	051 5007	l "l	
00000	Sammons Enterprises, Inc. ESOT.		46-4285653				Retail Investors III, LLC	DE	NIA	Company	Ownership	100 0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	32-0507993 32-0508568.				FD Orange Beach 859, LLC NE Lewiston 820. LLC	DE	NIA NIA	Retail Investors III, LLC Retail Investors III, LLC	Ownership Ownership	100.0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	ISEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	38-3922242				NC Lincolnshire 624. LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	37 - 1754019				NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT.	N N	
00000	Sammons Enterprises, Inc. ESOT.	00000	90 - 1036369				NC Naperville 623, LLC	DE	NIA	Retail Investors III. LLC	Ownership	100.0	SET ESOT	N N	
00000	Sammons Enterprises, Inc. ESOT.		68-0683773				NC San Antonio 628, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	N	
										Guggenheim Retail Real Estate	,				
00000	Sammons Enterprises, Inc. ESOT.	00000	35-2645909				SC-H Elizabethtown 1292, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	lN	
										Guggenheim Retail Real Estate					
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0584139				SC-H Louisville 1262, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N	
			00 0504004					5-		Guggenheim Retail Real Estate			051 5007	ll	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0584294				SC-H Madison 1261, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Commons Enteresions Inc. FCOT	00000	20 4000570				CC II Nanda Vanna 1901 II C	DE	NII A	Guggenheim Retail Real Estate	O	100.0	SEI ESOT	l ,,	
00000	Sammons Enterprises, Inc. ESOT.	00000	38-4099578				SC-H North Vernon 1291, LLC	⊅⊏	NIA	Partners, LLCGuggenheim Retail Real Estate	Ownership	100.0	SET ESUI	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0584526				SC-H Scottsburg 1268, LLC	DE	NIA	Partners, LLC	Ownership	100.0	SEI ESOT	l M	
00000	Sammons Enterprises, Inc. ESOT.	00000	38-4096359				SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0582430				SE Union City 1247, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	N N	
00000	Cammionio 2.11(0) p. 1000 ; 11101 2001.						1			Guggenheim Retail Real Estate	o o				
00000	Sammons Enterprises, Inc. ESOT.		61-1879383				TCFBK Richton Park 866, LLC	DE	NIA	Partners, LLC.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37 - 1872507				TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4915976				TLEXP Kansas City 1250, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	30-1140283				TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	38-4051268				TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	38-4093611	.			TLEXP St. Peters 1200, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	<u>N</u>	
00000	Sammons Enterprises, Inc. ESOT.	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOTSEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	84-2619926 84-3526145	.			JL Appleton 980, LLC	DE DE	NIA NIA	Retail Investors III, LLC	Ownership	100.0		N	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-1376573				JL Bentonville 1412, LLC JL Cypress 821, LLC	DE DE	NIA	Retail Investors III, LLC Retail Investors III, LLC	Ownership Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	84-4422043	-			JL Cypress 894, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NI NI	
00000	Joannions Enterprises, Inc. Esti.	00000	UT-4422U4J				USP1633 004, LLU			Guggenheim Retail Real Estate	v#1101 3111   p		UL1 LUU1	JN	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3800257				JL Dripping Springs 1369, LLC	DE	NIA	Partners, LLC.	Ownership.	100 0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4916316				JL Hamburg 1301, LLC	DE	NIA	Retail Investors III, LLC	Ownership.	100 0	SEL ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3612315				JL Huntley 797, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	NN	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2633589	[]			JL Irondequoit 1252, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3582527				JL Joplin 1391, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT	JN	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities					(Ownership,				
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)			Entity(ies)/Person(s)	(Y/N)	*
00000	Sammons Enterprises, Inc. ESOT.		37 - 1911317				JL Katy 916, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SET ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	84-3512756				JL Nicholasville 1389, LLC	DE		Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT_	00000	84-2655056				JL Normal 1378, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	85-1457200				JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	. N	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	84-2684887				JL Providence Village 1239, LLC.	DE		Retail Investors III, LLC	Ownership	100.0	SEI ESOT.	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3687299				JL Rib Mountain 1319, LLC	DE	NIA	Retail Investors III, LLC	Ownership		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2701309				JL Romeoville 1318, LLC	DE		Retail Investors III, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3768363				JL Somers 1403, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3626820				JL Spring 1384, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3568404				JL Springdale 1357, LLC	DE		Retail Investors III, LLC	Ownership	1100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.		84-3599745				JL Sycamore 1379, LLC	DE	NIA	Retail Investors III, LLC	Ownership		SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	84-3541018				JLSB Fort Smith 1405, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	0	00000	00 4400700				Stonebriar JL Grand Chute 1216,	DE	NII A	D-4-11 1	O	400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	83-4499720				LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000		00000	04.0404075				Stonebriar JL Henrietta 1273,	DE				400.0	051 5007	١., ا	
00000	Sammons Enterprises, Inc. ESOT.		84-2184075				LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	83-4520285				Stonebriar JL Muskego 1263, LLC.	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4464896				Guggenheim Services, LLC	DE DE	NIA	Guggenheim Manager, Inc	Management	100.0	SEI ESOTSEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	32-0575985				GC Disbursement Agent, LLC	]ມ <b>⊑</b>	NIA	Guggenheim Services, LLC	Ownership	100.0	SET ESUT		
00000	Commono Enterprises Inc. FCOT	00000	27 - 4297522				Guggenheim Disbursement Agent,	DE	NIA	Cuaranha im Carviana IIC	Ownershin	100 0	SEI ESOT	M	
00000	Sammons Enterprises, Inc. ESOT.	00000	21 -4291322				Currents in Desciustile	ν⊏	NIA	Guggenheim Services, LLC	Ownership	100.0	SET ESUT	JN	
00000	Commons Fostanasiana Inc. FCOT	00000					Guggenheim Receivable	DE	NIA	Currente in Cravitare IIC	O	100 0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000	36-4406374				Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership		SET ESUT		
00000	Sammons Enterprises, Inc. ESOT.	00000	30-44003/4				Guggenheim Manager, Inc GMI GPIMH. LLC.	DE		Guggenheim Capital, LLC	Ownership	100.0	SET ESUT		
00000	Sammons Enterprises, Inc. ESOT.						GMI GPIMH, LLC	DE	NIA NIA	Guggenheim Manager, Inc Guggenheim Manager, Inc	Ownership	100.0	SET ESUT	.   NI	
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	00.5	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc.	Management	0.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.		86-2773465				Guggenheim SPAC Holdings, LLC	DE		Guggenheim Capital, LLC	Ownership		SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.		86-2773465				Guggenheim SPAC Holdings, LLC	DE DE	NIA	Guggenheim Manager, Inc	Management	0.0	SET ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	00-2110400				Guggenheim GGP Holdings, LLC	DE		Guggenheim SPAC Holdings, LLC	Ownership	100 0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC		100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					GGP Sponsor Holdings, LLC	DE	NIA	IGGP Holdco. LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Guggenheim GPH Holdings, LLC	DE		Guggenheim SPAC Holdings, LLC		100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT						GPH Holdco. LLC	DE	NIA	Guggenheim GPH Holdings, LLC.	Ownershin	100.0	SEI ESOT	N	
00000	Commono Enterprises, Inc. E001						Guggenheim Partners Holdings.	⊅∟	N1/\	ouggonnoliii oi ii notuttiga, EEo	o milot offip	100.0	OL1 L001	1'	
00000	Sammons Enterprises, Inc. ESOT.	00000					III C	DE	NIA	GPH Holdco. LLC	Ownership	100.0	SEI ESOT	I M	
00000	Commono Enterprises, inc. Ecol.	00000					Guggenheim Special Purpose		1	Guggenheim Partners Holdings.	0 milo i oi i i p		OL1 LOV1	1	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1580017				Acquisition Corp. I	CYM	NIA	III C	Ownership	100.0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.		86-3001692				Metric Finance TopCo, LLC	DE	1NIA	Guggenheim Capital, LLC	Ownership	99.5	SET ESOT	I N	
00000	Sammons Enterprises, Inc. ESOT.	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	000100 <u>L</u>				Metric Finance Holdings I, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership.	100 0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-4863472				GC Deferred Compensation 1, LLC.	DE		Guggenheim Capital, LLC	Ownership.		SET ESOT	N N	
	=,						1		4	· · · · · · · · · · · · · · · · · · ·				q	

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1	2	3	4	5	6	7 Name of Securities	8	9	10	11	12 Type of Control (Ownership,	13	14	15	16
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
Group		NAIC Company	ID	Federal		Publicly Traded (U.S. or	Names of Parent, Subsidiaries	Domiciliary	to Reporting	Directly Controlled by	Management, Attorney-in-Fact,	Ownership Provide	Ultimate Controlling	Filing Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)		Entity(ies)/Person(s)		*
00000	Commons Enterprises Inc. FCOT	00000	83-0415853				AC Ctorogo IIC	DE	NIA	GC Deferred Compensation I,	Ownership	100.0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000	03-0413033				AC Storage, LLCCollectible Antiquities	DE		GC Deferred Compensation I,	ownership	100.0	SEI ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000	26-0822684				Company, LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	26-2684884				Guggenheim Opportunities Investors I-B, LLC	DE	NIA	GC Deferred Compensation I,	Ownership	100.0	SEI ESOT	NI NI	
00000	Janiillons Enterprises, Inc. Eson.	00000	20-2004004				Guggenheim Opportunities	DL	N I M	GC Deferred Compensation I,	Owner Sirrp				
00000	Sammons Enterprises, Inc. ESOT.	00000	20-8368645				Investors IV, LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8511161				Guggenheim Opportunities Investors V, LLC	DE	NIA	GC Deferred Compensation I,	Ownership	100 0	SEI ESOT.	N	
00000	Commons Enterprises, The Econ-						Guggenheim Opportunities			GC Deferred Compensation I,	0 milor on ip				
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 3682958				Investors VI, LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000					Pilara Lotes II, LLC	DE	NIA	GC Deferred Compensation I,	Ownership	100.0	SEI ESOT	l N	
	' · · ·						White Oak Guggenheim Feeder			GC Deferred Compensation I,	'				
00000	Sammons Enterprises, Inc. ESOT.	00000	20 - 5433411				Fund, LLCWhite Oak Guggenheim Feeder	DE	NIA	LLC	Ownership	29.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-5433411				Fund. LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	77 - 0709769				Liberty Hampshire Holdings, LLC.	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SET ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	77 -0709769				Liberty Hampshire Holdings, LLC. Guggenheim Treasury Services,	DE	NIA	Guggenheim Manager, Inc Liberty Hampshire Holdings,	Management	0.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	45-3935220				LLC	DE	NIA	LLC	Ownership	100.0	SEI ESOT	N	
00000		00000	00 4000405				The Liberty Hampshire Company,	DE		Guggenheim Treasury Services,		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4068485				LLC	DE	NIA	The Liberty Hampshire	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	13-4074350				BFC Capital Company, LLC	DE	NIA	Company, LLC	Ownership	100.0	SEI ESOT		
00000	Commons Enterprises Inc. FCOT	00000	13-3957679				Chelsea Creek Capital Company,	DE	NII A	The Liberty Hampshire	Ownorship	100.0	SEI ESOT	l N	
00000	Sammons Enterprises, Inc. ESOT.	00000	13-393/0/9				LLU	DE	NIA	Company, LLC The Liberty Hampshire	Ownership	100.0	SEI ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000					Jasmine Asset Funding Limited	CYM	NIA	Company, LĹC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	13-3957675				Kemps Landing Capital Company,	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	l N	
00000	Journal Litterprises, IIIC. LOUI.						Kips Bay Capital Company #1,			The Liberty Hampshire	ι οπιιστοιτιμ				
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1362987				LLC	CYM	NIA	Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1363646				Kips Bay Capital Company #2,	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100 0	SEI ESOT	N	
	·						Kips Bay Capital Company #3,			The Liberty Hampshire	'	İ			
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1363881				LLC   Kips Bay Capital Company #4,	CYM	NIA	Company, LLCThe Liberty Hampshire	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98 - 1364107				LLC	CYM	NIA	Company, LLC	Ownership	100.0	SEI ESOT	N	
	' '						Kips Bay Capital Company #5,			The Liberty Hampshire	'			[	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1364203				LLCGuggenheim Treasury Services	CYM	NIA	Company, LLC The Liberty Hampshire	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	98-0519573				International Limited	CYM	N I A	Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	' '		00 4004474				Guggenheim Treasury Services	ADD	l NIIA	Guggenheim Treasury Services		400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	98-1231174				(Europe) Limited	GBR	NIA	International Limited The Liberty Hampshire	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	71-0978028				Corporation	DE	NIA	Company, LLC	Ownership	100.0	SEI ESOT	N	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of Securities					Type of Control (Ownership,				
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	*
00000	Commons Enteresises Inc. ECOT	00000					Farantal Darkfalias IIC	DE	NII A	Moore's Creek Capital	O	100.0	SEI ESOT	الما	
00000	Sammons Enterprises, Inc. ESOT.	00000					Forrestal Portfolios LLCThe Liberty Hampshire Capital	DE	NIA	Corporation The Liberty Hampshire	Ownership	100.0	SET ESUI		
00000	Sammons Enterprises, Inc. ESOT.	00000	26-2310174				Company, LLC	DE	NIA	Company, LLC	Ownership	100.0	SEI ESOT	l N	
	Cammions 2.11(0) p. 1000 ; 1110 1 200 1		20 20 10 11 1				Guggenheim Treasury Services			The Liberty Hampshire					
00000	Sammons Enterprises, Inc. ESOT.	00000	13-3959215				Corporation (N.Y.)	DE	NIA	Company, LĹC	Ownership	100.0	SEI ESOT	. N	
1							Bennington Stark Capital			The Liberty Hampshire	l			ll	
00000	Sammons Enterprises, Inc. ESOT.	00000	26 - 2826279				Company, LLC	DE	NIA	Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	46-2847694				Bound Brook Capital Corporation.	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	l N	
00000	Joannillons Enterprises, mc. 2001.	00000	40-204/034				Cedar Springs Capital Company,	DL		The Liberty Hampshire	. Owner sirrp	100.0	JULI 1		
00000	Sammons Enterprises, Inc. ESOT.	00000	42-1548166				LLC	DE	NIA	Company, LLC	Ownership	100.0	SET ESOT	l	
										Cedar Springs Capital	,				
00000	Sammons Enterprises, Inc. ESOT.	00000					Cedar Springs (Cayman) Ltd	CYM	NIA	Company, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4203696				Concord Minutemen Capital   Company. LLC	DE	NIA	The Liberty Hampshire Company. LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. Eson.	00000	30-4203090				Crown Point Capital Company,	ν⊏	NIA	The Liberty Hampshire	. Owner Sirip	100.0	3E1 E3U1	JN	
00000	Sammons Enterprises, Inc. ESOT.	00000	13-4033531				LLC	DE	NIA	Company, LLC	Ownership	100.0	SEI ESOT	l N	
	Cammions 2.11(0) p. 1000, 11101 2001.	00000								The Liberty Hampshire					
00000	Sammons Enterprises, Inc. ESOT.	00000	20-0240846				Legacy Capital Company, LLC	DE	NIA	Company, LLC	Ownership	100.0	SEI ESOT		
00000	0	00000	40 4074040				Octions Foodisc Comment IIO	DE	NII A	The Liberty Hampshire	O	400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	13-4074348				Optimus Funding Company, LLC	DE	NIA	Company, LLCThe Liberty Hampshire	Ownership	100.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT	00000					Ridgefield Funding Company, LLC.	DE	NIA	Company, LLC	Ownership.	100.0	SEI ESOT	l N	
00000	Comments Enterprises, The Econ-	00000					Thomas Creek Capital			The Liberty Hampshire	0    110   0    11   p				
00000	Sammons Enterprises, Inc. ESOT.	00000	46-2685787				Corporation	DE	NIA	Company, LĹC	Ownership	100.0	SEI ESOT	N	
			00 4040000				Valcour Bay Capital Company,	25		The Liberty Hampshire			051 5007	ll	
00000	Sammons Enterprises, Inc. ESOT.	00000	20-4313228				LLC   White Plains Capital Company,	DE	NIA	Company, LLC	Ownership	100.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000					INTITLE PLATTIS CAPITAL COMPANY,	DE	NIA	The Liberty Hampshire Company, LLC	Ownership.	100.0	SEI ESOT	l N	
00000	Commons Enterprises, me. 2001.						LLO	DL		The Liberty Hampshire	. O #1101 3111 p				
00000	Sammons Enterprises, Inc. ESOT.	00000	26-0419808	.			GIFS Capital Company, LLC	CYM	NIA	Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	[	00000	00 4074040				0.500	01/11		The Liberty Hampshire			051 5007		
00000	Sammons Enterprises, Inc. ESOT.		98-1374616				GIFMS Capital Company, LLC	CYM	NIA	Company, LLC	Ownership		SEL ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	UUUUU	98 - 1374616				GIFMS Capital Company, LLC Blanford Capital Company #1,	CYM	NIA	Guggenheim Manager, Inc	Management	J	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1408448				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100 0	SEI ESOT	N	
00000	i i	İ					Blanford Capital Company #2,	1			' '				
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1420448				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	[	00000	00 4400404				Blanford Capital Company #3,	01/11		0.540		400 -	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	98 <b>-</b> 1420464	-			LLCBlanford Capital Company #4.	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N .	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1425479				TITC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100 0	SEI ESOT	N	
00000	Commono Enterprises, inc. Edul.	00000	00 172071 0				Blanford Capital Company #5,			on mo dapitar dompany, LLd	. o o				
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1425486				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N.	
1	i i				İ		Blanford Capital Company #6,								
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1442968				LLC	<u>C</u> YM	NIA	GIFMS Capital Company, LLC		100.0	SEI ESOT	[N].	

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1	2	3	4	5	6	Name of	8	9	10	11	12 Type of Control	13	14	15	16
						Securities Exchange if			Relationship		(Ownership, Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group	0 1	Company	ID	Federal	Ollk	Traded (U.S. or	Parent, Subsidiaries	Domiciliary		Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates Blanford Capital Company #7.	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Y/N)	•
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1447231				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1457600				Blanford Capital Company #8,	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	l M	
00000	Janimons Enterprises, The Eson	00000	30-143/000				Blanford Capital Company #9,			On Mo Capital Company, ELC	Owner Sirip	100.0	OL1 L001		
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1458988				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1458993				Blanford Capital Company #10,	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT.	l N	
	' '						Blanford Capital Company #11,				· '				
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1471119				LLC  Blanford Capital Company #12,	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1471189				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT		
00000	Commono Enterprises Inc. FCOT	00000	00 1471170				Blanford Capital Company #13,	CVM	NII A		Ownorabin	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1471178				Blanford Capital Company #14,	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SET ESUT		
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1472672				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1473165				Blanford Capital Company #15,	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	l N	
	·						Blanford Capital Company #16,								
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1473196				LLCBlanford Capital Company #17,	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1484583				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	l	
00000		00000	00 4405500				Blanford Capital Company #18,	OVM	NII A	01500 014-1 0 110	0	400.0	051 5007		
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1485538				Blanford Capital Company #19,	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1486468				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1506701				Blanford Capital Company #20,	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	l M	
00000	Janimons Enterprises, The Eson.						Blanford Capital Company #21,		NI /\		Owner Sirip				
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1506708				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	98-1508270				Blanford Capital Company #22, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership.	100.0	SEI ESOT	N	
00000	, , , , , , , , , , , , , , , , , , ,	00000	00 4500545				Blanford Capital Company #23,	OVM	NII A	01500 014-1 0 110	0	400.0	051 5007	, and	
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1523545				Blanford Capital Company #24,	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	98 - 1523557				LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	98-1523592				Blanford Capital Company #25, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT.	00000					GIFM Holdings Trust	DE	NIA	GIFS Capital Company, LLC	Ownership		SET ESOT	N	
00000	Commone Enterprises Inc. FOOT	00000					Saratoga Springs Capital Company, LLC	DE	NIIA	CIES Capital Company 110	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT. Sammons Enterprises, Inc. ESOT.	00000					Saratoga (Cayman), Ltd	DE	NIA NIA	GIFS Capital Company, LLC GIFS Capital Company, LLC	Ownership Ownership		SET ESOT	N	
	' '						Sandy Point Capital Company,				· '				
00000	Sammons Enterprises, Inc. ESOT.	00000					LLC Lexington Parker Capital	DE	NIA	GIFS Capital Company, LLC The Liberty Hampshire	Ownership	1100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	00000	36-4145892				Company, L.L.C.	DE	NIA	Company, LĹC	Ownership	100.0	SEI ESOT	N	
00000	Commana Enterprises Inc. FOOT	00000					Great Bridge Capital Company,	DE	NIA	The Liberty Hampshire	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT.	UUUUU		ļ			LLV	∤⊅⊏		Company, LLC	vwiici 5111  p	JIUU.U	JULI EUVI		

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
	_		·		Ů	Name of					Type of Control			"	
						Securities					(Ownership,				l
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity				Entity(ies)/Person(s)		*
						,	Washington Lee Capital Company,		•	The Liberty Hampshire	, , , , , , , , , , , , , , , , , , ,		, , , , ,		
00000	Sammons Enterprises, Inc. ESOT.	00000					ILLC	DE	NIA	Company, LĹC	Ownership	100.0	SET ESOT.	N	
							Relationship Funding (Cayman)			Company, LĹCThe Liberty Hampshire					l
00000	Sammons Enterprises, Inc. ESOT.	00000					Ltd.	CYM	NIA	Company, LLC	Ownership	100.0	SET ESOT	N	
							Sammons Distribution Holdings,			Consolidated Investment					
00000	Sammons Enterprises, Inc. ESOT.	00000	75-2738314				Inc	DE		Services, Inc	Ownership	100.0	SEI ESOT	N	
										Sammons Distribution					
00000	Sammons Enterprises, Inc. ESOT.	00000	75-0155260				Sammons BW, Inc	DE			Ownership	100.0	SEI ESOT	N	
										Consolidated Investment					
00000	Sammons Enterprises, Inc. ESOT.	00000	75-2766799				Parkway Mortgage, Inc	DE	NIA	Services, Inc.	Ownership	100.0	SEI ESOT	N	
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Asterisk	Explanation Explanation

### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation

Bar Code:

### **OVERFLOW PAGE FOR WRITE-INS**

## LQ002 Additional Aggregate Lines for Page 02 Line 25. \*ASSETS

	1	2	3	4
			Net Admitted	December 31
		Nonadmitted	Assets	Prior Year Net
	Assets	Assets	(Cols. 1 – 2)	Admitted Assets
2504. Separate account fund revenues receivable	2,006,938		2,006,938	1,646,063
2505. Leasehold improvements	122,130	122 , 130	0	0
2597. Summary of remaining write-ins for Line 25 from Page 02	2,129,067	122,130	2,006,938	1,646,063

LQ003 Additional Aggregate Lines for Page 03 Line 25. \*LIAB

	1 Current Statement Date	2 December 31 Prior Year
2504. Abandoned property.	34,894,601	32,892,216
2505. OPEB liability - unrecognized component	5 , 598 , 083	5 , 598 , 083
2506.		0
2507.		
2597. Summary of remaining write-ins for Line 25 from Page 03	40,492,685	38,490,299

LQ004 Additional Aggregate Lines for Page 04 Line 8.3. \*SUMOPS

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	To Date	To Date	December 31
08.304. Miscellaneous income.	190,734	241,092	497 ,847
08.305. Foreign exchange gain (loss)	150,296	(37,676)	77 ,286
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	341,030	203,416	575,132

### **SCHEDULE A – VERIFICATION**

Real Estate

	1	2
		Prior Year Ended
	Year To Date	December 31
Book/adjusted carrying value, December 31 of prior year	100,995,325	38,773,592
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.		L0
2.2 Additional investment made after acquisition	1,496,221	62,948,324
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		63,356
Current year change in encumbrances     Total gain (loss) on disposals     Deduct amounts received on disposals		63,356
6. Total foreign exchange change in book/adjusted carrying value		<b>1</b> 0
7. Deduct current year's other-than-temporary impairment recognized		0
8. Deduct current year's depreciation.		726,591
Deduct current year's other-than-temporary impairment recognized.     Deduct current year's depreciation	101,850,719	100,995,325
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	101,850,719	100,995,325

#### **SCHEDULE B - VERIFICATION**

Mortgage Loans

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,409,466,908	4,539,631,644
	Cost of acquired:		
	2.1 Actual cost at time of acquisition	14,007,104	193,214,793
	2.1 Actual cost at time of acquisition     2.2 Additional investment made after acquisition	9,652,251	46,100,354
3.	Capitalized deferred interest and other		0
4.			
5.	Unrealized valuation increase (decrease).  Total gain (loss) on disposals.  Deduct amounts received on disposals.		0
6.	Total gain (loss) on disposals	2,986,248	[(506,045)]
7.	Deduct amounts received on disposals	198,734,868	312,025,608
8.	Deduct amortization of premium and mortgage interest points and commitment fees.  Total foreign exchange change in book value/recorded investment excluding accrued interest  Deduct current year's other-than-temporary impairment recognized.		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other-than-temporary impairment recognized		56,948,229
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-		
	8+9-10)	4 , 237 , 377 , 643	4,409,466,908
12.	Total valuation allowance	(6, 192, 967)	(6, 192, 967)
13.	Subtotal (Line 11 plus Line 12)	4,231,184,676	4,403,273,941
14.	Deduct total nonadmitted amounts	<u> </u>	L0
15.	Statement value at end of current period (Line 13 minus Line 14)	4,231,184,676	4,403,273,941

### **SCHEDULE BA – VERIFICATION**

Other Long-Term Invested Assets Prior Year Ended Year To Date December 31 2,053,387,039 .1,957,217,643 1. Book/adjusted carrying value, December 31 of prior year. Cost of acquired: .596,622,400 217,584,207 2.1 Actual cost at time of acquisition 2.2 Additional investment made after acquisition .. .123,850,192 .251,987,983 Capitalized deferred interest and other. 46,052 301.102 ......40,032 ......34,681,322 ......17,753 ...24,478,223 ..(61,638,227) ..(23,503,388) .259,699,815 Total gain (loss) on disposals.....

Deduct amounts received on disposals. 6. 7. 8. ...1,685,347 .... (625,722) .... (877,448 10. .2,779,938,020 .2,779,938,710 12. Deduct total nonadmitted amounts. Statement value at end of current period (Line 11 minus Line 12) 2,778,954,310

#### SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
		Prior Year Ended
	Year To Date	December 31
Book/adjusted carrying value of bonds and stocks, December 31 of prior year     Cost of bonds and stocks acquired     Accrual of discount	50,222,369,534	45,309,839,753
Cost of bonds and stocks acquired	4,365,833,839	14,591,143,165
3. Accrual of discount	47,201,302	182,509,303
4. Unrealized valuation increase (decrease)	(7.897.333)	(59.653.805)
5. Total gain (loss) on disposals	28,699,174	92,887,636
Deduct consideration for bonds and stocks disposed of	2,885,540,838	9,673,229,853
7. Deduct amortization of premium	26,306,126	101,742,555
Total foreign exchange change in book/adjusted carrying value      Deduct current year's other-than-temporary impairment recognized	(658, 337)	2,481,280
Deduct current year's other-than-temporary impairment recognized	2,658,233	138,273,857
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	14,861,923	16,408,469
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	51,755,904,905	50,222,369,534
12. Deduct total nonadmitted amounts	0	L0
13. Statement value at end of current period (Line 11 minus Line 12)	51,755,904,905	50,222,369,534

### **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

	1 Book/Adjusted Carrying Value Beginning of	2 Acquisitions During	3  Dispositions  During	ferred Stock by NAIC Design 4 Non-Trading Activity During	5 Book/Adjusted Carrying Value End of	6 Book/Adjusted Carrying Value End of	7 Book/Adjusted Carrying Value End of	8 Book/Adjusted Carrying Value December 31
NAIC Designation	Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	32,154,735,047	1 ,563 ,887 ,456	2,166,744,353	(177,865,640)	31,374,012,510	0	0	32 , 154 , 735 , 047
2. NAIC 2 (a)	13,916,732,725	1 ,744 , 485 ,665	629,831,061	149,975,933	15 , 181 , 363 , 262	0	0	13,916,732,725
3. NAIC 3 (a)	1,597,633,878	483,084,568	273,450,480	8,964,727	1,816,232,693	0	0	1,597,633,878
4. NAIC 4 (a)	1,323,548,586	197 , 866 , 086	236,742,327	(18,425,242)	1 , 266 , 247 , 103	0	0	1,323,548,586
5. NAIC 5 (a)	251,811,404	16,421,310	24,606,295	54,983,891	298,610,310	0	0	251,811,404
6. NAIC 6 (a)	18,039,466		23,529	(26,200)	17,989,737	0	0	18,039,466
7. Total Bonds	49,262,501,106	4,005,745,085	3,331,398,045	17,607,469	49,954,455,615	0	0	49,262,501,106
PREFERRED STOCK								
8. NAIC 1	48,000,000				48,000,000	0	0	48,000,000
9. NAIC 2	552,510,695	248,500,000	8,056,000	4,946,338	797,901,033	0	0	552,510,695
10. NAIC 3	161,550,000		13 ,750 ,000	(62,800)	147 ,737 ,200	0	0	161,550,000
11. NAIC 4	8,750,000			740,600	9,490,600	0	0	8,750,000
12. NAIC 5	464,988			(8,819)	456 , 169	0	0	464,988
13. NAIC 6	260,100			1,225,700	1,485,800	0	0	260,100
14. Total Preferred Stock	771,535,783	248,500,000	21,806,000	6,841,019	1,005,070,802	0	0	771,535,783
15. Total Bonds & Preferred Stock	50,034,036,889	4,254,245,085	3,353,204,045	24,448,488	50,959,526,417	0	0	50,034,036,889

## **SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
					Paid for Accrued
	Book/Adjusted			Interest Collected	Interest
	Carrying Value	Par Value	Actual Cost	Year To Date	Year To Date
9199999	7,192,961	XXX	7,192,750	43,525	

### **SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
Book/adjusted carrying value, December 31 of prior year	141,302,764	2,331,676
Cost of short-term investments acquired	191,000	241,357,412
3. Accrual of discount	1,675	0
Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		2,850
Deduct consideration received on disposals	134,293,000	102,310,187
7. Deduct amortization of premium	9,478	78,987
Total foreign exchange change in book/adjusted carrying value		
Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,192,961	141,302,764
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	7,192,961	141,302,764

### **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)	242,620,808
2.	Cost Paid/(Consideration Received) on additions.	190,334,508
	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments.	
	Total gain (loss) on termination recognized.	
6.	Considerations received/(paid) on terminations.	226 , 433 , 657
7.	Amortization	(161, 165, 040)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	3,225,974
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	274,045,483
11.	Deduct nonadmitted assets.	
	Statement value at end of current period (Line 10 minus Line 11)	274.045.483

## **SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				40,465,942
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote	<ul> <li>Cumulative Cash C</li> </ul>	change column)		5,019,212
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	6,443,278			
3.14 Section 1, Column 18, prior year	20,624,727	(14,181,449)	(14, 181, 449)	
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	6,443,278			
3.24 Section 1, Column 19, prior year plus	20,624,727			
3.25 SSAP No. 108 adjustments	0	(14,181,449)	(14, 181, 449)	
3.3 Subtotal (Line 3.1 minus Line 3.2)				0
4.1 Cumulative variation margin on terminated contracts during the year		70,283,485		
4.2 Less:				
4.21 Amount used to adjust basis of hedged item				
4.22 Amount recognized	70,283,485			
4.23 SSAP No. 108 adjustments		70,283,485		
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				
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior ye				
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.				
7. Deduct total nonadmitted amounts				
8. Statement value at end of current period (Line 6 minus Line 7)				45 , 485 , 154

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

## **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying	Value Check
1.	Part A, Section 1, Column 14.	274,045,471	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	45,485,154	
3.	Total (Line 1 plus Line 2)		319,530,625
4.	Part D, Section 1, Column 6.		
5.	Part D, Section 1, Column 7	(167,166,539)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Ch	eck
7.	Part A, Section 1, Column 16	767,160,578	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		767,160,578
10.	Part D, Section 1, Column 9		
11.	Part D, Section 1, Column 10		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure	e Check
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20.	52,129,000	
15.	Part D, Section 1, Column 12		
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	383,494,606	-
1	Cost of cash equivalents acquired		
3.	Accrual of discount	5,394	43,128
	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		612
6.	Deduct consideration received on disposals	383,500,000	145,547,473
1	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other-than-temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	383,494,606
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	383,494,606

## ΕO

0399999 Totals

#### STATEMENT AS OF MARCH 31, 2021 OF THE MIDLAND NATIONAL LIFE INSURANCE COMPANY

## **SCHEDULE A - PART 2**

		Showir	ng All Real Es	state ACQUIRED AND ADDITIONS MADE During the Current	t Quarter			
1			4	5	6	7	8	9
	Loc	cation						
	2	3	1		Actual Cost			Additional Investment
					at		Book/Adjusted Carrying Value Less Encumbrances	Made After
Description of Property	City	State	Date Acquired	Name of Vendor	Time of Acquisition	Amount of Encumbrances	Less Encumbrances	Acquisition
			L					
			<b></b>					
	I	1	1	I .	1	1	I	l l

					Shov	ving All Real E	Estate DISPOS	ED During the	e Quarter, In	cluding Pay	ments Durin	ng the Final	Year on "Sal	es Under Con	tract"					
1		Location	ion	4	5	6	7	8	Changes	in Book/Adjus	ted Carrying Va	alue Less Encu	mbrances	14	15	16	17	18	19	20
	2		3				Expended for Additions,		9	10 Current	11	12	13						Gross	
							Permanent Improvements	Book/Adjusted Carrying Value		Year's Other Than			Total Foreign	Book/Adjusted Carrying Value		Foreign			Income Earned Less	
				5			and Changes	Less	Current		Current Year's		Exchange	Less		Exchange Gain		Total Gain	Interest	Taxes, Repairs
Description of Proper	rty Cir	y	State	Disposal Date	Name of Purchaser	Actual Cost	In Encumbrances	Encumbrances Prior Year	Year's Depreciation	Impairment Recognized	Change in Encumbrances	in B./A. C.V. (11-9-10)	Change in B./A. C. V.	on Disposal	Amounts Received During Year	l (Loss) on Disposal	Gain(Loss) on Disposal	(Loss) on Disposal	Incurred on Encumbrances	and Expenses Incurred
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0399999 Totals																				

## **SCHEDULE B - PART 2**

		Showing All	Mortgage Loans ACQUIRED	AND ADDITIONS MADE Durin	ng the Current Quarter			
1	Location		4	5	6	7	8	9
	2	3						
						Actual Cost at	Additional Investment Made	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Co	ommercial Mortgages – All Other							
1114	Philadelphia	PA		04/24/2018	5.720			111,400,000
1118	Santa Monica	CA		07/24/2018	5.500		367 ,419	28,800,129
1127	Columbus	OH		07/09/2019	4.673		1,988,786	43,284,260
1134	0ak l and	CA		12/27/2018	5.250		213,232	40,243,902
1147	Davie	FL		07/16/2019	3.520		1,543	50,702,699
1152	Santa Monica	CA		09/23/2019	3.750		2,433,750	385,014,513
1155	New York	NY		08/26/2020	2.649		2,305,836	472,500,000
1159	Geneva	IL		03/05/2021	3.500	10,820,000		17,000,000
7100011	Newman	GA		07/27/2020	3.750		1,590,144	15,958,000
7100015	Miami	FL		01/26/2021	3.600	1,383,648		
7100019	Edwardsville	IL	· · · · · · · · · · · · · · · · · · ·	01/28/2021	3.600	1,803,456		74,400,000
7200273	Phoen i x	AZ		08/01/2018	3.950		57 ,887	218,000,000
	Beverly Hills	CA		10/22/2020	4.500		57,015	100,300,000
0599999 - Mortgages in Good Sta	anding – Commercial Mortgages – All Other					14,007,104	9,652,251	1,628,603,503
0899999 - Mortgages in Good Sta	anding – Total Mortgages in Good Standing (sum o	f 0199999 through 0699999)				14,007,104	9,652,251	1,628,603,503
3399999 Totals		-		-		14,007,104	9,652,251	1,628,603,503

			Showing	All Mortgage	Loans DISPO	OSED, Transi	erred or Rep	aid During t	he Current Q	uarter							
1	Location		4	5	6	7		Change	in Book Value	/Recorded In	vestment		14	15	16	17	18
	2	3					8	9	10	11	12	13					
	_					Book					'-		Book				
						Value/Re-							Value/Re-				
						corded			Current				corded				
						Investment			Year's			Total	Investment				
						Excluding	Unrealized	Current	Other-Than-			Foreign	Excluding		Foreign		
						Accrued	Valuation	Year's	Temporary	Deferred	Change in		Accrued		Exchange	Realized	Total Gain
	011		Loan	Date	Disposal	Interest	Increase	(Amortization)/		Interest and	Book Value		Interest on		Gain (Loss)	Gain (Loss)	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	[(8+9-10+11)	Book Value	Disposal	Consideration	on Disposai	on Disposai	Disposal
Mortgages closed by repayment	Chesterfield	IMO I		1 00/00/0044	00/44/0004	14 740 007							14 000 574	44 000 574			
719	Thousand Oaks	MU		02/28/2011	02/11/2021 03/24/2021	14,712,297					J		14,620,574 8,735,619	14,620,574 8,735,619			ļ
926	Glendale	00		04/17/2014	02/11/2021	57 , 157 , 448					1		56 952 219	56 952 219			1
1018.	Mechanicsburg	PA		06/30/2015	02/11/2021 02/01/2021	30,334,789					0		56,952,219	30,273,773			Ī
1110	Bronx	NY		01/19/2018	03/19/2021	17,022,987					0		17,022,987	17,022,987			0
1123	. Chicago	<u>  L</u>		10/05/2018	03/15/2021	22,750,000					0		22,750,000	1 25.736.248		2,986,248	2,986,248
7100005	Seaford	DE	· · · · · · · · · · · · · · · · · · ·	11/16/2016	03/15/2021	2,588,404					ļ0		2,588,404	2,588,404			ļ0
7200409.	Los Angeles	[ CA		11/25/2020	01/30/2021	10,677,539					0		163.621.115			0.000.040	0.000.040
0199999 - Mortgages closed by Mortgages with partial repaymen						164,054,204	0	0	0	U	0	0	103,021,115	100,007,303	U	2,986,248	2,986,248
6/3	Novi	IMI I		07/18/2002	I	215,769					<u>Γ</u>		1	20,534			Ι 0
701	Denver	[m]		04/16/2010		5, 182,615					J						1
713	Midlothian.	VA		11/19/2010		7, 128, 273					0			77,393			0
714	Chesterfield	MO		02/28/2011		14,712,297					0			91,723 75,121			
718	Thousand Oaks	CA		07/29/2011		8,810,740					0		ļ	75 , 121			0
719	New Rochelle	NY		08/16/2011		12,602,666					0		ļ	118,696			ļ
722	Macon Lake Elisnore	GA		09/27/2011		5,400,886 8,350,315					J		<b></b>	34,913 56,659			ļ
722	North Myrtle Beach.	UA		12/19/2011		13.087.115					J		<u> </u>	101.142			ļ
733	Mount Arlington	N.I		12/19/2011		2,804,519					I0		†	27,300			10
734	Mount Arrington	N I		12/23/2011		6,727,695					1		1	65,490			1

Nortgage Loans DISPOSED. Transferred or F	Panaid During the Current Quarter

				All Mortgage		OSED, Trans	erred or Rep	aid During t	the Current C	Quarter					<u> </u>		
1	Loc	cation	4	5	6	7		Change	in Book Valu	e/Recorded Ir	vestment		14	15	16	17	18
	2	3	Loan	Date	Disposal	Book Value/Re- corded Investment Excluding Accrued Interest	8 Unrealized Valuation Increase	9 Current Year's (Amortization)/	Current Year's Other-Than- Temporary Impairment		12  Total Change in Book Value	Total Foreign Exchange Change in	Book Value/Re- corded Investment Excluding Accrued Interest on		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized		(8+9-10+11)	Book Value		Consideration	on Disposal		Disposal
735	Orem	UT		12/27/2011		11,455,305					0			109,892			0
742 <u></u> 744	Vancouver			04/02/2012		16,478,941					0		-	94,841			f0
762	DurhamRomulus			11/29/2012		21,370,639			-		J			113,802 210,592			f0
768.	Mobile	ÄL		01/15/2013		11,303,771					0			105,603			01
773	Macon	GA		01/23/2013		3,407,687					0			22,550			0
774	Washington	DC		02/01/2013		8,771,655					0			376,639			ļ0
775 776	SeattleLaurel			02/28/2013		41,005,634					J			39,264			f0
777	Rancho Cordova	CA		02/27/2013		60,417.659					0		1	273,413 330,195 184,781			0
779	Malibu	CA		02/27/2013 04/15/2013		60,417,659			.		0			184,781			0
781	Indianapolis	IN		I 03/19/2013		I 19.846.394			-		0	ļ	ļ	138,842	ļ		ļ0
783 786.	Washington Mission Hills	DCCA		03/22/2013		40,537,007			-		0			2,264			ļ0
794	South Lake Tahoe	CA		07/18/2013		48 057 100					0			205,473			10
796.	Scottsdale	CA		07/18/2013		48,057,100					0			142,893			
799	Kalamazoo	MI		I 08/14/2013		I 15 615 674					0						0
904	Upland	CA		09/06/2013		25,986,601					0			164,358			ļ0
909. 916	Hillsborough Rockville	NJMD		09/30/2013		32,484,704					0			171,253 256,554			f0
920	Morrisville	NC		12/30/2013		51,752,268					0			108,352			0
921	Morrisville	NC		12/30/2013		16.476.210					0			94,934			0
922	Beverly Hills	CANY.		03/27/2014		18,617,646			.		0		ļ	107,034			0
925 926	New York			04/10/2014		18,337,417					0		-	103,241			ļ0
930.	New York	NY		04/17/2014		57 , 157 , 44858 , 724 , 795					I			205,229 312,628			f0
933	Dallas	TX		11/05/2014		l 27 456 179					0			136,270			0
938	Rosemead.	CA		06/11/2014		27,040,211					0			157,749			0
942	Champaign	<u>                                 </u>		1 07/31/2014		10,669,844					0			64,256			0
951	Katy	TX		08/28/2014		17,351,322					0			101,248 58,703			f0
957 960	Bridgeville	PANY		10/06/2014		63,639,485					J						f
961	Milpitas	CA		10/22/2014		69.389.691					0			354,352			0
962	Athens.	GA		10/22/2014		31,656,948					0			183,138			0
965	Brentwood	CA		11/14/2014 11/04/2014		9,460,581			.		0	ļ		48,028			ļ0
968 970	MurfreesboroGreenville	TNSC.		11/04/2014		8,889,127								47,614 389,076			f0
972	Columbia	SC SC		12/03/2014		26,874,436			·		0		1	166,710			0
973	Boston			12/15/2014		108 097 212					0			529 886			
975	Destin	FL		12/18/2014 12/22/2014		42,346,292			.		0			270 , 189 58 , 636			0
979	Mission Viejo	CA		12/22/2014		12,289,637			.		0	ļ	<b></b>	58,636			ţō
981 991	Fenton New York	M0NY		12/23/2014		30,500,104			·		0 n		·	187 , 524 155 , 888			f0
992.	Portland	OR.		01/30/2015		24 829 255		<b></b>			0		<b></b>	154,617			0
993	San Diego	CA		03/02/2015 05/05/2015 03/26/2015		28,157,926 28,157,926 10,368,767					0		I	388 489			0
995	New York	NY		05/05/2015		28 , 157 , 926			.		0		ļ	144,774	ļ		ļ0
997	Hyattsville Bedford.	MDNH		03/26/2015	ļ	10,368,767	ļ		-		0	ļ	ļ	58,927 76,134	ļ		ļō
1000.	Columbia	SC		03/31/2015		28 545 503			·		n		†	148 405			n
1001	Irvine	CA		03/31/2015		28,481,815					0			150,256			1 0
1002	Grand Prairie	TX		03/31/2015		28,481,815			.		0		ļ	150 , 256 77 , 593			0
1003	New Carrollton			05/11/2015		26,588,388			.		0		ļ	186,861			0
1004	Martisburg			05/04/2015	ļ	9, 116, 935	l		-	ļ	0	ļ	<del> </del>	165,564 52,837	ŀ		ţō
1005	Omaha	INE		1 04/1//2015	I	1 9 LID 935	I		1	1	I ()	1	1	I 52.83/	ı		4 ()

Nortgage Loans DISPOSED. Transferred or F	Panaid During the Current Quarter

				All Mortgage	1	OSED, Trans	ferred or Rep	aid During t	the Current C	Quarter					1		
1	Loc	cation	4	5	6	7		Change	in Book Valu	e/Recorded Ir	vestment		14	15	16	17	18
	2	3	Loan	Date	Disposal	Book Value/Re- corded Investment Excluding Accrued Interest	8 Unrealized Valuation Increase	9 Current Year's	Current Year's Other-Than- Temporary Impairment		12  Total Change in Book Value	Total Foreign Exchange Change in	Book Value/Re- corded Investment Excluding Accrued Interest on		Foreign Exchange Gain (Loss)	Realized	Total Gain (Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	(Decrease)	(Amortization)/ Accretion	Recognized		(8+9-10+11)	Book Value		Consideration	on Disposal		
1006.	Austin	TX		04/30/2015		23,014,609					0			120 , 527 59 , 540			0
1007	Secaucus	NJVA		05/01/2015		9,609,360					0		-				ļ0
1009	Vienna Irvine	CA		05/11/2015		33 344 741			-				·	174,208			10
1018.	Mechanicsburg	PA.		05/11/2015		30.334.789					0			61,016			
1019	Walnut Creek	CA		I 06/01/2015		16,521,725					0						0
1028. 1029.	Ladera RanchElk Grove	CA		06/30/2015		14,688,170			·		0	ļ	·	117,930 185,939	ŀ		ţ0
1035	Gaithersburg			07/31/2015		15 106 215			·		0 n		†	83 196	l		10
1037	Rockville			07/31/2015 07/31/2015 07/31/2015		14,857,818					0		<b></b>	83 , 196 81 , 828 82 , 841			
1038	Ruxton	MD.		07/31/2015		15,041,816					0			82,841			0
1039	Aurora			08/07/2015		26,088,97023,385,103			-		ļ	ļ	<b>-</b>	l 136.599			łō
1040 1041	Santa ClaraStamford	CA		08/28/2015		23,385,103					0			132,055 107,588			f0
1047	Lubbock	TX		09/10/2015		13.338.357					0			75.793			0
1049	Boston	MA		09/10/2015		3,338,357 30,749,932 20,023,454					0			75,793 151,323			0
1050	Oceans i de	CA		I 09/22/2015		20,023,454			.		0			112,784			ļ0
1051 1054.	Orleston Orlando	SCFL		09/29/2015		22,804,940					0		-	182,807 92,689			ļ
1055	Silverdale	WA.		10/13/2015		22 612 714					0			122,069			10
1059	San Diego	CA		10/13/2015		22,612,714					0						0
1060	Panama Čity Beach			10/20/2015		<b>1</b> 25 890 088			.		0			140,994			0
1062 1063	Woodbridge Sarasota	VA FL		10/30/2015		42,961,645			-		0	ļ	ļ	225,615	ļ		ļ
1065	Conroe	TX		11/12/2015		16 127 796			-		0		-	39,320			10
1068.	King of Prussia	PA		11/12/2015		16,127,796					0			117,943 16,376,776			
1069	San Antonio	TX		12/02/2015 12/17/2015 12/23/2015		32,245,736			.		0			I 178.035			0
1070	Tempe	AZ		12/17/2015		37,642,356					0			195,158			ļ0
1074 1075	RoswellScottsdale	GA		12/20/2015		11,366,281					0			61,351			ļ
1078	Baltimore	AZMD		12/30/2015		26,388,240					0			135,068 207,876			0
1083	Chicago	IL		06/24/2016		130.390.259					0			<b>1</b> 225,929			0
1084	Fairfax	VA		06/06/2016		28,754,763			.		0			136,380			0
1089 1093	SacramentoPhiladelphia	PA		12/09/2016		20,744,716					0						f0
1094	Charlotte	NC		02/09/2017		6,037,730 41,798,619			-		0			320,633 179,988			10
1096	San Jose	CA		1 06/09/2017		124.869.400					0			<b>L</b> 115 , 128			0
1098	Columbia			07/25/2017		19,647,747			.		0		<b></b>	84,552	ļ		ļ0
1099 1103.	NashvilleSacramento	TN		08/10/2017		54,939,271			-		ļ0	ļ	<b>-</b>	247 ,745	ļ		ţō
11031106	Park City	CAUT		11/17/2017		35,879,246			·		l		·	159,298 73,818			ļ
1111	Baltimore	MD		I 01/31/2018		I 17 511 614								l 112.145			
1113	Woodland Hills	CA		01/31/2018		16 278 280			.		0			67,658			0
1116	Alpharetta			06/15/2018		25,900,000			.		0		ļ	65,420			ļ
1117 1119.	Broomfield Pittsburgh			06/12/2018		25,901,698 36,455,125			·		J0		ł	46,749 102,698			t0
1120	Rochester	NY.		I 08/02/2018		36,455.125					0			161,828			0
1126	Cleveland	OH		10/18/2018		I 24.356.629					0			98,205			0
1131	Orlando	<u>F</u> L		12/20/2018		21,885,000			.		0		ļ	59,065	ļ		ļ0
1132 1140	TampaDenver	FLCO.		12/20/201805/01/2019		23,500,000	ļ		-		0	·	·		<u> </u>		łō
1155	New York	NY		08/26/2020		4,448,145	····		·		l0		†	(29,226)			ļ
1157	Honolulu	HI		01/07/2020		17,735,009					0			(122, 181)			
19336.	Plymouth	MN		05/16/2019		4,770,622			1	1	1 0	1	1	46,720	l	l	1 0

SCHEDULE B - PART 3
Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

			Showing	All Mortgage	Loans DisPC	JSED, Transi	erred or Kep	baid During t	ne Current G	uarter							
1	Location		4	5	6	7 Change in Book Value/Recorded Investment						14	15	16	17	18	
	2	3					8	9	10	11	12	13					
						Book							Book				
						Value/Re- corded			Current				Value/Re- corded				
						Investment			Year's			Total	Investment				
						Excluding	Unrealized	Carront		Capitalized		Foreign	Excluding		Foreign	D1:1	T-4-1 O-:
			Loan	Date	Disposal	Accrued Interest	Valuation Increase	Year's (Amortization)/	Temporary Impairment	Deferred Interest and	Change in Book Value	Exchange Change in	Accrued Interest on		Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)		Recognized			Book Value		Consideration			
	Maple Hts Montgomery	OH		11/07/2017 01/18/2019		4,682,458 4,179,014					0			51,770 17.131			0
		AL		01/10/2019			^	Λ	^	Λ	0	^	Λ	32,127,505	^	^	
0299999 - Mortgages with part	rai repayments	T				2,962,356,599	U	0	0	U	U	U	0	32,127,505	U	U	U
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0599999 Totals						3,126,410,803	0	0	0	0	0	0	163,621,115	198,734,868	0	2,986,248	2,986,248

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Cu	ront Ouartor	

				Showing Other Long-Term Inve	sted Assets ACQUIRE	ED AND ADDITIONS	S MADE During the C	Current Quarter				
1	2	Loc	cation	5	6	7	8	9	10	11	12	13
		3	4	Name	NAIC Designation,							
				of	NAIC Designation Modifier	Date	Туре	Actual			Commitment	Percentage
CUSIP				Vendor or	and SVO Administrative	Originally	and	Cost at Time of	Additional Investment	Amount of	for Additional	of
Identification	Name or Description	City	State	General Partner	Symbol	Acquired	Strategy	Acquisition	Made After Acquisition	Encumbrances	Investment	Ownership
	Partnership or Limited Liability Co. Interests for		ng Assets Have the		- NAIC Designation Not As		naffiliated	1	1 0, 500 1		= 1	
000000-00-0	AEA Mezzanine Fund II LP	Stamford	.[CI	AEA Mezzanine Management	+	12/19/2008	-		21,509		733,942	4.270
000000-00-0	AEA Mezzanine Fund III LP	Stamford	.[C1	AEA Mezzanine Management	+	08/16/2013	-		23,969			3.158
000000-00-0	MB Special Opportunities Fund, LP	Dover	. DE	MB Special Opportunities Fund GP, LLC	<del>-</del>	10/02/2014	-		156,283		3,430,014	15.510
	MB Special Opportunities Fund II, LP	. Dover	. DE	MB Special Opportunities Fund GP, LLC	<del> </del>	01/02/2020	-		3,507,173		63,949,891	18.071
000000-00-0	AEA Mezzanine Fund IV LP.	Stamford	<u>.[CI</u>	AEA Mezzanine Management	<del></del>	07/27/2018					7,938,996	2.700
	Venture, Partnership or Limited Liability Co. In					ition Not Assigned by th	e SVO - Unaffiliated	0	4,4/3,358	0	76,746,094	XXX
	Partnership or Limited Liability Co. Interests for		ng Assets Have the		ated	00/00/0044	T	T	100 000 1		7 440 400	44.000
000000-00-0	GF Capital Private Equity Fund II-A, LP Levine Leichtman Capital Partners, VI	Wilmington	. DE	.GF Capital Private Equity GP II, LLC LLCP Partners VI GP. LP	·	06/06/2014	-				7,118,186 4.313.963	14.990
000000-00-0	John Hancock Infrastructure Fund, L.P	Wilmington	. DE	John Hancock Infrastructure GP, LLC		06/28/2018	-	•	962.971		4,313,963	0.440
000000-00-0	Apollo Hybrid Value Fund, L.P	Wilmington	. DE			07/05/2018			569,503		1,131,599	0.150
000000-00-0	AA Direct. L.P.	Wilmington	DE	AA Direct GP. LLC		07/05/2018	-		45.000			5.110
000000-00-0	Vine Media Opportunities - Fund IV, LP	.Wilmington.	DE	Vine Alternative Investment IV, LP	†	12/13/2018	-		5.514.349		27,499,955	10.950
000000-00-0	Oaktree Power Opportunities Fund V	Cayman Island	CAM	Oaktree Power Opportunities Fund V GP	·	01/22/2019	·		3,986,786		29,781,071	4.360
000000-00-0	Oaktree Ports America Fund	Cavman Island	CYM	Oaktree HS III GP. LP.		04/30/2019		••••••	201,778		13,525,979	11.832
000000-00-0	Oaktree Opportunities Fund XI		CYM	Oaktree 13 iii Gr , Er		07/31/2020	·	1	9,250,000		166,500,000	11.002
000000-00-0	PineBridge Preferred Participation Fund, LP		DE	PineBridge	T	06/22/2020			7,244,000		158,045,739	
000000-00-0	Manulife Infrastructure Fund II, LP.	Wilmington.	DE	John Hancock Infrastructure GP, LLC		02/05/2021			.,2.4,000		127 , 186 , 146	
000000-00-0	G-Craton Holdings LLC.	Wilmington.	DF	Craton Holdco		03/19/2021						40.420
000000-00-0	JH Killington Communications, LLC.	Wilmington	DE	JH Killington Communications, LLC		03/30/2021		42,441,513			19 . 358 . 487	
	Venture, Partnership or Limited Liability Co. In	nterests for Which the	e Underlying Assets		s - Unaffiliated		-	194.292.722	27.969.475	0	566,557,287	XXX
	Partnership or Limited Liability Co. Interests for								,,,,,,,		,	
000000-00-0	Fitzcarraldo Funding LLC	Various	Ī	Fitzcarraldo		08/17/2020	L		7.652.854		19 . 537 . 488	
000000-00-0	Molly Aida Funding LLC.	Various		Molly Aida		08/17/2020			2.913.471		17 . 232 . 842	
2099999 - Joint	Venture, Partnership or Limited Liability Co. In	nterests for Which the	e Underlying Assets	Have the Characteristics of: Common Stock	s - Affiliated		-1	0	10,566,325	0	36,770,330	XXX
	Partnership or Limited Liability Co. Interests for								.,,.		, .,	
000000-00-0	801 Central Investors LLC	.Wilmington	DF	GRST 801 Central LLC.		12/29/2017	L		41.809			
000000-00-0	JCR Income Plus Fund IV.	Dover	DF	JCR Capital.		05/04/2018					1,450,000	2.359
	NNN Opportunities Fund	Wilmington	DE	Apollo Net Lease Co LLC		07/27/2020			2,063,232		86.563	
2199999 - Joint	Venture, Partnership or Limited Liability Co. In		e Underlying Assets	Have the Characteristics of: Real Estate - U	naffiliated		•	0	2,940,041	0	1,536,563	XXX
	Partnership or Limited Liability Co. Interests for							•		•		
	BlackRock US Real Estate Senior Mezzanine Debt	1	Ĭ	BlackRock US Real Estate Sr Mezz GP								
000000-00-0	Fund LP.	Wilmington	DE	LLC	L	01/27/2020			29,357,736		109,305,649	32.243
2399999 - Joint	Venture, Partnership or Limited Liability Co. In	nterests for Which the	e Underlying Assets	Have the Characteristics of: Mortgage Loans	s - Unaffiliated			0	29,357,736	0	109,305,649	XXX
Joint Venture, F	Partnership or Limited Liability Co. Interests for	r Which the Underlyir	ng Assets Have the	Characteristics of: Other - Unaffiliated				•		•	•	
000000-00-0	Financial Credit Investment III, LP	Cayman Island	CYM	Financial Credit Investment Advisors III		07/31/2017			31,112		9,748,127	1.050
	Apollo Structured Credit Recovery Management	L	L_									
000000-00-0	IV LLC.	Wilmington	_DE	Apollo Structured Credit Rec Adv IV, LLC	ļ	12/11/2017			21,065		3,026,332	1.480
	Venture, Partnership or Limited Liability Co. In	nterests for Which the	e Underlying Assets	Have the Characteristics of: Other - Unaffilia	ited			0	52,177	0	12,774,459	XXX
Surplus Debent	ures, etc. – Unaffiliated											
		L		TRANSFER FROM SCHEDULE D1 TO								
309601-AE-2	FARMERS INSURANCE EXCHANGE.	Various	+	SCHEDULE BA	2.A FE	03/01/2021	.	13,014,668				
444645 44 0	HADDODWALK FUNDIAG TOUGT	Variana		TRANSFER FROM SCHEDULE D1 TO	1.D FE	02/04/0004		E4 500 000				
41161E-AA-6	HARBORWALK FUNDING TRUST	Various		SCHEDULE BA TRANSFER FROM SCHEDULE D1 TO	T.V FE	03/01/2021		54,500,000				
575767 - AJ - 7	MASSACHUSETTS MUTUAL LIFE INSURANCE	Various		SCHEDULE BA	1.D FE	03/01/2021		6.758.374				
DI 3101 -AJ -1	MINOGROTUGETTS MUTUAL LIFE THOUKANGE	ai 10u5	·†	TRANSFER FROM SCHEDULE D1 TO								
575767 - AQ - 1	MASSACHUSETTS MUTUAL LIFE INSURANCE	Various.		SCHEDULE BA	1.D FE	03/01/2021						
DI 01 01 /14-1	I MOUNTAINS		1	TRANSFER FROM SCHEDULE D1 TO			·					
636792-AB-9	NATIONAL LIFE OF VERMONT	Various	1	SCHEDULE BA	1.G FE	03/01/2021						
1	1			TRANSFER FROM SCHEDULE D1 TO				,,				
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPANCE	Various		SCHEDULE BA	1.G FE	03/01/2021	.					
				TRANSFER FROM SCHEDULE D1 TO							İ	
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE	Various		SCHEDULE BA	1.C FE	03/01/2021	.					
L		L		NORTHWESTERN MUTUAL LIFE								
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE	.Various		INSURANCE	1.C FE	03/19/2021						
220004 80 0	TELOUEDO INQUENIOS AND ANNUTY LOCCO			TRANSFER FROM SCHEDULE D1 TO	4.0.55	00/04/0004						
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASSOC	. Various	+	SCHEDULE BA	1.D FE	03/01/2021	-		····			
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOC	Various		TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	1.D FE.	03/01/2021						
ייייין -טם-ו טטטיוטן	JILAUILIO INOUNAINUE AND ANNUITT AOOUU		. 4		. L		.		ļ			

### **SCHEDULE BA - PART 2**

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

				entening contract congression								
1	2	Loca	ation	5	6	7	8	9	10	11	12	13
		3	4	Name of	NAIC Designation, NAIC Designation Modifier	Date	Туре	Actual			Commitment	Percentage
CUSIP				Vendor or	and SVO Administrative	Originally	and	Cost at Time of	Additional Investment	Amount of	for Additional	of
Identification	Name or Description	City	State	General Partner	Symbol	Originally Acquired	Strategy	Acquisition	Made After Acquisition	Encumbrances	Investment	Ownership
identification	Name of Description	City			Symbol	Acquired	Strategy	Acquisition	Wade Alter Acquisition	Liteuribrances	investment	Ownership
	WEGGEROU & COUNTY FROM A LIFE			TRANSFER FROM SCHEDULE D1 TO				==				
95765P-AA-7	WESTERN & SOUTHERN LIFE	Various		SCHEDULE BA	1.F FE	03/01/2021		40,857,282				
2799999 - Surplu	s Debentures, etc Unaffiliated							402,329,678	0	0	0	XXX
Collateral Loans	- Unaffiliated											
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		ATHOS.		03/12/2021			2,324,659			
2999999 - Collate	eral Loans - Unaffiliated	•	•					0	2,324,659	0	0	XXX
Collateral Loans												
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN.	Various		HYPERSCALE	I	01/29/2021			5,250,000			
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED	Various		FITZCARRALDO	l	03/31/2021			29,425,033		1	
BGH6SA-TE-9	WOLLY AIDA COLLATERAL LOAN FUNDED	Various		MOLLY AIDA	l	02/02/2021						
3099999 - Collate	eral Loans - Affiliated	•	•	•				0	46,166,421	0	0	XXX
					<b></b>							
					·	· · · · · · · · · · · · · · · · · · ·					+	
					†							
					†	· · · · · · · · · · · · · · · · · · ·					†	
4899999 - Subto	tals - Unaffiliated				,			596,622,400	67,117,446	0	766,920,052	XXX
4999999 - Subto								0	56,732,746	0	36,770,330	XXX
5099999 Totals								596,622,400	123,850,192	0	803,690,382	XXX

## **SCHEDULE BA - PART 3**

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

1	2	Loc	ation	5	6	7	8		Chang	je in Book/Adj	usted Carryin	g Value		15	16	17	18	19	20
		3	4	]				9	10	11	12	13	14						
							Book/		Current	Current				Book/Adjusted					
							Adjusted		Year's	Year's		Total	Total	Carrying					
							Carrying	Unrealized	(Depreciation)	Other-Than-	Capitalized	Change	Foreign	Value		Foreign	Realized	Total	
					Date		Value Less	Valuation	or	Temporary	Deferred	in	Exchange	Less		Exchange	Gain	Gain	
CUSIP	Name or			Name of Purchaser or	Originally	Disposal	Encumbrances	Increase	(Amortization)/	Impairment	Interest	B./A.C.V.	Change in	Encumbrances		Gain (Loss)	(Loss) on	(Loss) on	Investment
Identification	Description	City	State	Nature of Disposal	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	and Other	(9+10-11+12)	B./A.C.V.	on Disposal	Consideration		Disposal	Disposal	Income
Joint Venture, Partner	rship or Limited Liability Co. Interests for	r Which the Underlying	Assets Have the Charact	teristics of: Fixed Income Instruments - N	AIC Designat	ion Not Assic	ned by the S\	/O - Unaffiliat	ed							'	•		
000000-00-0	Babson Capital Loan Strategies Fund LP.	Wilmington	DE	Return of Capital	01/31/2007.	01/27/2021						0		197,220	197,220	Ī		0	
	AEA Mezzanine Fund II LP	Stamford	CT	Return of Capital	12/19/2008	03/22/2021	344,343			<u> </u>		0		91,411	91,411			0	
	. AEA Mezzanine Fund III LP	Stamford	. CT	Return of Capital	08/16/2013	03/11/2021	5,639,416			ļ		0		1,008,975	1,008,975		ļ	0	
	AEA Mezzanine Fund IV LP	Stamford	. CT	Return of Capital	07/27/2018	02/23/2021	5,726,980			ļ		0		213,881	213,881		ļ	0	
	MB Special Opportunities Fund II, LP	Dover	DE	Return of Capital		12/14/2020	23,772,332					0		1,933,461	1,933,461			0	
		nterests for Which the U	Jnderlying Assets Have t	the Characteristics of: Fixed Income Instr	uments - NAI	0													
Designation Not Assig	gned by the SVO - Unaffiliated						35,699,902	0	0	0	0	0	0	3,444,948	3,444,948	0	0	0	0
Joint Venture, Partner	rship or Limited Liability Co. Interests for	r Which the Underlying	Assets Have the Charact	teristics of: Common Stocks - Unaffiliated															
000000-00-0	. Apollo Hybrid Value Fund, L.P	. Wilmington	DE	Return of Capital	07/05/2018	03/03/2021	2,579,938					0		330,452	330,452			0	
	PineBridge Preferred Participation																		
000000-00-0	Fund, LP	. Wilmington	. DE	Return of Capital	06/22/2020	02/24/2021	14,879,857			ļ		o		415,087	415,087			0	
40053R-AC-6	GRX 2015-1E.	Various		PAYDOWN		01/31/2021						0		1,311,439	1,311,439			0	3,014,775
				the Characteristics of: Common Stocks -	Unaffiliated		18,771,234	0	0	0	0	0	0	2,056,978	2,056,978	0	0	0	3,014,775
	rship or Limited Liability Co. Interests for	r Which the Underlying	Assets Have the Charact																
000000-00-0	. Wattage Finance-NC, LLC	Kings Mountain	NC	Return of Capital	03/11/2016	02/02/2021	15,834,292					0		245,623	245,623			0	
45032M-AG-3	ISAIL 2013 SENIOR A.	Various	.	PAYDOWN	12/01/2016	01/07/2021	187,559					0		187,559	187,559		ļ	0	1,879
40170G-AG-9	. GPIM 2018-1A SUB	Various		PAYDOWN	11/20/2018	03/31/2021	15,464								33,217		17 , 753	17 ,753	1,586
BGH35S-0F-0	SAILS-3 LLC 3.0 28JUN27	Various		PAYDOWN		03/29/2021	19,249					0		19,249	19,249		<u> </u>	0	150
2099999 - Joint Ventu	ure, Partnership or Limited Liability Co. I	nterests for Which the U	Jnderlying Assets Have t	the Characteristics of: Common Stocks - A	Affiliated		16,056,564	0	0	0	0	0	0	467,895	485,648	0	17,753	17,753	3,615
	rship or Limited Liability Co. Interests for	r Which the Underlying	Assets Have the Charact	teristics of: Real Estate - Unaffiliated										<u> </u>		-			
000000-00-0	. BlueWater Investment Holdings, LLC	Cayman Island	CYM	Return of Capital	11/21/2017	03/05/2021	18,298,761					0		1,636,800	1,636,800			0	
000000-00-0	JCR Income Plus Fund IV	Dover	.   DE	Return of Capital	05/04/2018.	03/31/2021	2,111,452	ļ	<b> </b>	<b></b>		0		516,534	516,534	ļ	ļ	0	
000000-00-0	NNN Opportunities Fund	Wilmington	.   DE	Return of Capital	07/27/2020	03/26/2021	2,507,867					0		98,558	98,558		<u> </u>	0	
2199999 - Joint Ventu	re. Partnership or Limited Liability Co. I	nterests for Which the U	Inderlying Assets Have t	the Characteristics of: Real Estate - Unaff	filiated		22.918.080	0	0	0	0	0	0	2.251.892	2.251.892	0	0	0	0

Showing Other Le	and Tarm Invacted Accate	DISDOSED Transformed of	or Renaid During the Current Quarter

			DIGI COL	<u>,a</u>															
1 1	2	Loc	ation	5	6	7	8		Change	e in Book/Adj	usted Carryin	g value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						ı
							Book/		Current	Current				Book/Adjusted					ı
							Adjusted		Year's	Year's		Total	Total	Carrying					ı
							Carrying	Unrealized	(Depreciation)	Other-Than-	Capitalized	Change	Foreign	Value		Foreign	Realized	Total	ı l
					Date			Valuation	(Depreciation)	Temporary	Deferred	in	Exchange	Less		Exchange	Gain	Gain	ı l
CUSIP	Name or			Name of Purchaser or	Originally	Disposal	Value Less	Increase	(Amortization)/	Impairment	Interest	D /4 0 \/	Change in			Gain (Loss)	(Loss) on	(Loss) on	Investment
		0:4	04-4-				Encumbrances					B./A.C.V.		Encumbrances					I I
Identification	Description	City	State	Nature of Disposal	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	and Other	(9+10-11+12)	B./A.C.V.	on Disposal	Consideration	on Disposai	Disposal	Disposal	Income
		Which the Underlying A	Assets Have the Charact	eristics of: Mortgage Loans - Unaffiliated															
	BlackRock US Real Estate Senior																		ı l
000000-00-0	Mezzanine Debt Fund LP	Wilmington	DE	Return of Capital	01/27/2020	03/01/2021						0		1, 190, 182	1 , 190 , 182			0	ļ
2399999 - Joint Ventur	e, Partnership or Limited Liability Co. I	nterests for Which the U	nderlying Assets Have t	he Characteristics of: Mortgage Loans - l	Jnaffiliated		158,036,829	0	0	0	0	0	0	1,190,182	1,190,182	0	0	0	0
	ship or Limited Liability Co. Interests for																		
000000-00-0	Athene Momentum Investor, LP	Wilmington	DE	Return of Capital	09/28/2017	03/01/2021	12,681,647					0		440,031	440,031			0	
	Apollo Structured Credit Recovery	1		·															ı l
000000-00-0	Management IV LLC	Wilmington	DE	Return of Capital	12/11/2017.	03/15/2021	8,021,316				l	0		1, 108, 453	1, 108, 453	<b></b>		0	ļ
2599999 - Joint Ventur	e, Partnership or Limited Liability Co. I	nterests for Which the U	nderlying Assets Have t	he Characteristics of: Other - Unaffiliated			20,702,963	0	0	0	0	0	0	1,548,484	1,548,484	0	0	0	0
Collateral Loans - Unat	ffiliated		•								•	•							
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN.	Various		PAYDOWN.	12/23/2020.	01/13/2021	1.323,625					0		1.323.625	1,323,625			0	
BGH4ZJ-VA-2	KIRKDALE FNDG COLLATERAL LOAN	Various		PAYDOWN	03/01/2017.	01/13/2021 01/01/2021	2,000,000					0		2,000,000	2,000,000			0	70,000
2999999 - Collateral Lo	oans - Unaffiliated	•					3,323,625	0	0	0	0	0	0	3,323,625	3,323,625	0	0	0	70,000
Collateral Loans - Affilia	ated								•		•								
BGH6PL - YA - 0.	HYPERSCALE FUNDING COLLATERAL LOAN	Various		PAYDOWN.	05/31/2019.	01/29/2021	5,250,000				I	0		5.250.000	5,250,000	I		0	63 , 132
BGH6SA - J0 - 0	FITZCARRALDO COLL LOAN FUNDED.	Various		PAYDOWN_	11/24/2020	01/29/2021	2,093,582					0		5,250,000 2,093,582	2,093,582			0	41,872
	MOLLY AIDA COLLATERAL LOAN FUNDED	Various		PAYDOWN.	11/20/2020.	01/29/2021	2,750,975					0		2,750,975	2,750,975			0	55,020
3099999 - Collateral Lo	oans - Affiliated	•					10,094,557	0	0	0	0	0	0	10,094,557	10,094,557	0	0	0	160,024
4899999 - Subtotals -	Unaffiliated			<u> </u>			259,452,633	0	0	0	0	0	0	13,816,109	13,816,109	0	0	0	3,084,775
4999999 - Subtotals -	499999 - Subtotals - Affiliated								0	0	0	0	0	10,562,452	10,580,205	0	17,753	17,753	163,639
5099999 Totals							285,603,754	0	0	0	0	0	0	24,378,560	24,396,313	0	17,753	17,753	3,248,414

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

			Shov	v All Long-Term Bonds and Stock Acquired During the Curre	nt Quarter				
1	2	3	4	5	6	7	8	9	10
CUSIP					Number of	Actual		Paid for Accrued	NAIC Designation, NAIC Designation Modifier and SVO Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
Bonds - U.S. Gover	nments								
3133EJ-AF-6 3133EL-3Q-5	FFCB 3.54 01/38-01/21 (A) FFCB 1.95 08/40-08/21 (A)		01/25/2021	CAPITALIZED INTEREST	XXXXXX	147,115 5,450,500	147 , 115 5 , 500 , 000	47.369	1.A 1.A FE
3133EL-3Q-53133EL-D9-2	FFCB 1.95 08/40-08/21 (A)		01/21/2021 01/21/2021	IFCS	XXX			3,477	1.A FE
3133EM-LD-2	FFCB 2.04 12/45 - 12/25 (A)		01/14/2021	TD SECURITIES LLC.	XXX	5 049 000	5.100.000	6,647	1.A FE
3133EM-LL-4 3133EM-NS-7	FFCB 2.04 12/45 - 12/25 (A) FFCB 2.07 12/40-12/21 (A) FFCB 2.1 01/41 - 01/22		01/14/2021	CANTOR FITZGERALD & CO	XXX	7,760,918 40,000,000	7,796,000 40,000,000	12,552	1.A FE
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		01/20/2021	TD SECURITIES LLC.	XXX	40,000,000	40,000,000		1 .A FE
3134A4-KY-9 31422B-6G-0	FHLMC 0.0 07/32 FAMCA 2.15 01/46-01/24 (SA) FAMCA 2.25 02/46 - 02/24 (SA)		01/22/2021 .01/05/2021	VARIOUS UBS SECURITIES LLC	XXXXXX	95,542,404 4,000,000	113,672,000 4,000,000		1.A 1.A
31422B-6Y-1	IFAMOA 2.15 01/40-01/24 (SA)		01/15/2021	UBS SECURITIES LLC.	XXX	3 000 000	3,000,000		1.A
45906M-2G-5	IRRO 2 .14 02/41 - 02/24 (3A)   IRRO 2 .14 02/41 - 02/22 (1YB)   TVA 4 .25 09/15/65   TVASP 0 .0 04/01/56		01/22/2021	JP MORGAN	XXX	21,750,000 4,747,224 9,538,319	21 750 000		1.A FE
880591-ES-7	TVA 4.25 09/15/65		01/22/2021 03/18/2021	VARIOUS	XXX	4,747,224	3,755,000	1,773	
88059F-BP-5			02/25/2021	VARIOUS.	XXX	9,538,319	26,710,000		1.A
88059F -BR -1 88059F -BS -9	.TVA 0.0 06/38 TVASP 0.0 09/15/39		01/13/2021 02/04/2021	NOMURA INC	XXXXXX	5,874,230 18,089,783	8,600,000 27,730,000		1.A 1.A
	ds - U.S. Governments		0270472021	INCIDANG CALITAL MANNETO.		222.179.493	268,990,115	71.818	
Bonds - All Other G						222,113,433	200,330,113	71,010	XXX
00388W-AH-4	ABU DHABI NATIONAL ENERGY COMPANY	D	01/11/2021	JPMSL	XXX	1,597,188	1,345,000	14,944	1.D FE
L195325-BR-5	COLOM 5 5/8 02/26/44	D.	02/04/2021	B02	XXX	5,298,150	4,290,000	108,591	2.C FE
195325 - DQ - 5	COLOM 5.2 05/15/49 COLOM 3 7/8 02/15/61	JD	02/01/2021	B02	XXX	11,347,815	9,390,000	105,794	2.C FE
195325-DX-0 200447-AJ-9	. CULUM 3 7/8 U2/15/61		02/05/202102/08/2021	BBNVAR I OUS	XXXXXX	3,705,000 3,002,400	3,750,000 3,000,000	6,862 	2.C FE 2.B FE
268317 - AK - 0	CFELEC 4.677 02/09/51 ELECTRICITE DE FRANCE SA	D D	01/27/2021	BNPP	XXX	127,316	100.000	95	2.A FE
279158-AJ-8	IECOPET 5 7/8 05/28/45	D	02/09/2021	VARIOUS	XXX	16,722,925	14,550,000	162,251	2.C FE
455780 - CU - 8	INDON 4.45 04/15/70 INDON 3.35 03/12/71	D	02/05/2021	VARIOUSCITIGROUP GLOBAL MARKETS LTD	XXX	8,490,094	6,930,000	94,993	2.B FE
455780 - CX - 2 55276V - AK - 8	NDON 3.35 03/12/71	JD	01/05/2021	CITIGROUP GLOBAL MARKETS LTD	XXX XXX	592,764		29,230	2.B FE
69370R-AJ-6	PERTIL 4 15 02/25/60	J	01/22/2021 02/09/2021	VARIOUS.	XXX	3,987,000		29,230	1.0 FE 2.B FE.
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)	D D	01/20/2021	MORGAN STANLEY.	XXX	17,715,021 29,805,570	27,000,000	11,610	2.B FE
71568Q-AB-3	PRT1J 4.15 02/25/60. PANAMA REPUBLIC OF (GOVERNMENT). PLNIJ 5 1/4 10/24/42. PLNIJ 5 1/4 05/15/47. PLNIJ 4 7/8 07/17/49.	D	02/01/2021	JEFFERIES INT'L LTD	XXX	4,871,990	4,220,000		2.B FE
71568Q-AD-9	PLNIJ 5 1/4 05/15/47	JD	02/05/2021	VARIOUS. CITIGROUP GLOBAL MARKETS LTD.	XXX	7,077,000	6,000,000		2.B FE
71568Q-AK-3 71568Q-AM-9	PLNIJ 4 7/8 07/17/49	D	02/01/202102/05/2021	SCOTIABANK	XXXXXX	2,938,000 1,461,375	2,600,000 1,350,000	5,633 5,636	2.B FE 2.B FE
716540-DD-1	PEMEX 7 69 01/23/50	D	02/09/2021	VARIOUS	XXX	10 147 605	10 470 000	29.137	3.C FE
71654Q-DD-1 74446W-AC-0	PLNIJ 4 3/8 02/05/50 PEMEX 7.69 01/23/50 PTTTB 3.7 07/16/70.	D.	02/09/2021 02/08/2021	VAR I OUS.	XXX		5,370,000	13,058	2.A FE
80413T-AW-9	ISAUDI ARABIA (KINGDOM OF)	D	02/08/2021	VARIOUS	XXX	20.871.945	20 945 000	9,652	1.F FE
91086Q-AZ-1	MEX 5 3/4 10/12/10 HUARONG FINANCE 2019 CO LTD 02/30 3.375	JD	02/05/2021	VARIOUS.	XXX	19,550,334	15,750,000	286,581	2.B FE
G463Q4-AG-1 M0152W-AL-5	ADGB 2.7 09/02/70	ח ח	02/26/2021 02/05/2021	AUSTRALIA & NEW ZEALAND BANKIN	XXX XXX	3,077,238 2,200,800	3,090,000	2,318 28,260	2.A FE 1.C FE
M28505-AC-5	DPWDU 5 5/8 09/25/48.	Ī	02/05/2021	VARIOUS.	XXX	6,728,700	5,280,000	108.075	2.C FE
M8237R-AJ-3	DPWDU 5 5/8 09/25/48. ARAMCO 3 1/2 11/24/70.	D.	03/01/2021	VARIOUS	XXX	20,298,183 [	21,120,000	153,289	1.E FE
N5S29S-AB-5	MURAUH 3 7 11/07/49	J	02/08/2021	VARIOUS	XXX	11,527,700	10,395,000	95,092	1.C FE
P3143N-BF-0 Y6421X-CX-4	CDEL 3.7 01/30/50 NTPCIN 4 1/2 03/19/28	JD.	02/09/2021 01/26/2021	VARIOUS. AUSTRALIA & NEW ZEALAND BANKIN.	XXXXXX	10,917,450	10,200,000	10,915 14,513	1.G FE 2.C FE
Y7140W-AG-3	IDASAL 5.8 05/15/50	D D	01/20/2021	VARIOUS	XXX	15,675,508	12,810,000	14,513	2.C FE
	ds - All Other Governments			71111000		246,292,420	224,405,000	1.912.222	XXX
Bonds - U.S. Specia	al Revenue and Special Assessment and all Non-Guara	anteed Obligations	of Agencies and Au	thorities of Governments and Their Political Subdivisions		_ :0;202; :20	22.,.00,000	1,012,222	
052451-BE-0	AUSTIN TEX RENT CAR SPL FAC RE.		02/25/2021	thorities of Governments and Their Political Subdivisions  LOOP CAPITAL MARKETS WELLS FARGO	XXX	1,072,181	1,100,000		1.F FE 1.F FE
052451-BH-3	AUSTIN TX RENTAL CAR SPL FAC R.		02/10/2021	WELLS FARGO	XXX	3,850,000	3,850,000		1.F FE
L1301ET - AA - 0	CAL ENDOWMENT	ļ	01/20/2021	IJPMORGAN SECURITIES INC	XXXXXX	30,650,000	30,650,000		1.A FE
13057E-EJ-9 13057E-EK-6	CA HENRY MAYO NEWHALL 2021C	·····	02/25/2021 02/25/2021	ZIEZIE	XXX XXX				1.0 FE 1.0 FE
13080S-ZV-9	CA CAL ISO CORP 2021		01/15/2021	RBC DAIN RAUSCHER	XXX	865.000	865,000		1.E FE
13080S-ZX-5	CA CAL ISO CORP 2021. CA CAL ISO CORP 2021. CA CAL ISO CORP 2021.		01/15/2021	RBC DAIN RAUSCHER	XXX	1,500,000	1,500,000		1.E FE
13080S-ZY-3	CA CAL ISO CORP 2021	ļ	01/15/2021	RBC DAIN RAUSCHER	XXX	650.000	650,000		1.E FE
I 168//P-AA-8	TPA PHILLY CHIL HOSP 2020		01/29/202103/04/2021	CROSSROADS.	XXX	1,708,500 1,725,000	1,700,000	4,341	1.C FE
198504-D8-2	SC COLUMBIA WATER SEWER 2021B. SC COLUMBIA WATER SEWER 2021B.		03/04/2021	RAYMOND JAMES & ASSOCIATES RAYMOND JAMES & ASSOCIATES	XXXXXX	3,900,000	1,725,000		1.B FE 1.B FE
282659 -BK -6	EL CAJON CALIF.		01/14/2021	BTIG, LLC.	XXX		365,000		1.C FE

		Show	v All Long-Term Bonds and Stock Acquired During the	Current Quarter				
1	2	3 4	5	6	7	8	9	10
								NAIC Designation
								NAIC Designation
au au							5	NAIC Designation Modifier and SVO
CUSIP	Diti	Familian Data Associated	Name of Mandan	Number of	Actual	D \	Paid for Accrued	Administrative
Identification 3132WR-RN-5	Description  FG WA0503	Foreign Date Acquired	Name of Vendor CROSSROADS.	Shares of Stock	Cost358,076	Par Value329,147	Interest and Dividends	4
3136A4-DT-3	FNR 2012-24 H7		CAPITALIZED INTEREST.	XXX	4,926	4.926	315	1.A
3136A7 - JB -9	FNR 2012-24 HZ FNR 2012-67 MZ FNR 2012-88 WZ	01/02/2021	CAPITALIZED INTEREST.	XXX		32,379		1.A
3136A7 - PJ - 5	FNR 2012-88 WZ		CAPITALIZED INTEREST CAPITALIZED INTEREST	XXX	1.807			1.A
3136A8-D6-4	FNR 2012-103 ZC. FNR 2012-103 ZC. FNR 2012-120 BZ. FNR 2013-71 ZA. FNR 2013-74 ZH. FNR 2013-79 OZ. FNR 2013-80 VZ. FNR 2013-108 VZ.	03/31/2021 03/31/2021 03/31/2021 03/31/2021 03/31/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	31,705	31,705		1.A
3136A9-K3-1 3136AE-4P-9	FNR 2012-120 BZ	03/31/2021	CAPITALIZED INTEREST	XXX	120,409	120,409		1.A
3136AE-4P-9	.IFNK 2013-71 ZA		CAPITALIZED INTEREST	XXXXXX	171,26895,486	171 , 268 95 , 486		1.A 1.A
3136AF - AK - 0	FNR 2013-79 07	03/31/2021	CAPITALIZED INTEREST	XXX	66,151			1.A
3136AF - YY - 4 3136AG - MJ - 8	FNR 2013-80 VZ		CAPITALIZED INTEREST.	XXX		168,649		1.A
3136AG-MJ-8	FNR 2013-108 VZ	03/31/2021	CAPITALIZED INTEREST.	XXX	102,773	102,773		1.A
3136AG-P8-9	FNR 2013-114 Z FNR 2013-136 CZ FNR 2015-26 UZ FNR 2015-64 AZ FNR 2015-72 ZA FNR 2016-18 LZ	03/31/2021	CAPITALIZED INTEREST	XXX	27,959	27,959		1.A
3136AH-VS-6 3136AN-QW-0	FNR 2015-130 CZ		CAPITALIZED INTEREST	XXXXXX		100,870		1.A
3136AP-3A-8	FNR 2015-64 A7	03/31/2021	CAPITALIZED INTEREST	XXX	120,846	120,846		1.A
3136AQ-AN-0.	FNR 2015-72 ZA	03/31/2021	CAPITALIZED INTEREST	XXX	43.998	43,998		1.A
3136AR-E2-0	FNR 2016-18 LZ	03/30/2021	CAPITALIZED INTEREST	XXX	34,852	34,852		1.A
3136AR-J3-3	FNMA16-22 FNR 2016-52 PZ	03/30/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	70,512	70,512		1.A
3136AS-6E-1 3136AS-A9-7	FNR 2016-52 PZ	03/31/2021	CAPTIALIZED INTEREST	XXXXXX	7,132 94,645	7 , 132 94 , 645		1.A 1.A
3136AS-CT-1	FNMA 16-24	03/31/2021 03/31/2021 03/31/2021 03/31/2021 03/31/2021	ICAPITALIZED INTEREST	XXX		86.471		1.A
3136AU-4D-0	FNMA. 16-24 FNR 2017-8 BZ FNR 2016-94 ZA	03/31/2021	CAPITALIZED INTEREST	XXX		74,690		1.A
3136AU-YU-9	FNR 2016-94 ZA	03/31/2021	CAPITALIZED INTEREST	XXX	168,288	168,288		1.A
3136AV -2Z -13136AV -JB -63136AV -PM -5	FNR 2017-21 ZD. FNR 2017-4 ZC. FNR 2017-10 LZ.		CAPITALIZED INTEREST	XXX	47,556	47,556		
3136AV - JB - 6	.IFNR 2017-4 ZC		CAPTIALIZED INTEREST	XXX	145,620	145,620		1.A
3136AW-A9-8	FNR 2017-10 LZ		CAPITALIZED INTEREST	XXXXXX		10 , 542 15 , 849		1.A 1.A
3136AW-Z7-5	FNR 2017-51 EZ	03/30/2021	CAPITALIZED INTEREST	XXX	36 902	36.902		.I1.A
3136AW-Z7-5. 3136AX-GA-7. 3136AX-NB-7.	FNR 2017-45 ZK FNR 2017-45 ZK FNR 2017-49 ZC FNR 17-59 DZ FNR 2017-61 GZ FNR 2017-90 ZD FNR 2017-102 PZ FNR 2017-102 PZ		CAPITALIZED INTEREST	XXX	99,174			1.A
3136AX -NB -7	FNR 17-59 DZ	03/30/2021	CAPITALIZED INTEREST	XXX	44,791	44,791		1.A
3136AX-YF-6	.IFNR 2017-61 GZ	03/31/2021	CAPTIALIZED INTEREST	XXX	52,329			1.A
3136AY - YZ - 0 3136BO - EN - 2	FNR 2017-90 ZU	03/31/2021 03/30/2021	CAPITALIZED INTEREST	XXX XXX				1.A
		03/30/2021	CAPITALIZED INTEREST	XXX	110,125	110 , 125		1.A
242000 711 0	END 0040 70 7D	03/31/2021 03/31/2021 03/31/2021 03/31/2021 03/31/2021	CAPITALIZED INTEREST	XXX	142.402	142,402		1.A
3136B2-GE-6	FNR 2018-45 ZD	03/31/2021	CAPITALIZED INTEREST	XXX	269,451	269,451		1.A
3136B2-UE-0	FNR 2018-55 LZ	03/31/2021	CAPITALIZED INTEREST	XXX	69,004	69,004		1.A
3136B2-YL-0	FNK 2018-04 LZ		CAPITALIZED INTEREST	XXXXXX	65,489 43,906			1.A 1.A
3136B3 - CF - 5	FNR 2018-75 K7		CAPITALIZED INTEREST	XXX				1.A
3136B3 - BL - 3. 3136B3 - CF - 5. 3136B3 - DT - 4.	FNR 2018-72 LB. FNR 2018-84 5Z D. FNR 2018-55 LZ. FNR 2018-54 LZ. FNR 2018-70 CZ. FNR 2018-73 KZ. FNR 2018-73 KZ.	03/31/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	112,201	112,201		1.A
3136B3-GN-4	FNR 2018-76 ZB.	03/31/2021	CAPITALIZED INTEREST	XXX	104 . 428	104,428		1.A
3136B3-LJ-7	FNR 2018-76 ZB. FNR 2018-83 ZJ. FNR 18-84 ZA. FNR 18-84 ZD.	03/31/2021 03/31/2021 03/31/2021 03/31/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	47,898	47,898		1.A
3136B3-MM-93136B3-MV-9	FNR 18-84 7D		CAPITALIZED INTEREST	XXXXXX				1.A 1.A
1 3136B3-RS-1	TENR 18-89 V/	03/31/2021	CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST VARIOUS CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST	XXX				1.A
3136B7 - JB -8	FNR 2019-72 ZL FNR 2019-82 HZ	03/31/2021	CAPITALIZED INTEREST	XXX	9,709	9,709		1.A
3136B7 - V2 - 4	FNR 2019-82 HZ	03/31/2021	CAPITALIZED INTEREST	XXX	78,282			1.A
L3136B8-HA-0	.JFNR 2020-3 JZ	03/31/2021	CAPITALIZED INTEREST	XXX	23,184	23,184		1.A
3136B8-HM-4 3136B8-LT-4	FNR 2020-3 AZ		CAPTIALIZED INTEREST	XXXXXX	7,728	7,728 73,475		1.A
3136BD-C7-1	FNR 2021-4 A7	03/31/2021 03/30/2021	IVARIOUS	XXX	1 427 532	1,514,316	2,348	1.A 1.A
3137A4-E6-0	FNR 2020-7 DZ FNR 2021-4 AZ FNR 3768 Z	03/31/2021 03/31/2021 03/30/2021 03/31/2021 03/31/2021	CAPITALIZED INTEREST.	XXX		415,272	2,040	1.A
I 313/A4-F/-8	.IFHR 3/68 ZP	03/31/2021 03/31/2021	CAPITALIZED INTEREST	XXX	351 733 I	351,733		1.A
3137AR-FM-3 3137AS-V5-0	FHR 4066 VZ	03/31/2021	CAPITALIZED INTEREST.	XXX	50 , 197 17 , 479	50,197		1.A
3137AS-V5-0 3137B1-3B-6	FHR 4094 BZ FHR 4182 ZD	03/31/2021	CAPTIALIZED   INTEREST	XXX		17,479	<b></b>	1.A
3137B1-3B-6	FHR 4182 ZU		CAPITALIZED INTEREST	XXX XXX				1.A
3137B3-2Z-0	FHR 4213 MZ	03/31/2021 03/31/2021	CAPITALIZED INTEREST	XXX	81,221	81,221		1.A
3137B3-6D-5	FHR 4213 MZ FHR 4215 ZK	03/30/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX		57,027		1.A
3137B3-A3-2	FHR 4230 Z	01/25/2021	CAPITALIZED INTEREST.	XXX	28,285	28,285		1.A

		Show	All Long-Term Bonds and Stock Acquired During the C	urrent Quarter				
1	2	3 4	5	6	7	8	9	10
								NAIC Designation
								NAIC Designation Modifier and SVC
CUSIP				Number of	Actual		Paid for Accrued	Modifier and SVC
Identification	Description	Foreign Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Administrative Symbol
3137B3-AJ-7	FHR 4227 A7	03/30/2021	CAPITALIZED INTEREST	XXX				1.A
3137BF -BH -3	FHR 4413 VZ		CAPITALIZED INTEREST	XXX	9,022	9,022		1.A
3137BL -EX -2	FHLMC45-10		CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	208,288	208,288		1.A
3137BR-DQ-5 3137BS-YV-9	FHR 4609 QZ FHR 4630 ZL		CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST	XXXXXX	27,855 62,863	27 ,855 62 ,863		1.A 1.A
3137BT -RY -9	FHR 4636 7N	03/30/2021	CAPITALIZED INTEREST.	XXX	14,621	14.621		1.A
3137BV -QS -8	FHR 4657 TZ	03/31/2021 03/30/2021 03/30/2021 03/30/2021 03/30/2021	CAPITALIZED INTEREST	XXX	20,807	20,807		1.A
3137BV -UZ -7	FHR 4654 LZ FHR 4664 TZ	03/30/2021	CAPITALIZED INTEREST	XXX	198,806	198,806		1.A
3137BW-RN-6	FHR 4663 HZ		CAPITALIZED INTEREST	XXX XXX	136,994			1.A 1.A
3137BW-SZ-8 3137BW-US-1	FHR 4663 TZ.	03/31/2021	CAPITALIZED INTEREST	XXX		43,940		1.A
I 3137F1-7F-9	JFHR 4693 TZ	03/30/2021	CAPITALIZED INTEREST.	XXX	75.861 L	75,861		1.A
3137F2-ZW-9 3137F3-K6-0	FHR 4711 CZ	03/30/2021 03/31/2021 03/31/2021	CAPITALIZED INTEREST	XXX	183,537	183,537		1.A
3137F3-K6-0 3137F5-3A-5	FHR 4768 ZH FHR 4791 ZB		CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXXXXX	114,589 45,345	114,589 45,345		1.A 1.A
1 3137FR_NL_6	FHR 4732 QZ.	03/31/2021	CAPITALIZED INTEREST	XXX	26,094	45,345		1.A
3137FB-YC-4	FHR 4734 7		CAPITALIZED INTEREST CAPITALIZED INTEREST	XXX	94,220	94,220		1.A
L3137FC-4R-2	FHR 4738 LZ	03/30/2021	CAPITALIZED INTEREST.	XXX	75,458	75,458		1.A
3137FD-7H-9 3137FD-DG-4	FHR 4748 YZ FHR 4750 KZ	03/31/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXXXXX	120,38238,982	120,382		1.A
3137FG-3P-8	FHR 4801 7N	03/31/2021 03/31/2021 03/31/2021 03/31/2021 01/25/2021	CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST		259,160	38,982 259.160		1.A 1.A
3137FG-5H-4	FHR 4796 NZ FHR 4833 VZ	03/31/2021	CAPITALIZED INTEREST	XXX	347,928	347,928		1.A
3137FG-5H-4 3137FJ-C2-3	FHR 4833 VZ	01/25/2021	CAPITALIZED INTEREST	XXX	22,989	22,989		1.A
3137F0-HA-4	JFHR 4933 LZ		CAPITALIZED INTEREST	XXX	18,390	18,390		1.A
3137GA-4M-6	FHR 3730 PZ		CAPITALIZED INTEREST	XXXXXX		18,651 14,958		1.A
3137GA-MD-6 31394J-Y2-7	FSPC T-58 1A4		CAPITALIZED INTEREST	XXX	14,956	14,956		1.A 1.A
31397.1-A6-1	FHR 3336 V7	01/02/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. DUNCAN-WILLIAMS INC. DUNCAN-WILLIAMS INC.	XXX	12,476	12.476		1.A
31398G-MM-8	FNR 2009-115 HZ		CAPITALIZED INTEREST	XXX	9,960	9,960		1.A
3140LA-3W-3	FN BS0812	01/02/2021	DUNCAN-WILLIAMS INC	XXX	1,005,625	1,000,000	1,703	
3140LA-4W-2 3140LA-5G-6	FN BS0836	01/02/2021	DUNCAN-WILLIAMS INC.	XXXXXX	1,418,375	1,400,000	2,436 1,016	
3140LA-5K-7	ATMOS ENERGY CORPORATION		DUNCAN-WILLIAMS INC	XXX		2,900,000	4,753	1.A 1.A
3140LA-FN-0	FN BS0172	I 01/02/2021	DUNCAN-WILLIAMS INC.	XXX	828,500 L	800,000	1,537	1.A
	FN BS0275	01/02/2021 01/02/2021 01/02/2021 01/02/2021 01/02/2021	DUNCAN-WILLLAMS INC	XXX	2 653 625	2.600.000	3,987	1.A
3140LA-MM-4	FN BS0363	01/02/2021	DUNCAN-WILLIAMS INC	XXX		400,000	756	1.A
3140LA-Q9-9 3140LA-XN-0	FN BS0479		DUNCAN-WILLIAMS INC.	XXXXXX	2,398,469	2,350,000 1,050,000	4,167 1,878	1.A 1.A
31/01 R-NE-6	FN R\$1280	01/22/2021	DUNCAN-WILLIAMS INC	XXX	7.275.666	7,253,000	13,116	1.A
35563P - GE - 3 35563P - GK - 9	SCRT 2018-3 HZ		DUNCAN WILLIAMS INC CAPITALIZED INTEREST CAPITALIZED INTEREST	XXX				1.A
35563P-GK-9	SCRT 2018-3 MZ	1 03/31/2021	CAPITALIZED INTEREST	XXX	396,037	396,037		1.A
35563P-HJ-1 35563P-JJ-9	SCRT 2018-4 MZ SCRT 2019-1 MZ SCRT 2019-3 HZ SCRT 2019-4 MZ	03/31/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXXXXX	123,056 239,705	123,056		1.A 1.A
35563P-LF-4	SCRT 2019-3 H7	03/31/2021 03/30/2021 03/31/2021	CAPITALIZED INTEREST	······ XXX	9 414	239,705		1.A
35563P-LF-4 35563P-MP-1	SCRT 2019-4 MZ	03/31/2021	CAPITALIZED INTEREST	XXX	107,061			1.A
1 38373W-2E-9	1 (aNR 2008-80 /	03/31/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	112,652	112,652		1.A
38373M-4S-6	GNR 2008-92 Z GNR 2007-77 Z	03/31/2021	CAPITALIZED INTEREST	XXX	38,237			1.A
38373M-P7-9 38375Q-3Z-0	GNR 2007-77 Z GNR 2008-53 ZT		CAPITALIZED INTEREST	XXXXXX	19,885	19,885 4,131		1.A 1.A
38376G_37_1	CNR 2011-100 7	03/31/2021	CAPITALIZED INTEREST	XXX				1.A
38376G-B7-4 38376G-SJ-0	GNR 2011-06 Z		CAPITALIZED INTEREST.	XXX	35 844	35,844		1.A
38376G-SJ-0	GNR 2011-06 Z GNR 2010-83 Z GNR 2010-141 Z	03/31/2021 03/31/2021 03/31/2021 03/31/2021 03/31/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	30,213	30,213		1.A
38376G-XC-9	GNR 2010-141 Z	03/31/2021	CAPITALIZED INTEREST	XXX	51,836	51,836		1.A
38376G-Y7-9	GNR 2011-95 Z GNR 2010-161 Z GNR 2016-179 Z		CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXXXXX	14 , 114	14 , 114 40 , 809		1.A 1.A
38376G-ZD-5 38376T-6Z-0	I GNR 2016-179 Z	03/31/2021	CAPITALIZED INTEREST	XXX	57,819			1.A
1 383//D-Hh-h	1(aNR 2010-105 /	03/31/2021	CAPITALIZED INTEREST	XXX	55,340	55,340		1.A
38378B-R8-4	GNR 2012-142 Z GNR 2012-53 Z GNR 2012-79 Z		CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST CAPITALIZED INTEREST	XXX	16,671	16,671		1.A
38378B-TJ-8	GNR 2012-53 Z	03/31/2021	CAPITALIZED INTEREST	XXX	23,633	23,633		1.A
38378B-WL-9 38378P-TP-3	GNR 2012-79 Z GNR 2013-186 ZE		CAPITALIZED INTERESTCAPITALIZED INTEREST	XXXXXX	21,929	21,929 32,367		1.A 1.A
30310F-1F-3	UIVIN ZUIJ-10U ZE		VARITALIZED INTEREST	μ	32,301	32,307		

		Shov	All Long-Term Bonds and Stock Acquired During the	Current Quarter				
1	2	3 4	5	6	7	8	9	10
								NAIC Designation,
								NAIC Designation,
CUSIP				Number of	Actual		Paid for Accrued	NAIC Designation Modifier and SVO
Identification	Description	Foreign Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends	Administrative Symbol
38378U-7S-0	GNR 2013-170 ZD.		CAPITALIZED INTEREST.	XXX	82.072	82.072	interest and Dividends	1.A
38378U-RP-4	GNR 2013-160 ZC.	03/31/2021	CAPITALIZED INTEREST	XXX	117,730	117,730		1.A
38378W-MX-8	GNR 2013-113 AZ		CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	18,733	18,733		1.A
38378Y-BU-2 38378Y-FL-8	GNR 2013-167 HZ GNR 2013-164 MZ	03/31/2021	CAPITALIZED INTEREST	XXX	73,896			1.A
38378Y-JZ-3	GNR 2013-164 MZ		CAPITALIZED INTEREST	XXX XXX		67,010 93,608		1.A 1.A
38378Y-KD-0	GNR 2013-169 ZG		CAPITALIZED INTEREST	XXX	14 950	14.950		1.A
38379F - 3Y - 3	GNR 2013-169 ZG. GNR 2015-185 NZ.	03/31/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX				1.A
38379L -M8 -6	IGNR 2015-76 A7	03/31/2021	CAPITALIZED INTEREST	XXX	22,736	22,736		1.A
38379W-BZ-4 38380A-LP-0	GNR 2016-53 HZ GNR 2016-116 AZ GNR 2016-135 Z		CAPITALIZED INTEREST	XXXXXX	16,877 25,620	16,877 25,620		1.A
38380A-P9-2	IGNR 2016-135 7	03/30/2021	CAPITALIZED INTEREST	XXX				1.A
38380B-C3-7	GNR 2016-156 AZ. GNR 2017-144 MZ.	03/31/2021 02/28/2021	CAPITALIZED INTEREST	XXX		78,496		1.A
38380G-4G-6	GNR 2017-144 MZ	02/28/2021	CAPITALIZED INTEREST	XXX	3,427	3,427		1.A
38380K - ZQ - 1	]GNR 2018-22 LZ	03/30/2021	CAPITALIZED INTEREST	XXX	52,037	52,037		1.A
38380U-VP-5 38380U-WY-5	GNR 2018-13 PZ	03/31/2021 03/31/2021 03/30/2021 03/30/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	5,423 48,352			1.A 1.A
38381A-XG-6	GNR 2018-154 Z	03/30/2021	CAPITALIZED INTEREST	XXX	10,904	10,904		1.A
432272-GC-0	CA HILLSBOROUGH CITY SCH DIST 2020	I 02/25/2021	MORGAN STANLEY	XXX	635,610	1,000,000		1.A FE
432272-GD-8	LCA HILLSBOROUGH CITY SCH DIST 2020	02/25/2021	MORGAN STANLEY MORGAN STANLEY	XXX	545,637	895,000		1.A FE
432272-GE-6	CA HILLSBOROUGH CITY SCH DIST 2020		MORGAN STANLEY	XXX	643,731	1,100,000		1.A FE
44236P - MB - 1 44236P - MC - 9	HOUSTON CCD	01/22/2021 01/22/2021	MORGAN STANLEY	XXX	1,000,000 1,500,000	1,000,000 1,500,000		1.B FE 1.B FE
44236P-MD-7	HOUSTON CCD		MORGAN STANLEY	XXX	1,150,000	1,150,000		1.B FE
515390 -NP -3	HOUSTON CCD.  LANE CNTY ORE SCH DIST NO 52 BETHE.  LANE CNTY ORE SCH DIST NO 52 BETHE.		PIPER JAFFRAY INC.	XXX	620,930	1,000,000		1.B FE
515390-NS-7	LANE CNTY ORE SCH DIST NO 52 BETHE	02/10/2021	PIPER JAFFRAY INC.	XXX	565,550	1,000,000		1.B FE
515390-NU-2	LANE CNTY ORE SCH DIST NO 52 BETHELANE CNTY OR SCH DIST #52 BETH	02/10/2021	PIPER JAFFRAY INC.	XXX	533,200	1,000,000		1.B FE
515390 -NZ -1 54651T -BN -4	LANE CNIY OR SCH DISI #52 BEIH		PIPER JAFFRAY INC	XXXXXX	927,820 715,000	2,000,000 715,000		1.B FE 1.E FE.
575896-WR-2	LOUISIANA ST TRANSN AUTH.  MA MASS PORT AUTH 2021C.  MA MASS PORT AUTH 2021C.  MICHIGAN FIN AUTH REV.	01/07/2021	WELLS FARGU SECURITIES LLU.		2,650,000	2,650,000		1.C FE
575896-WS-0	MA MASS PORT AUTH 2021C		BANK OF AMERICA. BANK OF AMERICA.	XXX	950,000	950,000		1.C FE
59447T - J2 - 0	MICHIGAN FIN AUTH REV	I 02/09/2021	JEFFERIES & COMPANY INC. CITIGROUP GLOBAL MARKETS.	XXX	2.190.310	8,500,000		2.C FE
646140-EA-7	IN.I IURNPIKE	01/22/2021	CITIGROUP GLOBAL MARKETS.	XXX	3,100,000	3,100,000		1.F FE
668444-AP-7	IL NORTHWESTERN UNIV	01/05/2021	CROSSROADS BTIG, LLC	XXX XXX				
73358X-CN-0	ICO RTD SALES TAY 2021A	01/22/2021 02/19/2021	COLDMAN SACHS & CO		2,365,000	2,365,000 2,850,000		1.E FE 1.C FE
759136 - VN - 1 76221T - PC - 7	RHODE ISLAND HSG & MTG FIN COR	.01/14/2021	GOLDMAN SACHS & CO. JPMORGAN SECURITIES INC.	XXX	2,850,000 320,000	320,000		1.C FE
798136-YF-8	CO RTD SALES TAX 2021A RHODE ISLAND HSG & MTG FIN COR CA SAN JOSE AIRPORT 2021C	1 03/25/2021	MURGAN STANLEY	XXX	1.880.000 L	1,880,000		1.F FE
798136-YG-6	CA SAN JOSE AIRPORT 2021C.		MORGAN STANLEY.	XXX	2,000,000 1,000,000	2,000,000		1.F FE
798136-YH-4	CA SAN JOSE AIRPORT 2021C	03/25/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000		1.F FE
798136-YJ-0 798136-YK-7	CA SAN JOSE AIRPORT 2021C	03/25/2021	MORGAN STANLEY	XXX XXX	1,000,000	1,000,000 1,000,000		1.F FE 1.F FE
798136-YL-5	CA SAN JOSE AIRPORT 2021C. CA SAN JOSE AIRPORT 2021C. CA SAN JOSE AIRPORT 2021C. CA SAN JOSE AIRPORT 2021C. CA SAN JOSE AIRPORT 2021C. CA SAN JOSE AIRPORT 2021C.	03/25/2021 03/25/2021 03/25/2021 03/25/2021	MORGAN STANLEY	XXX	1,000,000 1,000,000 1,000,000	1,000,000		1.F FE
798136-YM-3	CA SAN JOSE AIRPORT 2021C	03/25/2021	MORGAN STANLEY. MORGAN STANLEY.	XXX	1,000,000	1,000,000		1.F FE
798136-YN-1	CA SAN JOSE AIRPORT 2021C.	1 03/25/2021	MORGAN STANLEY	XXX	2.090.000 I	2 090 000		1.F FE
798136-YP-6 798186-Q3-9	CA SAN JOSE AIRPORT 2021CSAN JOSE CALIF	03/25/2021	MORGAN STANLEY	XXX	1,225,000	1,225,000		1.F FE
798186-Q3-9 798544-CE-0		01/08/2021 01/27/2021	STIFEL NICOLAUS CITIGROUP GLOBAL MARKETS INC	XXX XXX	6,050,000 780,000	6,050,000 780,000		1.B FE 1.E FE
796344-CE-0 799038-PC-2	SAN LUIS & DELTA-MENDOTA WTR A.  SAN MATEO CNTY CA CMNTY CLG.  TX HENDRICK WED CENTER 2021  TENNESSEE ST SCH BD AUTH.  TN TSBA HIGHER ED FAC 2021A.  TOBACCO SETTLEMENT FIN AUTH WE.	03/25/2021	MORGAN STANLEY		2 000 000	2 000 000		1.A FE
87638Q-RJ-0	TX HENDRICK MED CENTER 2021	03/25/2021 02/25/2021	MORGAN STANLEY KEYBANC CAPITAL MARKETS	XXX	2,902,701	2,895,000		1.F FE
880558-PG-0	TENNESSEE ST_SCH_BD_AUTH	I 02/19/2021	VAR I OUS.	XXX	10 947 486	10.850.000		1.B FE
880558 -PH-8	ITN TSBA HIGHER ED FAC 2021A		JEFFERIES & COMPANY INC.	XXX	4,924,297 1,337,401	4,900,000	0.007	1.B FE
88880L - AU - 7 91412N - BG - 4	IIUDAUUU SEIILEMENI FIN AUIH WE	01/21/2021 03/03/2021	WELLS FARGO SECURITIES LLC. CITIGROUP GLOBAL MARKETS.	XXX XXX	1,337,401	1,300,000 38,000,000	8,397	2.A FE 1.C FE
92261U-AR-0	IL UNIV CHICAGO 2021B.  VENDE 2008 - 1 GZ.  FEDERAL HOME LN MTG COR 3.5 15MAY42.  FEDERAL NATL MTG ASSN 3.5 25MAY42.	03/03/2021 03/31/2021	CAPITALIZED INTEREST		153,577	153 577		1.6 FE
BGH31M-P2-9	FEDERAL HOME LN MTG COR 3.5 15MAY42	03/31/2021 02/26/2021 02/28/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXX	23,553			1.A
BGH31M-RL-5	FEDERAL NATL MTG ASSN 3.5 25MAY42	02/28/2021	CAPITALIZED INTEREST	XXX	42,637	42,637		1.A
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42	03/30/2021	CAPITALIZED INTEREST	XXX	42,672	42,672		1.A
BGH35B-LN-7 BGH35T-J7-6	FEDERAL HOME LN MTG COR 3.5 15AUG42 FEDERAL HOME LN MTG COR 3.0 15MAY33 FEDERAL HOME LN MTG COR 4.0 15JUN43	01/12/2021 01/15/2021	CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST.	XXXXXX	3,525	3,525 55,537		1.A 1.A
BGH35W-ES-8	FEDERAL HOME LN MTG COR 4.0 15JUN43	01/15/2021	CAPITALIZED INTEREST					1.A

			Shov	All Long-Term Bonds and Stock Acquired During the Curre	ent Quarter				
1	2	3	4	5	6	7	8	9	10
CUSIP					Number of	Actual		Paid for Accrued	NAIC Designation, NAIC Designation Modifier and SVO Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
	FEDERAL HOME LN MTG COR 3.5 15JUL43 FEDERAL NATL MTG ASSN G 4.0 25AUG43		01/15/2021 01/11/2021	CAPITALIZED INTEREST	XXX XXX	94,874 17,722			1.A
	STRU BA-8889 ZC	·····	03/31/2021	CAPITALIZED INTEREST	XXX				1.A1.A
		all Non-Guarantee		pencies and Authorities of Governments and Their Political Subd		200,230,111	209,594,896	53,884	
Bonds - Industrial ar	nd Miscellaneous (Unaffiliated)			,					
00038R-AA-4	AASET 2019-2 A.		02/08/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,762,543	1,745,092	3,928	
000823-AL-8 000823-AN-4	ABPCI 2017-1A A2R		02/19/2021	NATIXIS CAPITAL MARKETSNATIXIS CAPITAL MARKETS	XXX XXX	3,850,000	3,850,000 4,000,000		1.A FE
000823-AN-4 000823-AQ-7	ABPC  2017-1A BK		02/19/2021	INATIXIS CAPITAL MARKETS	XXX	4,000,000 1,400,000	1,400,000		1.F FE
000823 -AS -3	ABPCI 2017-1A CR ABPCI 2017-1A DR		02/19/2021 02/19/2021	NATIXIS CAPITAL MARKETS NATIXIS CAPITAL MARKETS	XXX	4,050,000	4,050,000		2.C FE
L00164T-AD-0	AMCEST 6.01 1/53.		<b>.</b> 02/05/2021	CIBC OPPENHEIMER CORP.	XXX	227,611	188,889	757	
00255U-AA-3 00256D-AA-0	AASET 2020-1A A	·····	02/24/202103/04/2021	CREDIT SUISSE FIRST BOSTONCREDIT SUISSE FIRST BOSTON	. LXXX XXX	1,041,458 7,533,705	1,038,861	1,064 13,985	
00250D-AA-0 00489T-AG-1	AASET 2019-1 A ACR 2021-FL4 C	<del>-</del>	01/21/2021	IWELLS FARGO	XXX	2,200,000			1.G FE
			01/21/2021 02/11/2021 01/12/2021	WELLS FARGO	XXX	2,500,000	2,500,000		2.B FE
009098-A*-5	ACR 2021-FL4 D. CTL - AMAZON FORT WORTH FUNDED		02/11/2021	VARIOUS.	XXX	304,645	265,651	257	
009349-AX-9 02209S-BF-9	ALS 2016-1 AR. ALTRIA GROUP INC. ALTRIA GROUP INC.		01/12/2021	CAPITAL IZED INTEREST. BARCLAYS CAPITAL INC.	. LXXX XXX			3.793	2.A PL 2.B FE
02209S-BM-4	ALTRIA GROUP INC	·····	03/23/2021	ICREDIT SUISSE FIRST BOSTON	XXX	46.723.170	47,000,000	, ניים ו, ניים	2.B FE
I 02209S-RN-2	LALTRIA GROUP INC.		02/01/2021	CREDIT SUISSE FIRST BOSTON	XXX	42,683,950	43,000,000		2.B FE
02209S-BP-7	ALTRIA GROUP INC.		02/12/2021	VARIOUS.		47,763,740	48,200,000	1,733	
	AMAZON.COM INC 3.875% 22 AUG 37		02/25/2021	CROSSTRA	XXX XXX	1,936,449	1,662,000	537 522	1.E FE 2.A FE
02376A-AA-7	AAL 2017-1 AA	·····	02/19/2021 02/16/2021	LIFFFERIES & COMPANY INC	- XXX		6,225,800		
L02376U-AA-3	AAL 2016-1 AA	·····	02/11/2021	ROBERT W. BAIRD & CO. INCORPORATED.	XXX	1 ,583 ,025	1,571,240	4,837	2.A FE
023771-R9-1	AAL 2016-3 AA		02/18/2021 02/17/2021	ROBERT W. BAIRD & CO. INCORPORATED ROBERT W. BAIRD & CO. INCORPORATED. ROBERT W. BAIRD & CO. INCORPORATED.	XXX	2,904,029	2,917,590	30,604	2.A FE
02377L-AA-2 025676-AM-9	AAL 2019-1 AAAMERICAN EQUITY INVESTMENT LIFE HO	·····	02/17/2021	ROBERT W. BAIRD & CO. INCORPORATED	XXX XXX			248 311	2.A FE 2.C FE
I 03073F-AS-4	LAMERISOURCEBERGEN CORPORATION		03/25/2021	LIPMORGAN SECURITIES INC	XXX		320,000		1.G FE
031154-44-1	AMFAM HOLDINGS INC		03/08/2021 03/09/2021	JPMORGAN SECURITIES INC	XXX	9 500 000	9.500.000		2 R FF
03115A - AC - 7	AMFAM HOLDINGS INC.		03/09/2021	VARIOUS.	XXX	32,211,422	32,200,000		2.B FE
U3330T VI3	ANCHF 2016-4A AR		01/29/2021	GREENSLEDGE CAPITAL MARKETS. GREENSLEDGE CAPITAL MARKETS.	XXX	57,000,000 14,350,000	57,000,000 14,350,000		1.A FE
03329T-AL-8	ANCHE 2016-4A CR. ANCHE 2016-3A A A1R. ANCHE 2016-3A A BR.	·····	01/29/2021 01/29/2021	GREENSLEDGE CAPITAL MARKETS	XXX	14,330,000	10,000,000		1.G FE
03330E-AJ-3	ANCHF 2016-3A A A1R.		01/02/2021	GREENSLEDGE CAPITAL MARKETS	XXX	27 ,500 ,000	27,500,000		1.A FE
03330E-AN-4	ANCHE 2016-3A A BR.		01/02/2021	GREENSLEDGE CAPITAL MARKETS	XXX	6,500,000	6,500,000		1.D FE
	ANCHF 2016-3A A CR	·····	01/02/202103/08/2021	GREENSLEDGE CAPITAL MARKETS. JPMORGAN SECURITIES INC.	XXXXXX	2,000,000 37,512,954	2,000,000		1.G FE 2.B FE
037833-EC-0	AAPL 0 02/08/28		03/00/2021	CROSSTRA.	XXX		1,000,000	.800	
037833-EF-3	APPLE INC		02/24/2021	JPMORGAN SECURITIES INC	XXX	5,762,500	6.250.000	8,281	1.B FE
03789X-AD-0	DIN 2019-1A A21		02/08/2021	BARCLAYS CAPITAL INC. BARCLAYS CAPITAL INC	XXX	614,959		4,532	
04015K - AR - 6	DIN 2019-1A A2II ARES FINANCE CO II LLC	·····	02/03/2021 03/22/2021	BARCLAYS CAPITAL INC	XXX		598,500	4,711 14.756	2.B FE 2.A FE
04546K - AA - 6	AASET 2018-2A A		01/28/2021.	BANK OF AMERICA	XXX	5,354,815	5,328,174	9,888	2 B FF
04546K - AC - 2	AASET 2018-2A A. AASET 2018-2A C. ATMOS ENERGY CORPORATION		01/28/2021 03/31/2021	CAPITALIZED INTEREST	XXX	14,289	14,289		5.B FE
049560 - AU - 9 05363L - BG - 7	ATMOS ENERGY CORPORATION		I 03/04/2021	JPMORGAN SECURITIES INC. CITIGROUP GLOBAL MARKETS	XXX	299,988	300,000		1.G FE
05363L-BG-7 05363Q-AA-0	AVERY 2013-56 CK2		02/02/2021 01/25/2021	CITIGROUP GLUBAL MARKETS	XXX XXX	7,400,000			1.F FE
05492Q-AG-1	BDS 2020-FL5 C		03/30/2021	VAR I OUS.	XXX	1,349,844	1,350,000	1,330	
05492Q-AJ-5	BDS 2020-FL5 D		01/26/2021	MORGAN STANLEY	XXX	994,375	1,000,000		2.A FE
05534D-AR-6 05545M-AA-0	BCAP 2012-RR1 3A4 BBA US HOLDINGS INC	·····	02/28/2021 01/21/2021	CAPITALIZED INTEREST		41,544		4,390	4.B FM
05580H-AE-9	BNPIP 2014-2A E		02/28/2021	WELLS FARGU	XXX			4,390	3.C FE 5.A FE
05723K - AF - 7	BAKER HUGHES A GE COMPANY LLC	·····	01/27/2021	VARIOUS	XXX	4,036,453	3,555,000		1.G FE
06051G-JA-8	BANK OF AMERICA CORP		01/22/2021	BTIG, LLC	XXX	3,852,194	3,185,000	45,515	1.G FE
075887 -BX -6 084423 - AS - 1	BECTON DICKINSON AND COMPANYWR BERKLEY CORP		03/01/2021	CROSSTRA	. LXXX XXX	1,221,58331,319	975,000 30,000	10,748	
084423-AS-1 084423-AV-4	IWR BERKLEY CORPORATION	·····	02/18/202103/09/2021	ICREDIT SUISSE FIRST BOSTON	XXX				2.A FE
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP.	·····	01/06/2021	VARIOUS.	XXX	54,094,080	55,000,000		1.C FE
09261W-AJ-3	BLACKROCK DLF IX 2020-1 CLO CLASS D.		03/22/2021	US BANCORP INVESTMENTS, INC.	XXX	2,833,107	2,833,107		2.B FE

Show All Long-Term Bonds and Stock Acquired During the Current Quarter								
1	2	3 4	5	6	7	8	9	10
								NAIC Designation,
								NAIC Designation,
								NAIC Designation Modifier and SVO
CUSIP	D		N 637 1	Number of	Actual	D 1/ 1	Paid for Accrued	Administrative
Identification	Description  BLACKROCK DLF IX 2020-1 CL0 CLASS E	Foreign Date Acquired	Name of Vendor US BANCORP INVESTMENTS, INC	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol 3.A FE
09261W-AL-8 097023-DD-4	BOEING COBUCK DLF IX 2020-1 CLU CLASS E		IBANK OF AMERICA	XXXXXX	2,205,727 650,000	2,205,727 650.000		2.C FE
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC		VARIOUS	XXX	4,054,768	4.090.000		1.F FE
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC.	02/03/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	5,000,000	5,000,000	51,001	1.F FE
11135F - BF - 7	BROADCOM INC	01/04/2021	PARIBAS	XXX	638 541	640,000		2.C FE
11135F -BG -5	BROADCOM INC	01/04/2021	SUNT	XXX		770,000		2.C FE
11135F -BJ -9	BROADCOM INC.	01/04/2021	MORGAN STANLEY	XXX	68,761,260	69,000,000	40.740	2.C FE
11271R - AB - 5 12189L - BD - 2	BROOKFIELD FINANCE LLC.  BURLINGTON NORTHERN SANTA FE LLC.  CAUTO 2017-1A A3.	01/26/2021 02/24/2021	MUNGAN STANLEY CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS CAPITALIZED INTEREST MORGAN STANLEY GOLDMAN SACHS & CO.	XXX	2,104,600 13,770,067	2,000,000 11,650,000	19,742 95.352	1.G FE 1.G FE
12479R-AF-4	CALITO 2017-1A A3	02/24/2021	CAPITALIZED INTEREST	XXX	28,792	28,792	90,332	1.E FE
124857 - AG - 8	TURS CORP	02/05/2021	MORGAN STANLEY	XXX	286 762	280 000	4.148	2.B FE
12530M-AD-7	SORT 2020-1 B2	02/22/2021	GOLDMAN SACHS & CO	XXX	629,010	620,346		1.G FE
12546J-AE-4	CHCP 2021-FL1 B	02/12/2021	GOLDMAN SACHS & CO	XXX	3 050 000	3.050.000		1.D FE
12546J-AG-9	CHCP 2021-FL1 C			XXX	2,750,000 2,550,000	2,750,000		1.G Z
12546J-AJ-3	CHCP 2021-FL1 D		GOLDMAN SACHS & CO.	XXX	2,550,000	2,550,000		2.B FE
125523 - CQ - 1 12646P - AE - 9	CIGNA CORPCSMC 2013-2R 1A3	03/01/2021	JPMORGAN SECURITIES INC.	XXX	39,285,910	39,500,000		2.B FE 1.D FM
12646F-AE-9	CSMC 2013-2R 143 CVS CAREMARK CORP. CAHFA 2018-K PT. CLAST 2016-1 C. CLAST 2017-1 B. CLAST 2019-1A A. CLAST 2021-1A B. CLAST 2021-1A B. CERB 2019-1A A1T.	01/25/2021 	JYMUROAN SECURITIES INC. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. CAPITALIZED INTEREST. BANK OF AMERICA. MORGAN STANLEY.	XXX	455			2.B FE
130331-AA-9	CAHFA 2018-K PT		CAPITALIZED INTEREST	XXX	2,653	2.653		1.B FE
14855J-AD-7	CLAST 2016-1 C	01/11/2021	CAPITALIZED INTEREST	XXX	6 758	6,758		5.B FE
14855L - AC - 4	CLAST 2017-1 B	02/11/2021	BANK OF AMERICA	XXX	2,785,902	2,802,718	8,766	3.B FE
14855M-AA-6	CLAST 2019-1A A	03/25/2021	MORGAN STANLEY.	XXX	6,581,940 51,539,050	6,580,410	10,152	2.B FE
14856G-AA-8	CLAST 2021-1A A	1 0.5/1//2021	I VAKTUUS	XXX	51,539,050	51,540,482		1.F FE
14856G-AB-6	CLAST 2021-1A B		VARIOUS.	XXX		5,646,700 3,250,000	2,648	2.B FE
15673Y - AA - 7 15674E - AC - 6	CERB 2019-1A ATT	02/09/2021	CROSSROADSNATIXIS CAPITAL MARKETS	XXX	3,250,000	3,250,000	5,753	1.A FE 1.C FE
15674E-AE-2	CERB 2021-14 C	02/19/2021	INATIXIS CAPITAL MARKETS	XXX	3,250,000	3,250,000		1.G FE
15674E-AG-7	CERB 2019-1A A1T. CERB 2021-1A B. CERB 2021-1A C. CERB 2021-1A D. CHARLES RIVER LABORATORIES INTERNA. CHARTER COMM OPT LLC/CAP. CHARTER COMM OPT LLC/CAP. CHARTER COMM OT LCC/CAP. CHEVRON USA INC. CHOICE HOTELS INTERNATIONAL INC. CHUBB CORP 6% 11 MAY 37. CCCA-COLA CO.	02/19/2021	NATIXIS CAPITAL MARKETS. NATIXIS CAPITAL MARKETS. JPMORGAN SECURITIES INC.	XXX	2,250,000	2,250,000		2.C FE
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNA	03/08/2021	JPMORGAN SECURITIES INC.	XXX	9 250 000	9 250 000		3.B FE
161175-BY-9	CHARTER COMM OPT LLC/CAP		MORGAN STANLEY MORGAN STANLEY	XXX	378,672 15,992,160		3,850	2.C FE
161175-CA-0	CHARTER COMM OPT LLC/CAP.	02/18/2021	MORGAN STANLEY.	XXX	15,992,160	16,000,000		2.C FE
166756 - AX - 4 169905 - AG - 1	CHEVRON USA INC.	03/19/2021 01/04/2021	VAR I OUS CROSSROADS	XXX XXX	25,826,823 995,247		377,644	1.D FE
171232-AQ-4	ICHOICE HOIELS INTERNATIONAL INC			XXX	995,247		1,733	1.G FE
191216-DL-1	COCA-COLA CO COMCAST CORPORATION. CORNING INC. COSTAR GROUP INC. CUSHMAN & WAKEFIELD US.		CROSSTRA	XXX	15,006,305	15,250,000	,1,733	1.E FE
20030N-CN-9	COMCAST CORPORATION	01/27/2021	VARIOUS	XXX	3.979.099	2.795.000		1.G FE
20030N-CN-9 219350-BQ-7	CORNING INC.	01/15/2021	VARIOUS. CREDIT SUISSE FIRST BOSTON	XXX	3,979,099 2,410,488	2,795,000 1,800,000	17,713	2.A FE
22160N-AA-7	COSTAR GROUP INC.	02/25/2021	I CROSSTRA	XXX	2 020 281	2 000 000	6 222	
23166M-AA-1	CUSHMAN & WAKEFIELD US.	01/29/2021	JEFFERIES & COMPANY INC.	XXX	218,500		2,888	
25257A - AN - 4 25257A - AQ - 7	CUSHMAN & WAKEF IELD US.  DIMND 2019-1A A2R.  DIMND 2019-1A BR.  DIMND 2019-1A GR.  DIMND 2019-1A GR.  EOG RESOURCES INC.  ENTERPRISE PRODUCTS OPERATING LLC.	03/08/2021 03/08/2021	WELLS FARGO	XXX	3,000,000 10,100,000	3,000,000		1.A FE 1.C FE
25257 A - AQ - 7			INCLLS FARCO	XXX		IU, IUU, UUU		11.6 FE
25257A - AS - 3 25257A - AU - 8	DIMND 2019-1A DR	03/08/2021 03/08/2021	WELLS FARGO. WELLS FARGO.	XXX		5,450,000 3,250,000		2.C FE
26875P-AT-8	EOG RESOURCES INC	01/27/2021	I VARIOUS	XXX	4,099,819	3.105.000	43,203	1.G FE
000701/ 01 0	ENTERPRISE PRODUCTS OPERATING LLC.	02/08/2021	CROSSROADS	XXX	1 104 840	1,150,000	102	2.A FE
30231G-BF-8	EXXUN MUBIL CURP	01/05/2021	CROSSROADS.	XXX	7,694,500	6,250,000		1.D FE
302570-AX-4	NEXTERA ENERGY CAPITAL 2.3415% 15 JUN 67	02/25/2021	CROSSTRA	XXX	905,375	1,000,000	4,683	2.B FE
30452@-AA-6 30610Ğ-AA-1	FAIKFIELU LANCASIEK ZUI/ LSE-BÜKU	01/25/2021	CAPITALIZED INTEREST. VARIOUS.	XXX	3,226	3,226	4.083	3.B 2.B FE
3136B7 -M5 -7	FNR 2019-1 A	01/22/2021	CAPITALIZED INTEREST.	······XXX	3,961,508 7,747		4,083	1.A
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV	03/31/2021	VARIOUS	XXX	34,888,612	35.150.000		2.B FE
			VARIOUS	XXX	2,519,212	2,370,000		2.C FE
34961J-AG-9	FCO 2017-9A B	03/05/2021	PIERPONT SECURITIES LLC.	XXX	100,000	100.000	125	1.C FE
34961W-AJ-4	FCO 2018-11A BT. FCO 2018-11A C. GMACN 2003-PRES A.	03/08/2021 03/01/2021	CROSSROADS	XXX	497,500	500,000	1,456	1.C FE
34961W-AL-9			JEFFERIES & COMPANY INC. CAPITALIZED INTEREST.	XXX		400,000	1,432	1.G FE
36186E-AA-7 36255C-AE-9	UWAUN ZUU3-FKE3 A	01/11/2021 01/05/2021.	CAPTIALIZED INTEREST	XXX	559 993.750	559 1,000,000	801	1.F 1.D FE
36321P-AE-0	GPMT 2018-FL1 B	02/09/2021	HSBC SECURITIES, INC.	XXX	34,000,000	34.000,000	001	1.C FE
38138J-AG-8	GLM 2021-9A C	01/22/2021	BANK OF AMERICA	XXX	3,850,000	3,850,000		1.F FE
38138J-AJ-2	GLM 2021-9A D.		BANK OF AMERICA	XXX	4,050,000 781,500	4,050,000		2.C FE
415864-AM-9	HARSCO CORPORATION	01/29/2021	VARIOUS	XXX	781.500	750.000	176	4.A FE

Show All Long-Term Bonds and Stock Acquired During the Current Quarter									
1	2	3 4	5	6	7	8	9	10	
								NAIC Designation,	
								NAIC Designation	
OLIOID				, , , ,			D :16 A	Modifier and SVO	
CUSIP Identification	Description	Foreign Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Administrative	
41984L-AA-5	HAWAIIAN BRAND INTELLECT		BARCLAYS CAPITAL INC.	Shares of Stock	3,281,817	3,300,000	interest and Dividends	Symbol 4.A Z	
42218S-AH-1	HEALTH CARE SERVICE CORPORATION	01/05/2021	I CROSSROADS	XXX	2,236,521	2.100.000	6.907	1.G FE	
42704R - AG - 6	HERA 2021-EL1 €	02/25/2021	VARTOUS.	XXX	9,952,875	9,950,000	264	1.G Z	
42805V - AB - 6	HVIF 2020-11 A HEWLETT-PACKARD CO HILLENBRAND INC	01/19/2021 02/05/2021 02/24/2021	DIRECT	XXX	500,000	500,000		2.A FE	
428236 - BX - 0	HEWLETT-PACKARD CO.	02/05/2021	DEUTSCHE BANK SECURITIES INC	XXX	296,162	280,000	4,536	2.B FE	
431571-AE-8	HEMLETT-PACKARD CO. HILLENBRAND INC. HILTON DOMESTIC OPERATING COMPANY. HOME POINT CAPITAL INC. HORZN 2018-1 A. HUNTC 2017-FL1 D. HYATT HOTELS CORP	02/24/2021	HSBC SECURITIES, INC.	XXX	5,700,000	5,700,000		3.A FE	
432833-AN-1 43734L-AA-4		01/19/2021 02/26/2021	BANK OF AMERICAVARIOUS	XXX	44,450,000	44,450,000	9,264	3.B FE	
440405-AE-8	HORZN 2018-1 A		VARIOUS CREDIT SUISSE FIRST BOSTON	XXX	356,312	349,325	1,125	1.G FE	
445608-AJ-1	HUNTC 2017-FL1 D	02/11/2021	CROSSROADS.	XXX	696,938	700,000	199	2.C FE	
	HYATT HOTELS CORP.	03/22/2021	GOLDMAN SACHS & CO.	XXX	398,929	340,000	8,200	2.C FE	
458140-BN-9	INTEL CORPORATION. INTERCONTINENTAL EXCHANGE INC.	01/27/2021	VAR I OUS	XXX	3,994,478	2,785,000		1.E FE	
45866F - AE - 4	INTERCONTINENTAL EXCHANGE INC.	02/04/2021	VAR I OUS.	XXX	618,603	600,000	5,601	2.A FE	
460146-CF-8	INTL PAPER COINTERPUBLIC GROUP OF COMPANIES INC	01/21/2021	VARIOUS MILLENNIUM ADVISORS, LLC	XXX	641,668	400,000	5,678	2.B FE	
460690 -BS -8 46284V -AJ -0	INTERPUBLIC GROUP OF COMPANIES INCIRON MOUNTAIN INC		VARIOUS	XXXXXX	33,224,709266,875	33,300,000	281 255	2.B FE 3.C FE	
46264V-AJ-0 46651N-AA-2	I IOI AR 2019-1 A	03/17/2021	CREDIT SHISSE FIRST BOSTON	XXX	2,747,311	250,000	2,697	2.A FE	
46651T-AA-9	HENDR 2018-1A A	01/11/2021	BARCLAYS CAPITAL INC. BARCLAYS CAPITAL INC.	XXX	7,769,486	6,778,177	19,717	1.A FE	
468223-AW-2	JACKSON LABORATORY	03/09/2021	BARCLAYS CAPITAL INC.	XXX	148,000	148.000		1.E FE	
472319-AM-4	I IEEEED IEG CONID INC	1 03/25/2021	JEFFERIES & COMPANY INC	XXX		280,000	3,488	2.C FE	
47232M-AE-2	JEFFERIES FINANCE LLC KKR GROUP FINANCE CO VIII LLC KAISER ALUMINUM CORPORATION	01/29/2021	JEFFERIES & COMPANY INC	XXX	210,500	200,000	2,118	3.C FE	
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC.	02/08/2021	CROSSROADS.	XXX	533,840	500,000	8,313	1.F FE	
483007 - AJ -9 485170 - BB - 9	KAISER ALUMINUM CURPURATIUN.	02/02/202101/15/2021	VARIOUS. WELLS FARGO.	XXX XXX	2,592,375 639,968	2,500,000 510,000		3.B FE 2.B FE	
485170-BB-9 487312-AD-2	KANSAS CITY SOUTHERN. KEENAN FORT DETRICK ENERGY.	01/15/2021	CAPITALIZED INTEREST.	XXX	5,353	5,353	5,200	1.D FE	
489399-AM-7	IKENNEDY-WILSON INC	01/28/2021	BANK OF AMERICA.	XXX	12,050,000	12 050 000		4.A FE	
49271V-AM-2	KEURIG DR PEPPER INC		GOLDMAN SACHS & CO.	XXX	17,434,200	17,500,000		2.B FE	
50077L - AX - 4	KRAFT HEINZ FOODS CO.	01/21/2021	CONVERSION BROKER	XXX	19.761.546 L	22,500,000		3.A FE	
50077L-AZ-9	IVDAET HEINIZ ENONG CO	01/22/2021	VARIOUS	XXX	16,687,786	15,460,000	91,339	3.A FE	
50077L-BJ-4	KRAFT HEINZ FOODS CO	01/21/2021	CONVERSION BROKER.	XXX	14,175,238	13,650,000		3.A FE	
50188Y-AJ-3 50209L-AB-3	LMRK 2018-1A D	02/10/2021	BANK OF AMERICA	XXX	5,700,000 48,391	5,700,000 47,675	62	1.F FE 2.C FE	
50212Y-AD-6	LPL HOLDINGS INC.	01/21/2021 03/04/2021	RBC DAIN RAUSCHER. JPMORGAN SECURITIES INC.	XXX	46,391	44,100,000		3.B FE	
52473N-AA-6	LEGENDS HOSPITALITY HOLDINGS	01/14/2021	GOLDMAN SACHS & CO.	XXX	1,700,000	1,700,000		4.C FE	
53079E-BL-7	LEGENDS HOSPITALITY HOLDINGSLIBERTY MUTUAL GROUP INC	02/18/2021	VARIOUS	XXX	98.799.750	98.950.000	5.453	3.A FE	
53946C-AE-9	LNCR 2021-CRE4 C	01/28/2021	UPMORGAN SECURITIES INC. CAPITALIZED INTEREST. CREDIT SUISSE FIRST BOSTON.	XXX	6,000,000	6,000,000	, , , , , , , , , , , , , , , , , , , ,	11.G FE	
55283L - AC - 9	MAPSL 2019-1A C	03/31/2021	CAPITALIZED INTEREST	XXX	15,454	15,454		5.B FE	
55446M-AA-5	LNCR 2021-CRE4 C.  MAPSL 2019-1A C.  MAPK 2019-1 A.  MDPK 2021-48A C.	03/17/2021	CREDIT SUISSE FIRST BOSTON.	XXX	1,174,256	1,165,983	1,448	1.F FE	
55821U-AE-4 55821U-AG-9	MDPK 2021-48A C	01/15/2021 01/15/2021.	JPMORGAN SECURITIES INC. JPMORGAN SECURITIES INC.	XXX	4,100,000 5,000,000	4,100,000 5,000,000		1.F FE 2.C FE	
558210-AG-9 559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		WELLS FARGO	XXX	3,318,018	3,300,000	63,365	2.A FE	
55955K - AE - 4	MAGNE 2021-29A C	02/05/2021	MORGANI STANIEV	XXX	2,050,000	2,050,000		1.F FE	
55955K-AG-9	MAGNE 2021-29A D	02/05/2021	MORGAN STANLEY	XXX	4,700,000 [	4,700,000		2.C FE	
603158-AA-4	IMINERALS TECHNOLOGIES INC	03/05/2021	I VARIOUS	XXX	997 , 174	952,000	6,540	3.C FE	
615369-AB-1	MOODYS CORPORATION MSM 2005-6AR 3A1. MSR 2014-R4 3B2.	02/05/2021	WELLS FARGO.	XXX	295,179	280,000	5,530	2.A FE	
61748H-MK-4	IMSM 2005-6AR 3A1	02/28/2021	CAPITALIZED INTEREST	XXX	7,297	7,297		2.B FM	
61763T - AY - 1 62481W - AE - 7		03/31/202103/01/2021	CAPITALIZED INTEREST	XXX XXX	15,196 1,097,250	15,196	2.242	1.D FM 1.D FE	
626738-AF-5	MP8 2015-2A CR MURPHY OIL USA INC NATIONAL LIFE INSURANCE CO		RBC DAIN RAUSCHER	XXX	4,000,000	4,000,000		3.B FE	
636792-AA-1	NATIONAL LIFE INSURANCE CO.	03/30/2021	PIERPONT SECURITIES IIC	XXX	767.695	500,000	2,333	1.G FE	
63681#-AA-8	ICTL - NAT LOGISITICS PT FUNDED.	03/22/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	11,859,291	11,859,291		1.D FE	
64132D-AN-8	NEUB 2019-32A CR	02/12/2021	WELLS FARGO.	XXX		1,800,000		1.F FE	
64132D-AQ-1	NEUB 2019-32A DR.	02/12/2021	WELLS FARGO	XXX	5,000,000	5,000,000	ļ	2.C FE	
64134J-AE-3 64134J-AG-8	NEUB 2021-40A C	01/27/2021	CREDIT SUISSE FIRST BOSTON. CREDIT SUISSE FIRST BOSTON. GOLDMAN SACHS & CO.	XXXXXX	2,000,000	2,000,000		1.F FE	
64134J-AG-8 64952W-DZ-3	NEW YORK LIFE GLORAL EDG	01/27/2021 01/26/2021	TOURDMAN SACHS & CO	XXX	1,000,000	1,000,000		2.C FE 1.B FE.	
668138-AE-0	NEW YORK LIFE GLOBAL FDG	03/15/2021	MORGAN STANLEY & CO LLC	XXX	797,216			1.C FE	
67059T-AE-5	NUSTAR LOGISTICS LP	02/19/2021	SUNTRUST ROBINSON HUMPHREY. INC.	XXX	212.000	200,000			
67059T-AH-8	NUSTAR LOGISTICS LP NUSTAR LOGISTICS LP	03/04/2021	VARIOUS.	XXX	554,300	500,000		3.C FE	
674599 - CF - 0	]OCCIDENTAL PETROLEUM CORPORATION	02/19/2021	VAR I OUS	XXX	5,915,625	6,400,000	55,474	3.C FE	
674599-CH-6	OCCIDENTAL PETROLEUM CORPORATION	02/17/2021	C.L. KING & ASSOCIATES	l XXX l	99.250	100.000	1.171	3.C FE	

Show All Long-Term Bonds and Stock Acquired During the Current Quarter           1         2         3         4         5         6         7         8         9         10												
1	2	3 4	5	6	7	8	9	10				
								NAIC Designation,				
								NAIC Designation				
OLIOID							D : 16 A	Modifier and SVO				
CUSIP Identification	Description	Foreign Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Administrative				
674599-CJ-2	JOCCIDENTAL PETROLEUM COR.		CITIGROUP GLOBAL MARKETS	Shares of Stock	2,473,250	2,700,000		Symbol 3.0 FE.				
			VARIOUS.	XXX	5.971.938	6.850.000		3.0 FE				
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION. OCCIDENTAL PETROLEUM CORPORATION. OCCIDENTAL PETROLEUM CORPORATION. OCCIDENTAL PETROLEUM CORPORATION. OCCIDENTAL PETROLEUM CORPORATION. OCCIDENTAL PETROLEUM CORPORATION. OCCIDENTAL PETROLEUM CORPORATION. OCCIDENTAL PETROLEUM CORPORATION. OCCIDENTAL PETROLEUM CORPORATION. OCCIDENTAL PETROLEUM CORPORATION. OCCIDENTAL PETROLEUM CORPORATION.		JPMORGAN SECURITIES INC.	XXX	6,602,250		11.467	3.0 FE				
674599-CY-9	OCCIDENTAL PETROLEUM CORPORATION	02/25/2021	VAR I OUS.	XXX	4,234,750	4.700.000	6,771	3.C FE				
674599-DE-2	OCCIDENTAL PETROLEUM CORPORATION	02/18/2021 	MARKETAXESS.	XXX	120,437	100,000	3,434	3.C FE				
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATION.	02/23/2021	JPMORGAN SECURITIES INC. JPMORGAN SECURITIES INC.	XXX	4,477,000	3,700,000	57 , 196	3.C FE				
674599 - DJ - 1 674599 - DK - 8	JOCCIDENTAL PETROLEUM CORPORATION	02/12/2021 03/01/2021	JPMORGAN SECURITIES INC	XXX	2,090,000 2,864,750	1,900,000 3,150,000		3.B FE 3.B FE				
674599-DR-6	OCCIDENTAL PETROLEUM CORPORATION	03/01/2021	BTIG - BTIG,LLC	XXX	1,099,750	1,060,000	27.001	3.C FE				
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATION	02/18/2021	BTIG - BTIG,LLC. JPMORGAN SECURITIES INC.	XXX	5,060,000	4.400.000	142.511	3.B FE				
67578F - AE - 7	OCT49 2020-5A C	01/02/2021	IGOLOMAN SACHS & CO	XXX	3 000 000	3,000,000		1.F FE				
67578F - AG - 2	OCT49 2020-5A D.	01/02/2021	GOLDMAN SACHS & CO.	XXX	2,400,000	2,400,000		2.C FE				
68235P-AJ-7	OCT49 2020-5A C. OCT49 2020-5A D. ONE GAS INC.	03/08/2021	GOLDMAN SACHS & CO. BANK OF AMERICA.	XXX	629,811	630.000		2.A FE				
L68268N-AJ-2	TONEOK PARTNERS LP		JANE	XXX	290,886	280,000		2.B FE				
68268N-AM-5	ONEOK PARTNERS LP.	03/25/2021	MARKETAXESS CITIGROUP GLOBAL MARKETS INC	XXX	321,324	270,000	651	2.C FE				
68389X-BY-0 68389X-BZ-7	ORACLE CORPORATION	03/22/2021	WELLS FARGO	XXX	3,971,893 73,898,544	3,440,000 74,400,000	42,307	2.A FE 2.A FE				
69290L-AG-2	PEP 2021-7 C	03/22/2021 03/03/2021	WELLS FARGO		9,177,000	9 177 000		1.G FE				
69290L-AJ-6	PFP 2021-7 C. PFP 2021-7 D. PFP 2021-7 E.	I 03/03/2021	WELLS FARGO.	XXX	7,350,000	7.350 000		2.B FE				
69290L - AL - 1	PFP 2021-7 E	03/03/2021	INCLE CADOO	XXX	1,300,000	7,350,000 1,300,000 2,650,000		2.C Z				
I 69/01Y - AF - 2	IPSIAI 2021-14 R		WELLS FAROU. CITIGROUP GLOBAL MARKETS. CITIGROUP GLOBAL MARKETS. JPMORGAN SECURITIES INC. BARCLAYS CAPITAL INC.	XXX	2,650,000	2,650,000		1.E FE				
69701Y-AG-7	PSTAT 2021-1A C.	01/07/2021	CITIGROUP GLOBAL MARKETS	XXX	1,650,000	1,650,000		2.A FE				
714046-AJ-8	PERKINELMER INC.	03/04/2021	JPMORGAN SECURITIES INC.	XXX	41,949,581	41,950,000		2.B FE				
71677K - AA - 6	PETSMART INC/PETSMART FI PHILIP MORRIS INTERNATIONAL INC	01/29/2021	BARCLAYS CAPITAL INC	XXX	14,000,000	14,000,000		4.A FE				
718172-BD-0 718546-AH-7	PHILIP MURRIS INTERNATIONAL INC	01/27/2021 03/08/2021	VARIOUSVARIOUS	XXX XXX	3,936,226 7,647,620	3,010,000 5,860,000	28,981 119,987	1.F FE 2.A FE				
710340-AH-7	PRINCESS JULIANA INTL		VARTOUS	XXX			119,907	4.A FE				
75024L - AA - 5	PHILLIPS 66. PRINCESS JULIANA INTL. RADIANT FUNDING SPV LLC.		VARIOUS	XXX	3,254,750	3,200,000	328	4.B FE				
I 75/05R_AC_7	IRPR0 2005-14 R	02/22/2021	WELLS EARGO	XXX	37 016	37,331	42	1.D FE				
76009N-AL-4	RENT -A-CENTER INC/TX. STWD 2019-FL1 C. SDCP 2020-1 A2	02/22/2021	VARIOUS.  JANUA OF MONTREAL  PANK OF MONTREAL	XXX		850,000	965	4.B FE				
78485W-AG-4	STWD 2019-FL1 C	02/24/2021	JPMORGAN SECURITIES INC.	XXX	5 , 193 , 219	5,200,000	3,772	1.G FE				
78520E-AA-4	SDCP 2020-1 A2	01/12/2021	IDANN OF WONTREAL	XXX	51,750	50,000		1.E FE				
80306A - AA - 8 81761T - AC - 9	SAPA 2018-1A A	03/09/2021	CREDIT SUISSE FIRST BOSTON	XXX XXX	978,461 253,242			2.B FE 2.C FE				
824348-AU-0	SERV 2020-1 A2II SHERWIN-WILLIAMS COMPANY (THE)		VARIOUS	XXX		250,000	413	2.B FE				
835898-AH-0	SOTHERYS	01/27/2021	PARTBAS.	XXX	1 305 000	1,200,000	14,258	4.A FE				
842400-GY-3	SOTHEBYS. SOUTHERN CALIFORNIA EDISON COMPANY.	01/27/2021	VARIOUS	XXX	1,305,000 4,138,577	4,200,000	2,925	1.G FE				
I 84858W-44-4	ISAVE 2017-1 AA	01/29/2021	ROBERT W. BAIRD & CO. INCORPORATED	XXX	1 391 481	1.388.011	21,731	1.E FE				
853496-AC-1	STANDARD INDUSTRIES INC.	01/27/2021	BANK OF AMERICA	XXX	625,875		13,667	3.B FE				
857740-AE-4	SPST 2021-WL1 E	01/19/2021	JEFFERIES & COMPANY INC		1,250,000	1,250,000		2.C FE				
857740 - AF - 1 858155 - AE - 4	19791 ZUZT-WLT F	01/19/2021	JEFFEKIES & CUMPANY INC.	XXX XXX	1,850,000	1,850,000	470	2.0 FE				
858155-AE-4 86171#-AA-6	STELCASE INC. STONE POINT CAPITAL LLC. STR 2019-1A A3. T-MOBILE USA INC. TRIX 2019-FL3 B.	01/14/2021	GOLDMAN SACHS & CO. GOLDMAN SACHS & CO.	XXX	2,626,875 55,800,000	2,250,000 55,800,000	178	2.C FE 1.F PL				
	STR 2019-1A A3	02/09/2021	CROSSROADS	XXX			596	1.E FE				
87264A - BK - 0	T-MOBILE USA INC	01/29/2021	CROSSROADS	XXX	990,190	1,000,000	9,917	2.C FE				
87276V - AE - 5	TRTX 2019-FL3 B	01/05/2021	JPMORGAN SECURITIES INC	XXX		800,000	888	1.D FE				
I 8/4041 - AA - O			BARCLAYS CAPITAL INC	XXX	104,980	105,401	186	2.B FE				
88059F - CG - 4 88315L - AE - 8	TVA PRIN STRIPTMCL 2020-1A A		CROSSROADS.	XXX	2,574,610	7,963,040		1.A				
88315L - AE - 8	TMCL 2020-1A A		CAPITALIZED INTEREST	XXX	6,667	6,667		1.F FE				
88315L - AG - 3 88732J - AY - 4	TMCL 2020-2A ATIME WARNER CABLE INC.		CAPITALIZED INTERESTRBC DAIN RAUSCHER.	XXXXXX	1,496 5,272,031	1,496 4.075.000	35.246	1.F FE 2.C FE				
88732J-AY-4 90139A-AB-8	CL-DAL 2020 B.	01/06/2021	CAPITALIZED INTEREST	XXX	5,272,031	4,075,000		3.A PL				
909310-44-6	UNITED AIR 2019-1 AA PTT	02/16/2021	DODEDT W BAIDD & CO INCODDODATED	XXX	823,936		15.538	1.E FE				
91823A-AJ-0	VBTOW 2018-1A F	02/05/2021	BARCLAYS CAPITAL INC. CAPITALIZED INTEREST. SUSQUEHANNA FINANCIAL GROUP.	XXX	411 000	400.000	1.400	3.C FE				
918453-AA-9	VBTOW 2018-1A FVZ REPACK TRUST		CAPITALIZED INTEREST	XXX	92,795	92,795	, , , , , , , , , , , , , , , , , , , ,	2.B PL				
L91913Y - AE - O	IVALERO ENERGY CORPORATION	01/11/2021	SUSQUEHANNA FINANCIAL GROUP	XXX	639,115	460,000		2.B FE				
92047W-AG-6	VALVOLINE INC.	I 02/17/2021	IVARIOUS	XXX	3,472,688	3,450,000		3.C FE				
92343V-GJ-7	VERIZON COMMUNICATIONS INC.	03/11/2021	MORGAN STANLEY	XXX	9,958,900	10,000,000		2.A FE				
92343V -GK -4 92345Y -AC -0	VERIZON COMMUNICATIONS INC	03/11/2021	MORGAN STANLEY	XXX XXX	56,217,375	56,250,000	4,582	2.A FE 2.B FE				
	VIACOM INC	03/25/2021	MARKETAXESS	XXX	632.566	490.000	2.230	2.B FE				

Show All Long-Term Bonds and Stock Acquired During the Current Quarter           1         2         3         4         5         6         7         8         9         10													
1	2	3 4	5	6	7	8	9	10					
								NAIC Designation					
								NAIC Designation Modifier and SVC					
CUSIP				Number of	Actual		Paid for Accrued	Modifier and SVC Administrative					
Identification	Description	Foreign Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol					
92915U-AN-4	VOYA 2017-2A BR.	03/26/2021	NATIXIS CAPITAL MARKETS. NATIXIS CAPITAL MARKETS. CITIGROUP GLOBAL MARKETS.	XXX	5,300,000	5,300,000		1.F Z					
92915U-AQ-7	VOYA 2017-2A CR	03/26/2021	NATIXIS CAPITAL MARKETS.	XXX	3,000,000	3,000,000		2.B Z					
931427 - AR -9 94354K - AA - 8	WALGREENS BOOIS ALLIANCE INC	01/11/202102/02/2021	CITIGROUP GLOBAL MARKEIS  CREDIT SUISSE FIRST BOSTON	XXX		580,000 1,584,140	3,147 3,007	2.B FE 2.A FE					
94974B-GT-1	WAAV 2019-1 A. WELLS FARGO & COMPANY 4.4% 14 JUN 46.	02/02/2021	ICROSSTRA	XXX	654,319	570,000	5.504	2.B FE					
95000U-2M-4	WELLS FARGU & CUMPANT	01/27/2021	VARIOUS	XXX	3,994,017	2,900,000	45,270	2.A FE					
96926G-AC-7	DICE UNIVERSITY	02/22/2021	VARIOUS	XXX	6,731,986	5.775.000	56,760	1.A FE					
97770*-AA-2 97770*-AB-0	WOLFENT 2021-1 A	03/19/2021 03/19/2021	DIRECT LOAN FUNDING ALTERNATE. DIRECT LOAN FUNDING ALTERNATE.	XXX XXX				2.B PL					
BGH58D-JL-2	WOLFENT 2021-1 A. WOLFENT 2021-1 B. CTL - ARKANSAS STATE UNIVERSITY. CTL - AMZN S BERNARDINO A-1 FUNDED.		CROSSROADS	XXX	1,056,820	1,024,150	3,545	3.B PL 1.C					
BGH5TT-XW-4	CTL - AMZN S BERNARDINO A-1 FUNDED.	02/11/2021	CROSSROADS_	XXX	318,604	275,000	277	1.E					
BGH6M6-92-2	FINANCIAL INSTITUTION NOTE SECURITIZATIO	02/18/2021	CROSSROADS	XXX	600,000	600,000	3,417	1.D PL					
BGH6RD-8S-6	SER 2020-XI-D TR CTF	03/23/2021	CROSSROADS.	XXX	8,084,720	8,000,000	131,720	1.F FE					
BGH6RG-05-7 BGH6TB-M1-1	SER ZUZU-XI-J IR CIF	03/23/2021 01/02/2021	CROSSROADS. BANK OF AMERICA.	XXX XXX	2,333,570	2,355,000	45,082	1.F FE 2.C PL					
BGH6XU-WX-3	CIL - AMZN S BERNARDINO A-1 FUNDED  FINANCIAL INSTITUTION NOTE SECURITIZATIO  SER 2020-XI-D TR CTF.  SER 2020-XI-J TR CTF.  BARRY-WEHMILLER COMPANIES INC.  PROJECT H20YA CLASS A.  PROJECT H20YA CLASS B.  CTL - NAT LOGISITICS PT MI FUNDED  LENDLEASE ARMY PRA TL	01/02/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	9,800,000 9,800,000 20,250,000	9,800,000 9,800,000 20,250,000		1.D Z					
BGH6XU-XH-7	PROJECT H20YA CLASS B	01/02/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	24 495 000 1	24 495 000		2.B Z					
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED.	01/20/2021	INIDECT LOAN EUNDING ALTERNATE	XXX	11,209,053	11,209,053		1.D FE					
BGH704-UL-3 BGH71B-89-8.		01/02/2021	DIRECT LOAN FUNDING ALTERNATE.  GOLDMAN SACHS & CO.	XXX	40,185,000 4,600,000	40,185,000 4,600,000		1.F Z 1.D PL					
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP	01/26/2021	IGOLDMAN SACHS & CO	XXX	4,000,000	113 000 000		1.D PL					
BGH71B-8C-1	BAIN CAPITAL HOLDINGS LP		GOLDMAN SACHS & CO.	XXX	22,900,000	22,900,000		1.D PL					
BGH71B-8C-1 BGH72C-93-7	BAIN CAPITAL HOLDINGS LP BAIN CAPITAL HOLDINGS LP BAIN CAPITAL HOLDINGS LP DYAL IV ISSUER A. DYAL IV ISSUER B. FING LIQUEFACTION 3 LLC. CEAMER FINANCE LLC.	02/05/2021	GOLDMAN SACHS & CO. GOLDMAN SACHS & CO. GOLDMAN SACHS & CO.	XXX		34, 157, 500		1.G Z					
BGH72C-9C-7	DYAL IV ISSUER B.	02/05/2021	GOLDMAN SACHS & CO. MIZUHO SECURITIES USA INC. GOLDMAN SACHS & CO.	XXX	18,392,500 121,000,000	18,392,500		1.G Z					
BGH72R-GD-4 BGH74T-8C-9.	IFLNG LIQUEFACTION 3 LLC.	02/19/2021	IMIZUHU SECURITIES USA INC.	XXX	121,000,000 [ 23,520,490 ]	121,000,000		2.B FE 2.B Z					
U4034G-AA-1	GGBRB7 4 1/4 01/21/30		ZUFRCHER KANTONALBANK	XXX	983 475	930 000	7.027	2.C FE					
11271L - AB - 8	GGBRBZ 4 1/4 01/21/30.  BROOKFIELD FINANCE INC.  BROOKFIELD FINANCE INC.	A	ZUERCHER KANTONALBANK. CITIGROUP GLOBAL MARKETS. CITIGROUP GLOBAL MARKETS.	XXX	4 534 684	3,625,000		1.G FE					
11271L - AF -9	BROOKFIELD FINANCE INC	A	CITIGROUP GLOBAL MARKETS.	XXX	1,062,930	1,000,000	11,667	1.G FE					
29250N-BD-6 303901-BH-4	BNBRIDGE INCFAIRFAX FINANCIAL HOLDINGS LTD	A	DIRECTVARIOUS.	XXX XXX	80,000 6,775,041	80,000 6,780,000		2.A FE 2.C FE					
70137T-AP-0	PARKLAND FUEL CORP	A	IRANK OF AMERICA	XXX			1,387	3.B FE					
86828L -AC -6	SUPERIOR PLUS/GEN PRTNR	A 03/01/2021	BANK OF AMERICA RBC DAIN RAUSCHER	XXX	1,800,000	1,800,000	1,007	3.C FE					
001406-AA-5	AIM 2015-1A A1. AGL 2020-7A B. AIRPORT AUTHORITY HONG KONG.	D 01/31/2021 D 02/25/2021	CAPITALIZED INTEREST	XXX	34 612	34 612		3.C FE					
008511-AE-7	AGL 2020-7A B	D02/25/2021	CROSSTRA.	XXX	7,713,221	7,700,000	23,162	1.C FE					
00946A - AB - 0 013822 - AG - 6	AIRPURI AUTHURTTY HUNG KUNG	D01/28/2021 D03/08/2021	HSBC SECURITIES, INC	XXX	31,907,520	32,000,000		11.B FE 3.A FE					
01609W-BA-9	ALIBABA GROUP HOLDING LTD	D 02/04/2021	MORGAN STANLEY & CO LLC	XXX	2,499,450	2,500,000		1.E FE					
034863-AZ-3	ALCOA MEDERLAND HOLDING BV. ALIBABA GROUP HOLDING LTD. ANGLO AMERICAN CAPITAL PLC.	D	BANK OF AMERICA.	XXX	387,769	390,000		2.B FE					
05565A - SK - 0	IBNP PARIBAS SA	D	BNPP	XXX	2 000 000	2,000,000		2.C FE					
05585J-AG-5 05601H-AJ-3	BSPRT 2018-FL3 C. BSPRT 2021-FL6 D.	D	CROSSROADS. WELLS FARGO.	XXX XXX		700,000 6,100,000	155	1.G FE 2.B FE					
056162-AS-9	BARSN 2015-IA CR 1 97338% 20 JAN 31	D 02/25/2021	CROSSTRA.	XXX			1,973	11.F FE					
09659W-2N-3	BABSN 2015-IA CR 1.97338% 20 JAN 31. BNP PARIBAS SA.	D01/06/2021	PARIBAS.	XXX	660,000			1.G FE					
10552T-AH-0	BRFSBZ 5 3/4 09/21/50	D02/05/2021	VARIOUS	XXX	5,607,264	5,310,000	114,664	3.B FE					
11042T - AA - 1	BRITISH AIR 18-1 AA PTT	D02/04/2021	ROBERT W. BAIRD & CO. INCORPORATED	XXX	226 806	217,040	1,100	1.F FE					
11044M-AA-4 12551R-AG-3		D 03/04/2021 D 03/03/2021	VARIOUS. CROSSTRA.	XXX XXX				1.G FE 2.C FE					
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA	D	BARBK	XXX	3,505,775	2,990,000		2.C FE					
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH.	D	VARIOUS	XXX	489 435	475,000	1,123	4.B FE					
202712-BN-4	BRITISH AIR 18-1 AA PIL BRITISH AIR 20-1 A PPT. CIFC 2018-1A D 2.87563% 18 APR 31. CELULOSA ARAUCO Y CONSTITUCION SA. CHEPLAPHARM ARZNEIMITTEL GMBH. COMMONWEALTH BANK OF AUSTRALIA. COMMONWEALTH BANK OF AUSTRALIA.	D	MORGAN STANLEY	XXX	5,000,000	5,000,000		2.A FE					
202712-BQ-7 279158-AE-9	COMMONWEALTH BANK OF AUSTRALIA	D	MORGAN STANLEY MERRILL LYNCH INT'L LTD.	XXX	47,500,000 986,250	47,500,000	22,125	2.A FE 2.C FE					
36321P-AC-4	IGALAXY PIPELINE ASSETS	D	IVARIOUS.	XXX		15 N9N NNN	22,125	1.0 FE					
38172C-AQ-8	ECOPET 7 3/8 09/18/43.  GALAXY PIPELINE ASSETS.  GOCAP 2017-35A DR 3.97338% 20 JUL 29.	D	CROSSTRA	XXX	5.907.672		27 ,814	2.C FE					
38174X - AN - 7	IGOCAP 2017-19RA C 3 96525% 26 IIII 29	D 03/03/2021	CDOCCEDA	XXX	2 215 258	2.250.000	8,922	2.C FE					
40049J-BA-4	TELVIS 5 05/13/45. TELVIS 5 1/4 05/24/49. HONG KONG (GOVERNMENT OF).	D 02/04/2021	HSBC HOLDINGS PLC.	XXX	3,625,016	3,090,000	35,104	2.A FE					
40049J-BE-6 43858A-AE-0	TELVIS 5 1/4 05/24/49	D	VARIOUS. HSBC SECURITIES, INC.	XXX XXX	8,393,632 24,703,000			2.A FE 1.D FE					
456837 - AV - 5	ING GROEP NV.	D	IGOLDMAN SACHS & CO.	XXX	540,000	540.000		1.G FE					
48244X-AA-0	KDAC 2017-1A A.	D	CREDIT SUISSE FIRST BOSTON.	XXX	2,712,539	2,751,228	3,219	2.B FE					

Show All Long-Term Bonds and Stock Acquired During the Current Quarter           1         2         3         4         5         6         7         8         9         10													
1	2	3 4	5	6	7	8	9	10					
								NAIC Designation					
								NAIC Designation					
CLICID				Noushauaf	A -4I		Paid for Accrued	NAIC Designation Modifier and SVO					
CUSIP Identification	Description	Foreign Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends	Administrative					
48661W-AJ-7	KAYNE 2019-3A B2 4.68% 15 APR 32		Iname of Vendor	XXX	2,007,896			Symbol 1.0 FE					
556079-AC-5	MACQUARIE BANK LTD	D 02/23/2021	CROSSTRACROSSROADS.	XXX	548,040	2,000,000 500,000	1.913	2.B FE					
556079-AD-3	MACQUARIE BANK LTD	D 02/25/2021	VAR LOUS.	XXX	28,953,718		,,,,,	2.B FE					
55608J-AR-9	MACQUARIE GROUP LTD.	D	GOLDMAN SACHS & CO.	XXX	230,000	230,000		2.A FE					
60920L - AE - 4	MONDELEZ INTERNATIONAL HOLDINGS NE.	D	TD SECURITIES LLC.	XXX	576,318	560,000	4,595	2.B FE					
632525-AW-1	MATIONAL AUSTRALIA BANK. NIPPON LIFE INSURANCE CO. OZLM 2014-8A BRR 2.42563% 17 OCT 29.	D01/05/2021 D01/21/2021	GOLDMAN SACHS & CO	XXX	89,500,000			2.A FE					
654579 - AH - 4 67107F - BG - 1	NIPPUN LIFE INSUKANCE CU	D 01/21/2021 02/25/2021	VARTIOUS. CROSSTRA	XXX	23,747,106 2,985,282	23,750,000	810 7 ,479	1.G FE 1.F FE					
715638-DS-8	PERU (REPUBLIC OF)	D 02/23/2021	BANK OF AMERICA	XXX	58,752,760	61,000,000	, ,479	2.A FE					
716743-AR-0	PERU (REPUBLIC OF)	D 01/11/2021	MACL	XXX	1,613,798	1,280,000		1.G FE					
86562M-CF-5	ISUMITOMO MITSUI FINANCIAL GROUP IN	D 01/04/2021	SMBN	XXX	8.500.000	8.500.000		1.G FE					
88032X-AW-4	TENCNT 3.29 06/03/60	D02/09/2021	VARIOUS	XXX	12,862,122 15,629,036	12,930,000 12,810,000		1.E FE					
88323A - AD - 4	TOPTB 5 3/8 11/20/48	D	VARIOUSVARIOUS	XXX	15,629,036	12,810,000	146,885	2.B FE					
88323A - AE - 2 88323A - AH - 5	TOPTR 3 3/4 06/18/50	D	IVARTOUS	XXX	4,490,952 3,652,291			2.B FE 2.B FE					
89153V - AW - 9	TOPTB 3 3/4 06/18/50	D 02/03/2021	SNNY	XXX	4,015,203	3,700,000	11,136	1.E FE					
89641Q-AG-5	TRNTS20-14A_	D 01/13/2021	RAYJM	XXX	1 001 500	1 000 000	2.967	1.F FE					
898339-AB-2	FIBRA UNO	D	BTIG, LLC	XXX	3,200,468 10,700,325	2,725,000		2.B FE					
91912E-AA-3	VALEBZ 5 5/8 09/11/42.	D	VAR LOUS.	XXX	10,700,325	8 . 130 . 000	185,058	2.C FE					
A8372T-AC-2 BGH396-MZ-6	SUZANO 7 03/16/47	D 02/09/2021 D 01/15/2021	VAR I OUS	XXX	10,451,407	7,770,000	211,971	2.C FE					
BGH51Q-49-3	AVOLON 2017-1 LOANS.	D	CAPITALIZED INTEREST	XXX	36,689	23,337 36,689		2.A FE 1.G PL					
BGH70H-5R-9	AVOLON 2017-1 LOANS  ASF HUCKLEBERRY SR. SEC. TERM LOAN	B 01/08/2021	DIRECT	XXX	10,661,699			2.C Z					
000000-00-0	REPUBLIC OF CHILE.		GOLDMAN SACHS & CO	XXX	33,000,000	33,000,000		1.F FE					
G2440J-AG-0	GGBRBZ 7 1/4 04/16/44	D	J.P. MORGAN SECURITIES INC.	XXX		2 400 000		2.C FE					
G24524-BF-9	COGARD 4.8 08/06/30	D	VARIOUS.	XXX	1,994,438	1,860,000 3,930,000	24,267	2.C FE					
G371E7-2B-2	FRESLN 4 1/4 10/02/50	D	VARIOUS	XXX	4,190,655	3,930,000	57,095	2.B FE					
G463PS-AK-0 M28505-AF-8	HRINTH 4.95 11/07/47		VARIOUS VARIOUS	XXX	14,258,571	12,900,000	160,045 151,783	2.A FE 2.C FE					
N15516-AE-2	BRASKM 5 7/8 01/31/50	D. 02/09/2021 D. 02/04/2021	MORGAN STANLEY & CO. INTERNATI	XXX	10,420,333 3,665,588	9,150,000 3,570,000	2,654	3.A FE					
N57445-AB-9	MINCAP 5 5/8 08/10/37	D 02/11/2021	VARIOUS.	XXX	13,510,376	12 330 000	306 691	2.C FE					
N7163R-AD-5	PRXNA 4.027 08/03/50 PRXNA 3.832 02/08/51	D 01/22/2021	CITIBANK N.A. LONDON	XXX	1,356,210	1,350,000 3,010,000		2.C FE					
N7163R-AQ-6	PRXNA 3.832 02/08/51	D	VARIOUS.	XXX	22,324,140	23,010,000	142,927	2.C FE					
P0156P-AC-3 P01703-AC-4	ALFAA 6 7/8 03/25/44ALFEKA 4 1/4 09/18/29	D02/08/2021	VARIOUS. CITIGROUP GLOBAL MARKETS LTD.	XXX	6,650,100	5,070,000 5,070,000	128,925	3.A FE					
P1905C-AJ-9	BRFSBZ 5 3/4 09/21/50 REGS CORP	D	J.P. MORGAN SECURITIES INC	XXX XXX	639,000 1,903,500			3.A FE 3.B FE					
P2195V-AQ-8	CELARA 5 1/2 04/30/49	D 02/03/2021	VARIOUS	XXX	7,379,875	6,030,000		2.C FE					
P2195V-AS-4	CELARA 5.15 01/29/50	D 02/04/2021	VARIOUS	XXX	8,326,800	7,080,000	86.366	2.0 FE					
P2205J-AL-4	CENSUD 6 5/8 02/12/45	D 02/01/2021	LAR	XXX	3 171 000	2 400 000		2.C FE					
P55409-AB-5	PENOMX 5.65 09/12/49	D 02/08/2021 D 02/08/2021	HSBC HOLDINGS PLC.	XXX	3,435,750 11,163,891	2,700,000 9,840,000	62,715	2.B FE					
P55409-AC-3 P56145-AB-4	PENOMX 4 3/4 08/06/50.	U	VARIOUS	XXX	11,163,891	9,840,000 7,980,000	152,398	2.B FE					
P56145-AB-4	IENOVA 4 7/8 01/14/48INFRAESTRUCTURA ENERGETICA NOVA SA	D	VARTOUS	XXX	8,524,425 9,117,983		26,504 154,747	2.B FE 2.B FE					
P57908-AH-1	ORBIA 5 1/2 01/15/48.	D 02/03/2021	VARIOUS	XXX	10 438 160	8,490,000	26,477	2.C FE					
P6777M-AB-8	LSCCOMX 4 1/2 01/26/50	D 02/08/2021	VARIOUS	XXX	7.420.875	6,600,000	11.550	2.A FE					
P8718A-AM-8	SQM 4 1/4 01/22/50 FUNDTR 6.39 01/15/50	D02/16/2021	VARIOUS	XXX	6,523,508 13,940,313	5 640 000		2.A FE					
P9401C-AB-8	FUNOTR 6.39 01/15/50.	D02/09/2021	VARIOUS	XXX	13,940,313	11,760,000	45,190	2.B FE					
P98088-AA-8	VOTORA 7 1/4 04/05/41	D02/22/2021	VARIOUS	XXX	4,243,504	3,067,000		2.C FE					
	nds - Industrial and Miscellaneous (Unaffiliated)				3,105,880,935	3,063,392,738	5,923,359	XXX					
Bonds - Unaffiliated	d Bank Loans												
29359@-AA-2 29359@-AB-0	ENTACT ENVIRONMENTAL SVCS REVOLVER ENTACT ENVIRONMENTAL SVCS T/L TAUC MANAGEMENT T/L		DIRECT	XXX				1.G FE 1.G FE					
87221#-AA-4	TAUC MANAGEMENT T/I		DIRECT	XXX			00,100	11.6 FE					
BGH4Z0-Q6-8	LILPEA PARENT INC 11 ILB	02/17/2021	PNC	XXX	174.790	175.000		4.B FE					
BGH50X -GC -9	MAVERICK BIDCO INC 1L TL	01/14/2021	DIRECT	XXX	348,694	352,520		3.B PL					
BGH53L -63 -3	DOMINION WER SOLUTIONS REV FUNDED	03/29/2021	INTERNAL BROKER FOR BORROWING TL	XXX	34,615			5.B GI					
BGH59L -9T -7	MDVIP LLC 1L TL CL	03/05/2021 01/11/2021	VARIOUS	XXX	2,275,000	2,275,000		4.C FE					
BGH5D5-Q7-6			CAPITALIZED INTEREST	XXX	1,895	1,895	ļ	4.C					
BGH5UW-SZ-4 BGH62W-1R-0	PARAMOUNT 1L DDTL CL FUNDED		INTERNAL BROKER FOR BORROWING TL	XXX	1,499,031 160,000	1,499,031		5.B GI 5.					
DOI 102W - IN -U			I INTERNAL DIVOKEN FOR DONNOWING IL	······································			L						

Show All Long-Term Bonds and Stock Acquired During the Current Quarter  1 2 3 4 5 5 10													
1	2	3 4		5		7	8	9	10				
									NAIO Desisse sties				
									NAIC Designation, NAIC Designation				
									Modifier and SVO				
CUSIP					Number of	Actual		Paid for Accrued	Administrative				
Identification	Description	Foreign Date A		Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol				
BGH69Q-TX-3 BGH6B4-38-2	BLUEFIN HOLDING (BLACK MTN) 1L TL LIFELONG (PSI) 1L REV FUND CL	01/11		CAPITALIZED INTEREST	XXX XXX	2,500	2,500 2,424,590		5.B GI 5.B GI				
BGH6FH-6W-3	ARCLINE FM HOLDINGS 1L REV FUNDED	01/27		INTERNAL BROKER FOR BORROWING TL		2,424,590 357,364			5.B GI				
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED.	01/29	2021	INTERNAL BROKER FOR BORROWING TL.	XXX	107 , 143	107 . 143		4.B Z				
BGH6MQ-H8-6	AI AQUA MERGER TL 1L CL FUNDED	01/02	2021	MORGAN STANLEY	XXX	399,000	400,000		4.B FE				
BGH6V9-FF-0	. SOVOS(TAXWARE)1L DDTL INCR FUNDED	03/29	2021	INTERNAL BROKER FOR BORROWING TL	XXX		6,500,958		4.A PL				
BGH6WQ-JW-0	. WELLSKY 1L TL CL	01/02	2021	BANK OF MONTREAL	XXX	24,132,500	24,500,000		4.B FE				
BGH706-6W-1 BGH70Y-8Z-1	ALLO COMMUNICATIONS 1L TL	01/02	2021	DIRECT LOAN FUNDING ALTERNATE	XXX XXX	3,110,625	3,150,000		4.B Z				
BGH710 - 82 - 1 BGH71C - R1 - 2		02/03		JEFFERIES & COMPANY INC		4,310,750 1,393,000	4,300,000 1,400,000		4.C FE 4.C FE				
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL	01/20		IBARCLAYS CAPITAL INC		6,000,000	6,000,000		4.0 FE 4.0 FE				
BGH71R-WP-0	MB2 1L TL CL	01/28		DIRECT LOAN FUNDING ALTERNATE	XXX	36,866,807	37 .619 .190		4.B Z				
BGH71Z-PU-9	PETSMART 1L TL CL.		2021	JPMORGAN SECURITIES INC.	XXX				4.A FE				
BGH72H-0J-0	OIL CHANGER 1L TL	02/05	2021	DIRECT LOAN FUNDING ALTERNATE	XXX	10.552.207	10,805,970		5.B Z				
BGH72H-0Z-4	OIL CHANGER 1L DDTL FUNDED.	02/05	2021	DIRECT LOAN FUNDING ALTERNATE	XXX	1,096,030	1,122,388		5.B Z				
BGH72H-T8-3	RENT-A-CENTER 1L TLB CL	02/04	2021	JPMORGAN SECURITIES INC.	XXX	5,223,750	5,250,000		3.C FE				
BGH734-YS-1 BGH736-PL-1	BIMINI GROUP 1L TL CL			DIRECT LOAN FUNDING ALTERNATE	XXX XXX	12,223,34145,342,000	12,536,760 45,800,000		4.B Z 3.C FE				
BGH745-KW-3	CCRR PARENT INC 1L TLB CL			CBN.	XXX	5,024,750	5,050,000		4.B FE				
	ds - Unaffiliated Bank Loans		2021	оыч.		230.971.141	233,900,953	67.994	XXX				
	ds - Subtotals - Bonds - Part 3					4,005,554,100	4.000.283.702	8,029,277	XXX				
	ds - Subtotals - Bonds ds - Subtotals - Bonds					4,005,554,100	4,000,283,702	8,029,277	7000				
	ndustrial and Miscellaneous (Unaffiliated) P	Dormatical Drafarrad				4,005,554,100	4,000,203,702	0,029,211	۸۸۸				
	BANK OF AMERICA CORP	Perpetual Preferred 01/21	/2021	BANK OF AMERICA	2,160,000.000				2.C FE				
29452E-40-8	EQUITABLE HOLDINGS INC.	01/05	2021	WELLS FARGO.	490,000.000	12 250 000			2.C FE				
33616C-74-6	FIRST REPUBLIC BANK		2021	BANK OF AMERICA	2,690,000.000				2.C FE				
48128B-58-0	JPMORGAN CHASE & CO	03/10	2021	JPMORGAN SECURITIES INC	1,266,000.000	31,650,000 [			2.B FE				
EP0597-73-2	PARTNERRE LTD	D	2021	BANK OF AMERICA	1,038,000.000	25,950,000			2.B FE				
8499999 - Pref	erred Stocks - Industrial and Miscellaneous	(Unaffiliated) Perpetual Preferred				191,100,000	XXX	0	XXX				
	ndustrial and Miscellaneous (Unaffiliated) R	Redeemable Preferred											
	. WR BERKLEY CORPORATION.	02/03		MORGAN STANLEY	1,090,000.000	27,250,000			2.C FE				
50149X-AA-2	KUVARE US HOLDINGS INC.	02/11	2021	RBC DAIN RAUSCHER	30,150,000.000	30 , 150 , 000			2.C FE				
	erred Stocks - Industrial and Miscellaneous					57,400,000	XXX	0	XXX				
8999997 - Pref	erred Stocks - Subtotals - Preferred Stocks	- Part 3				248,500,000	XXX	0	XXX				
8999999 - Pref	erred Stocks - Subtotals - Preferred Stocks					248,500,000	XXX	0	XXX				
Common Stocks - I	ndustrial and Miscellaneous (Unaffiliated) P	ublicly Traded											
194170-20-5	COLICITY INC.		2021	GOLDMAN SACHS & CO	102,746.000	1,027,328	ХХХ		XXX				
382863-20-7	GORES HOLDINGS VIII INC.	02/25		DEUTSCHE BANK SECURITIES INC.	1,343,283.000	13,432,830	XXX		XXX				
38286R - 10 - 5 38286R - 11 - 3	GORES HOLDINGS VI INC-A	02/19		CONVERSION BROKER	420,611.000	3,952,845 253,265	XXXXXX		XXX				
38286T-20-0	GORES HOLDINGS VI A -CW2/	02/19	2021	DEUTSCHE BANK SECURITIES INC.	84 , 121 . 000 L		XXX		XXX				
382870-20-2	GORES TECHNOLOGY PARTNERS INC			DEUTSCHE BANK SECURITIES INC.	1,949,750.000 [	12,188,810	XXX		XXX				
38287L-20-6	GORES TECHNOLOGY PARTNERS II INC.	03/12		DEUTSCHE BANK SECURITIES INC.	2,226,430.000		XXX		XXX				
48253T-20-8	KKR ACQUISITION HOLDINGS I CORP	03/25	2021	CITIGROUP GLOBAL MARKETS	2,417,043.000	24,170,361	XXX		XXX				
74981W-20-6	RXR ACQUISITION CORP.	03/31	2021	GOLDMAN SACHS & CO	531,074.000	5,304,694	XXX		XXX				
SBMDVJ-95-9	. SOARING EAGLE ACQUISITION CO.	03/25 03/25	2021	GOLDMAN SACHS & CO.	317,965.000	3,179,583	XXX		XXX				
SBMYVV-P4-1	MSD ACQUISITION CORP.		2021	GOLDMAN SACHS & CO.	398,475.000	3,984,480	XXX		XXX				
	mon Stocks - Industrial and Miscellaneous					109,255,996	XXX	0	XXX				
	ndustrial and Miscellaneous (Unaffiliated) O			Lucatoria			100						
	PARAMOUNT DEVELOPMENT FINANCE LLC	03/19	2021	VARIOUS	166,558.958	166,589	XXX		XXX				
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST	03/31	2021	DIRECT	2,372,666.880	2,372,667	XXX	*	XXX				
	nmon Stocks - Industrial and Miscellaneous					2,539,256	XXX	0	XXX				
	mon Stocks - Subtotals - Common Stocks -	- Part 3				111,795,252	XXX	0	XXX				
	mon Stocks - Subtotals - Common Stocks					111,795,252	XXX	0	XXX				
	nmon Stocks - Subtotals - Preferred and Co	mmon Stocks				360,295,252	XXX	0					
9999999 Totals						4,365,849,352	XXX	8,029,277	XXX				

							`	_												
			_		Sho	w All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed				urrent Quarte							T
1	2	3 4	5	6	7	8	9	10	44		ook/Adjusted Ca	arrying Value	15	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		e							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange			Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
Bonds - U.S	S. Governments		LOCALDITY ALLED BY LOCALED	1										1						
3130AD-JG-8	FHLB 3.50 01/33-01/21 (A)	01/27/2021_	SECURITY CALLED BY ISSUER at 100.000	XXX	8,950,000	8,950,000	8,936,575	8,938,653		54		54		8,938,707		11,293	11,293	156,625	01/27/2033	1.A
			SECURITY CALLED BY ISSUER													11,200			0172172000	
3130AF -N5 -2	. FHLB 3.875 01/29-01/21 (A)	01/04/2021	at 100.000	XXX	6,250,000	6,250,000	6,250,000	6,250,000		<b></b>		0		6,250,000			0	121,094	01/04/2029	1.A
3130AF -NX - 1	. FHLB 4.15 01/36-01/21 (A)	01/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	13,575,000	13.575.000	13,570,000	13,570,415		0		0		13,570,424		4.576	4.576	281,681	01/15/2036	1.A
3130AI -11A-12	111LD 4.10 01/30-01/21 (A)		SECURITY CALLED BY ISSUER					15,570,415								4,070		201,001	01/10/2000	
3130AF-SM-0.	. FHLB 4.22 01/39-01/21 (A)	01/28/2021	at 100.000	XXX	2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	52,750	01/28/2039	1.A
3130AF - VM - 6.	FHLB 3.5 02/29-02/21 (A)	02/22/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	9,000,000	9,000,000	9,000,000	9,000,000				1		9,000,000			0	157,500	02/22/2029	1.A
3 130A1 - 1111-0,			SECURITY CALLED BY ISSUER							1									02/22/2020	
3130AF - WN - 3.	. FHLB 3.90 02/36-02/21 (QB)	02/25/2021	at 100.000	XXX	23,500,000	23,500,000	23,500,000	23,500,000		<b></b>		۵		23,500,000			0	458,250	02/25/2036	1.A
3130AJ-2B-4	FHLB 2.79 02/37-02/21	02/26/2021	SECURITY CALLED BY ISSUER at 100,000	XXX	2.500.000	2.500.000	2,495,625	2,495,798		31		31		2,495,829		4.171	4.171	34.875	02/26/2037	1 A
	FHLB 2.7 02/35-02/21 (A)	03/11/2021	SINKING FUND REDEMPTION	XXX	4,736,842	4,736,842	4,727,368	4,732,931		3,911		3,911		4,736,842			4,1/1	63,947	02/26/2035	1.A
0100/10 00 0.			SECURITY CALLED BY ISSUER																02/20/2000	
3133EH-6S-7.	. FFCB 3.03 01/28-01/21 (A)	01/12/2021	at 100.000	XXX	15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	227,250	01/12/2028	1.A
3133EJ-AF-6	FFCB 3.54 01/38-01/21 (A)	01/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	19,835,000	19,835,000	18,875,019	18,957,706		(4, 134)		(4, 134)		18,953,573			881,427	455,715	01/25/2038	1.A
010020 711 0	11108 0.04 01/00 01/21 (//]		SECURITY CALLED BY ISSUER		i ' ' I					(4, 104)		, , , , , , , , , , , ,								
3133EJ-CB-3	. FFCB 3.75 02/38-02/21 (A)	02/08/2021	at 100.000	XXX	7,425,000	7,425,000	7,415,719	7,416,675		36		36		7,416,711		8,289	8,289	139,219	02/08/2038	1.A FE
3133EJ-ED-7	FFCB 3.78 03/33-03/21 (A)	03/01/2021	SECURITY CALLED BY ISSUER at 100,000	XXX	4,300,000	4,300,000	4,300,000	4,300,000				1		4,300,000			0	81,270	03/01/2033	1.A
313323-20-7.	.1116B 3.76 03/33-03/21 (A)	03/01/2021	SECURITY CALLED BY ISSUER		4,300,000	4,300,000	4,300,000	4,300,000				ν		4,300,000			υ	,270	03/01/2033	
3133EJ-FH-7	FFCB 3.875 03/39-03/21 (A)	03/08/2021	at 100.000	XXX	14,600,000	14,600,000	14,600,000	14,600,000				0		14,600,000			0	282,875	03/08/2038	1.A FE
212251 00 2	FFCB 3.03 01/40-01/21	01/06/2021	SECURITY CALLED BY ISSUER at 100.000.	XXX	18,150,000	18 , 150 , 000	18,144,839	18,145,027		,		,		18,145,030		4.970	4.970	274.973	01/06/2040	1.A
3 133EL -00 -2	.TFCB 3.03 01/40-01/21	01/00/2021	SECURITY CALLED BY ISSUER		10, 150,000	10, 150,000	10 , 144 , 039	10, 143,027						10 , 140 ,000		4,970	4,970	214,913	01/00/2040	I.A
3133EL-HJ-6	FFCB 3.0 01/40-01/21 (A)	01/27/2021	at 100.000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000			0	120,000	01/27/2040	1.A
3133FI -PH-1	FFCB 2.59 02/35-02/21 (A)	02/26/2021	SECURITY CALLED BY ISSUER at 100,000	XXX	850.000	850.000	850.000	850.000						850.000			0	11.008	02/26/2035	1.A
0.000=	- Bonds - U.S. Governments		at 100.000		159,171,842	159,171,842	158,165,145		0	(90)	Λ	(90)	0	158,257,116	0	914,726	914,726	2,919,032	XXX	XXX
	Other Governments				100,171,042	100,171,042	100,100,140	130,237,203	0	(50)	U	(50)		130,237,110		314,720	314,720	2,515,052	ААА	AAA
	ABU DHABI NATIONAL ENERGY																			
00388W-AH-4	. COMPANY	D02/05/2021	BNP PARIBAS	XXX	601,300	500,000	593,750			(143)		(143)		593,607			7,693	7,000	10/03/2049	1.D FE
056732-AG-5.	. BAHAMAS (COMMONWEALTH OF)	D03/22/2021	VARIOUS	XXX	17,797,202	17,892,000	17,805,507	17,839,112		630		630		17,839,742		(42,540)	(42,540)	321,295	11/20/2029	3.C FE
21987B-BA-5.	COBRE DE	D02/04/2021	GOLDMAN SACHS & CO	XXX	6.967.563	6.550.000	7,104,465	7 , 103 , 825		(1, 187)		(1,187)		7, 102, 638		(135,076)	(135,076)	126,561	01/30/2050	1.G FE
268317 - AK - 0	ELECTRICITE DE FRANCE SA	D02/02/2021	BNPP	XXX	4,012,384	3,200,000	4,054,240	4,051,427		(2,247)		(2,247)		4,049,180		(36,796)	(36,796)	83,200	01/22/2044	2.A FE
V7140V AA 0	CARAEL 4 45 05/05/04	01/07/2021	CITIGROUP GLOBAL MARKETS	XXX	926.400	960.000	861.750	875.173		626		626		875.799		50,601	50.601	7.832	05/05/2024	4.B FE
	SAKAET 4.45 05/05/24		LIV	λλλ	30.304.849	29.102.000	30.419.712	29.869.537	0	(2,321)	0	(2,321)	0	30,460,966	0	(156,118)	(156,118)	545.888	XXX XXX	XXX
	S. Special Revenue and Speci		and all Non-Guaranteed O	hligations of	, ,	.,.,	001010	.,,	ivisions	(2,321)	U	(2,321)	0	30,400,900	U	(130,116)	(100,110)	343,000	۸۸۸	
	AZ UNIV-VAR-RF-A	01/28/2021	WELLS FARGO	XXX	2.900.000	2,900,000	2,900,000	2,900,000	141310113			n		2,900,000			n	360	07/01/2034	1.D FE
	CALIFORNIA ST HLTH FACS											1	-							
13033F - 3T - 5	FING AUTH	01/28/2021	MORGAN STANLEY	XXX	5,000,000	5,000,000	5,000,000	5,000,000		<b>+</b>		0	ļ	5,000,000	ļ		0	514	11/15/2045	1.A FE
13034P-UH-8	CA HOUSING FIN AGCY MFH	03/04/2021_	SECURITY CALLED BY ISSUER at 100,000	XXX	465,000	465,000	467,508	466,437		(66)		(66)		466,370		(1,370)	(1,370)	8,747	08/01/2025	1.D FE
			SECURITY CALLED BY ISSUER							(50)						(,,,,,,,,,				
13034P - YY - 7.	. CA HSG FIN AGENCY MF 2016A	02/01/2021	at 100.000	XXX	4,590,000	4,590,000	4,590,000	4,590,000		<b></b>			ļ	4,590,000			0	88,312	08/01/2031	1.D FE
13034P - ZW - 0.	. CA HOUSING FIN AGCY 2017A	02/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,735,000	2,735,000	2,735,000	2,735,000				n		2,735,000			n	49.996	02/01/2029	1.D FE
	CA CAL VET HOME PURCHASE		SECURITY CALLED BY ISSUER							T		T				1				
130658-PQ-4		03/01/2021	at 100.000	XXX	440,000	440,000	440,000	440,000		<b></b>		ļ	ļ	440,000			0	928	12/01/2039	1.D FE
	CA CAL ISO CORP 2021	02/02/2021	RBC DAIN RAUSCHER	XXX	873,970		865,000	4 200 244		7 400		7 400	····	865,000	·	8,970	8,970	438	02/01/2034	1.E FE
167484-QW-7. 190335-LJ-6.	. IL CHICAGO GO	02/10/2021	RBC DAIN RAUSCHERVARIOUS	XXX	1,716,348 60,309,520	2,135,000	939,699	1,289,011		7,429			ļ	1,296,439	l	419,908 2,109,520	419,908	279,577	01/01/2031	2.B FE 1.B FE
196632-BH-5		01/28/2021	JPMORGAN SECURITIES INC	XXX	5,000,000	5.000.000	5.000.000	5,000,000		1		0		5,000,000		2,100,020	2,100,020	811	11/01/2036	1.0 FE
	CONNECTICUT ST HSG FIN		SECURITY CALLED BY ISSUER	1																
20775C-U7-7	AUTH HS	03/30/2021	at 100.000	XXX	10,000	10,000	10,000	10,000		<b>†</b>		ļō	ļ	10,000	ļ	· <del> </del>	0	10.055	11/15/2039	1.A FE
276065-BF-5	EBKFAC 1.37 1/15/2021	01/15/2021	MATURITY	XXX	1,935,000	1,935,000	1,935,000	1,935,000		t		·†0	ļ	1,935,000	····	†	ļ0	13,255	01/15/2021	1.B FE
27627T - BV - 3	& W	01/28/2021	CITIGROUP GLOBAL MARKETS	XXX	13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0		07/01/2046	1.B FE
30309H-AC-1	FRETE 2019-ML05 AUS	03/25/2021	MBS PAYDOWN	XXX	34,297	34,297	34,875	34,301		(4)	ļ	(4)	ļ	34,297			0	195	01/01/2036	1.A
	FGOLD 30YR BI-WEEKLY	03/01/2021	MBS PAYDOWN	XXX	27,748	27 ,748	28,441	27 ,781	ļ	(33)	ļ	(33)	ļ	27 ,748	ļ		0	269	11/01/2029	1.A
31281F - BZ - 3	FGOLD 30YR BI-WEEKLY	03/01/2021	MBS PAYDOWN	XXX		9,671	9,913	9,683		11)	L	(11)	L	9,671	L		L0	98	02/01/2031	1.A

Show All Long-Term Bonds and Stock Sold. Redeemed or Otherwise Dispos	sed of During the Current Quarter

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																				
1	2	3 4	5	6	7	8	9	10	i, Redeemed		ook/Adjusted Ca		urrent Quart	16	17	18	19	20	21	22
	_	F			,			'0	11	12	13	14	15	i i i		"	10	20		NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
OLIOID.		e .		1				D: 1/	Unrealized		Other Than	Total Change		Adjusted	Foreign		T	Interest/Stock	Stated	Modifier and
CUSIP Identi-		g Disposal		Number of Shares of				Prior Year Book/Adjusted	Valuation Increase/	Current Year's (Amortization)/	Temporary Impairment	in B./A.C.V.	Exchange Change in	Carrying Value	Exchange Gain (Loss) on	(Loss) on	Total Gain (Loss) on	Dividends Received	Contractual Maturity	SVO Administrative
fication	Description	n Disposal	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
3128MJ-W7-1	FG G08669.	03/01/2021.	MBS PAYDOWN	XXX	33,554	33,554	35,371	33,623	(Bedrease)	(69)	rtcccgmzcc	(69)	<i>B.j/ t.</i> O. V.	33,554	Біорозаі	Dioposai	0	210	09/01/2045	1.A
3128MJ-WW-6	FG G08660.	03/01/2021		XXX	32,860	32,860	34,626	32,926		(66)		(66)		32,860			0	202	08/01/2045	1.A
3128MJ-XF-2		03/01/2021.		XXX	40 , 164	40,164	42,348	40,253		(89)		(89)		40 , 164		ļ	0	251	11/01/2045	1.A
3128MJ-XK-1	FG G08681	03/01/2021		XXX	49,663	49,663	50,990	49,723		(60)		(60)		49,663		ļ	0	278	12/01/2045	1.A
3132L9-Y8-2	FG V84335	03/01/2021		XXX	54,711	54,711	56,182	54,785		(74)		(74)		54,711		<b></b>	0	386	06/01/2048	1.A
3132WR-RN-5 3132WW-AA-0		03/01/2021.		XXX	220,244	220,244	220,699	220,255		(10)		(10)		220,244		<del> </del>	0	1,408 150	03/01/2044	1.A
3132WW-AA-U		03/01/2021.		XXX	26,301 137,157	26,301 137,157	25,290	26,292 137,111		46		46		26,301 137,157		<del> </del>	U	728	09/01/2045	1.A 1.A
	FHLMC SERIES 2414 CLASS LG.		MBS PAYDOWN.	XXX	291,361	291,361	301,286	291,418		(57)		(57)		291,361		†	 0	2,422	02/15/2032	1.A
	FHLMC SERIES 2439 CLASS LH.	03/01/2021		XXX	28,428	28,428	28,047	28,424		4		4		28,428			0	229	04/15/2032	1.A
	FREDDIE MAC MULTIFAM SER		SECURITY CALLED BY ISSUER	i		i .	1													
31350A - CG - 1	M-048.	02/17/2021.	at 100.000	XXX	115,000	115,000	115,835	115,767		(5)		(5)		115,762		(762)	(762)	578	01/15/2036	1.B FE
31359V-BH-5	FNMA SERIES 1998-73 CLASS	03/17/2021.	MBS PAYDOWN	XXX	884	884	911	892		(8)		(8)		884			0	۹	10/17/2038	1 A
	FNA 2000-M1 Z	03/17/2021.		XXX	2.085	2.085	2.155	2.149		(64)		(64)		2.085		†	0	27	01/17/2040	1.A
313637 -PM -6.			MBS PAYDOWN	XXX	9,912	9.912	9.907	9,911		(0.)		0		9,912			0	66	08/01/2033	1.A
313637 - UN - 8.	FN 109589		MBS PAYDOWN	xxx	15,592	15,592	15,690	15,595		(3)		(3)		15,592			0	112	11/01/2028	1.A
313637-UP-3.		03/01/2021.		XXX	13,330	13,330	13,413	13,332		(2)		(2)		13,330		ļļ	0	96	01/01/2029	1.A
313637 - WL - 0.		03/01/2021.		XXX	8,005	8,005	8,003	8,005				0		8,005			0	51	12/01/2027	1.A
313637 - YZ - 7.		03/01/2021.		XXX	9,783	9,783	9,945	9,784		(1)		(1)		9,783			0	66	09/01/2033	1.A
	FNR 2011-81 GZ	03/01/2021.		XXX	390,030	390,030	380,644	389,976		54		54		390,030		<del> </del>		1,300	08/25/2041	1.A
	FNR 2011-101 NB FNR 2011-101 CB	03/01/2021.		XXXXX	26,320 1,808,756			26,320		213		213		26,320 1,808,756		<del> </del>	U	263	10/25/2041	1.A
	FNR 2012-24 HZ	03/01/2021.		XXX		22,554	22,414	22,556		(2)		(2)				†		773	03/25/2041	1.A
	FNR 2012-63 ZM	03/01/2021		XXX	693,278	693,278	690,075	693,141		138		138		693,278				1.463	06/25/2042	1.A
	FNR 2012-67 MZ	03/01/2021		XXX	439.927	439.927	438 . 459	439.875		51		51		439.927			0	12.503	07/25/2042	1.A
3136AB-4N-0	FNR 2013-2 LZ	03/01/2021		XXX	270,980	270,980	262,114	270,195		785				270,980			0		02/25/2043	1.A
3136AB-MR-1	FNMA 2012-148 CU	03/25/2021.	MBS PAYDOWN	XXX	944 , 136	944 , 136	922,893	938,931		5,205		5,205		944 , 136		ļ	0	7,007	01/25/2043	1.A
	FNA 2013-M3 AL	03/01/2021		XXX	7 , 167	7 , 167	6,507	7,161		6		6		7 , 167		ļ	0	42	01/25/2033	1.A
3136AJ - AL - 0.		03/01/2021.		XXX	395,082	395,082	355,574	387,452		7,630		7,630		395,082		ļ	0	2,963	05/25/2034	1.A
	FNR 2015-47 AY	03/01/2021.		XXX	2,295,127	2,295,127	2,125,682	2,284,538		10,590		10,590		2,295,127		·····	0	12,186	07/01/2045	1.A
	FNR 2017-39 CY FNR 2019-66 LZ		. MBS PAYDOWN	XXXXXX	1,229,097 835,231	1,229,097	1,147,093 826,118	1,225,478 825,042		3,619 .10,190		3,619		1,229,097 835,231			U		05/01/2047	1.A 1.A
31377U-2M-4		03/01/2021.		XXX		45,757	46,243	45,759		(2)		(2)		45,757		†	 		11/23/2049	1.A
31377U-YA-5		03/01/2021		XXX	97.079	97.079	99,077	97.086		(7)		(7)		97,079			0	671	08/01/2038	1.A
31377U-Z6-3.		03/01/2021.	MBS PAYDOWN.	XXX		7,183	7 , 179	7 , 182						7 , 183			0	48	08/01/2033	1.A
	FHR 3680 ZA	03/01/2021	MBS PAYDOWN	XXX	147,014	147,014	144,354	146,969		45		45		147 , 014			0		06/15/2040	1.A
3137A0-BA-2		03/01/2021.		XXX	373,123	373,123	366,923	373,020		104		104		373 , 123		ļ	0		07/15/2040	1.A
	FHR 3695 JG	03/01/2021.		XXX	369,817	369,817	370,236	369,826		(9)		(9)		369 , 817		ļ	0	2,702	07/15/2040	1.A
	FHR 3795 VZ		. MBS PAYDOWN	XXX	514,070	514,070	442,329	512,973		1,097		1,097		514,070		<del> </del>	0		01/15/2041	1.A
	FHR 3791 ZL	03/01/2021.		XXX XXX	221,145 1,162,330	221,145	203,263 1,115,178	220,774 1,161,715		372 615		372 615		221 , 145 1, 162 , 330		<del> </del>	U		01/15/2041 03/15/2041	1.A
	FHR 3835 ZV	03/01/2021		XXX	1,506,127	1,506,127	1,471,565	1,505,175		952		952		1,506,127		†			03/15/2041	1.A
	FHR 3926 NY	03/01/2021		XXX	342,137	342 , 137	342,137	342,137						342,137		†	 0	2.557	09/15/2041	1.A
	FHR 3919 BY	03/01/2021		XXX								0				†	0	8.239	09/15/2041	1.A
	FHR 3933 DP	03/01/2021		XXX	203,253	203,253	201,411	203,128						203,253			0	1,392	10/15/2041	1.A
3137AX-W3-3.	FHR 5269 ZT	03/01/2021.	MBS PAYDOWN	xxx	1,107,471	1,107,471	1,093,642	1, 105, 958		1,513		1,513		1, 107, 471			0		01/15/2043	1.A
3137AY-FG-1.			. MBS PAYDOWN	XXX	570,070	570,070	558 , 156	567,695		2,375		2,375		570,070		ļ	0	ļ	02/15/2043	1.A
	FHR 4172 UZ	03/01/2021.		XXX	575,316	575,316	559,427	574,160		1, 157		1 , 157		575,316		ļ	0		02/15/2043	1.A
	FHR 4178 NT	03/01/2021.		XXX	718,550	718,550	676,335	716,946		1,604		1,604		718,550		<del> </del>	ō	2,768	03/15/2043	1.A
	FHR 4182 ZK	03/01/2021.	MBS PAYDOWN	XXX	1,668,239	1,668,239	1,665,836	1,668,093		146		146		1,668,239		<del> </del>	ō	F 500	03/15/2043	1.A
3137B3-A3-2. 3137B4-RQ-1.	FHR 4230 Z FHR 4249 GW	03/01/2021.	MBS PAYDOWN	XXXXX	2,674,133	2,674,133	2,057,862	2,633,960		40 , 173 45		40,173		2,674,133		<del> </del>	Q	5,560	07/15/2043	1.A
3137B4-KQ-1. 3137B7-N2-1	FHMS K036 X1	03/01/2021	INTEREST ONLY PAYMENT	XXX	19,809	19,809	37,239	470		45		(470)		19,809		†		1,031	10/15/2041	1.A
	FHMS K715 A2.	01/25/2021	MATURITY	XXX	59,047	59.047	62,384	59,047		(470)		(4/0)		59,047		†		141	01/25/2021	1.A FE
	FHMS K038 X1.	03/31/2021	INTEREST ONLY PAYMENT	XXX	1	50,047	55,052	735		(735)		(735)		50,041		1	0	1,562	03/25/2025	1.A FE
	FHMS K042 X1	03/31/2021		XXX			74,511	685		(685)		(685)					0	1,631	01/01/2026	1.A FE
	FHMS K043 X1	03/31/2021.	. INTEREST ONLY PAYMENT	XXX			29,025	230		(230)		(230)				ļ	0	580	12/25/2025	1.A FE
	FHMS K046 X1	03/31/2021		XXX	ļ		4,703	85		(85)		(85)				ļ	0	192	03/25/2025	1.A FE
3137BV -BA -3.			. MBS PAYDOWN	XXX	8,166,367	8,166,367	7,777,189	8,139,272		27,095		27,095		8, 166, 367		ļ	0	36,213	02/15/2047	1.A
3137BY - 5W - 6.	FHR 4680 BQ	03/01/2021	MBS PAYDOWN	XXX	82.247	82.247	79.779	82 . 145		102	1	102	1	82.247	l	1 1	0	452	05/15/2047	1.A

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed o	f During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed	or Otherwise	Disposed of	During the	Current Quart	er						
1	2	3 4	5	6	7	8	9	10		Change in B	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0									Cumant Vaaria			Dools/				Dand		Designation,
		r							Unrealized		Current Year's Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
3137F4-PQ-9	FHR 4776 MW	03/01/2021	MBS PAYDOWN	XXX	70,242	70,242	69,888	70,201		41		41		70,242			0	702	07/01/2045	1.A
	FHR 4833 VZ	03/01/2021	MBS PAYDOWN	XXX	793,517	793,517	771 , 145	792,137		1,380		1,380		793,517			0	2,770	09/15/2048	1.A
3137GA - MD - 6		03/01/2021	VAR I OUS	XXX	1,136,960	1,136,960	1,063,568	1,135,620		1,340		1,340		1, 136, 960			0	2,728	10/15/2040	1.A
	FHR 3740 KE	03/01/2021	MBS PAYDOWN	XXX	360,528	360,528	360,528	360,528		(00)		0		360,528			0	2,083	10/15/2040	1.A
3138EP - AH - 7 3138EQ - PK - 2		03/01/202103/01/2021.	MBS PAYDOWN	XXX XXX	46,980 69,069	46,980 69,069	50,772	47,066 69,215		(86)		(86		46,980 69,069		····		276	02/01/2045	1.A 1.A
	FNMA 4.01 FN AM5470		MBS PAYDOWN.	XXX	5,476	5,476	5,512	5,476		(140)		( 140	/	5,476		····	U	39	03/01/2029	1.A
3130E0-00-1	FEDERAL NA AM5731 3.99		mbo i Aibomi	İ		· ·		i '						· .					03/01/2023	
3138L6-LM-8		03/01/2021	MBS PAYDOWN	XXX	39,872	39,872	40,702	39,880		(8)		(8	)	39,872			0	266	05/01/2044	1.A
3138L7 - JC - 1			MBS PAYDOWN	XXX	71,943	71,943	70,223	71,930		13		13		71,943			0	466	09/01/2034	1.A
3138L8-NU-4			MBS PAYDOWN	XXX	12,113	12,113	12,379	12,115		(2)		(2	)	12,113			0	73	02/01/2045	1.A
3138L9-DG-4			MBS PAYDOWN	XXXXX	12,619	12,619	12,658	12,620		(1)		(1	)	12,619 .4,982		····	U	73	03/01/2045	1.A
3138LC-3H-6 3138LC-5N-1			MBS PAYDOWN	XXXXXX	9,913			9,915		(1)		/1	,	4,982		t	 n	72	02/01/2033	1.A 1.A
3138LC-AM-7			MBS PAYDOWN.	XXX	20,219	20,219	20,441	20,222		(3)		(3	)	20,219				122	12/01/2035	1.A
3138LC-P7-4			MBS PAYDOWN.	XXX			67,670			(11)		(11	í [				0	441	12/01/2045	1.A
3138LC-QA-6			MBS PAYDOWN	XXX	244,677	244,677	249,723	244,709		(32)		(32	í	244,677			0	1,673	01/01/2046	1.A
3138LC-QD-0				XXX	11,684	11,684	11,815	11,684		(1)		(1		11,684			0	76	12/01/2033	1.A
3138LC-VN-2			MBS PAYDOWN.	XXX	95,403	95,403	97 ,759	95,419		(16)		(16	)	95,403			0	675	01/01/2046	1.A
3138LD-C7-6			MBS PAYDOWN	XXX	14 , 103	14,103	14,491	14,105		(2)		(2	)	14 , 103			0	88	02/01/2036	1.A
3138LD-JE-4 3138LD-K4-4				XXX	10,810 56,424	10,810 56,424	11,033	10,812		(1)		(1	)	10,810 56,424		····		67	03/01/2036	1.A
3138LD-PM-9			MBS PAYDOWN	XXX	6,624		6,761	6,625		(1)		(9)	/	6,624			U	42	04/01/2046	1.A
3138LE-DU-2			MBS PAYDOWN.	XXX	4.623	4.623	4,651	4.623		( '/		(',	/	4.623			ر ۱	29	07/01/2035	1.A
3138LE-MK-4			MBS PAYDOWN	XXX	16,598	16,598	16,811	16,601		(3)		(3	)	16,598			0	98	08/01/2046	1.A
3138LE-NT-4			MBS PAYDOWN	XXX	21,405	21,405	21,846	21,408		(3)		(3	í	21,405			0	131	07/01/2046	1.A
3138LF - 5Y - 0		03/01/2021	MBS PAYDOWN	XXX	1,058	1,058	1,084	1,059				0		1,058			0	7	01/01/2037	1.A
3138LF-DQ-8			MBS PAYDOWN	XXX	10,236	10,236	10,049	10,235		2		2		10,236			0	54	09/01/2036	1.A
3138LF - MY - 1			MBS PAYDOWN	XXX	5,356	5,356	5,323	5,356				0		5,356			0	31	10/01/2046	1.A
3138LG-AW-6			MBS PAYDOWN	XXX	1,477	1,477	1,417	1,476				0		1,477			0		11/01/2031	1.A
3138LG-FL-5 3138LG-MV-5			MBS PAYDOWN	XXX	5,440 38,788	5,440	5,499	5,440		(6)			,	5,440			U	30	12/01/2034	1.A 1.A
3138LG-SU-1			MBS PAYDOWN	XXX			3.644	3,605		(0)		0	/	3.605			 	22	01/01/2020	1.A
3138LG-SV-9			MBS PAYDOWN	XXX	3,553	3,553	3,591	3,554				0		3,553			0	21	01/01/2037	1.A
3138LH-FV-1			MBS PAYDOWN	XXX	35,920	35,920	36,189	35,924		(5)		(5	)	35,920			0	197	02/01/2027	1.A
3138LH-L8-5		03/25/2021	MBS PAYDOWN	XXX	12,222	12,222	12,550	12,225		(2)		(2	j <b>.</b>	12,222			0	83	03/01/2047	1.A
3138LH-MA-9				XXX	27 ,738	27,738	28,605	27,743		(6)		(6	)	27,738			0	190	03/01/2047	1.A
3138LJ-4H-0		03/01/2021	MBS PAYDOWN	XXX	4,403	4,403	4,560	4,404		(1)		(1	)	4,403			0	29	08/01/2047	1.A
3138LJ-4K-3 3138LJ-JS-0		03/01/2021	MBS PAYDOWN	XXXXXX	4,403 .4,657	4,403 4,657	4,560 4,531	4,404 4,656		(1)		(1	)	4 , 403 .4 , 657		····	0	29	08/01/2047	1.A
3138LJ-JS-0		03/01/2021	MBS PAYDOWN	XXX	23,321	4,657	4,531	23,328		(7)			,	4,657		·····	 n	141	06/01/2029	1.A 1.A
3138LJ-XQ-8			MBS PAYDOWN	XXX	35,569	35,569	36,147	35,572		(3)		/3	í	35,569		†	 n	213	08/01/2037	1.A
3138LJ-YE-4			MBS PAYDOWN.	XXX	17,094	17,094	17,313	17,097		(2)		(2	ý <b></b>	17,094			0	101	08/01/2037	1.A
3138LK-5B-9			MBS PAYDOWN	XXX	4,329	4,329	4,440	4,330		(1)		(1	j <b> </b>	4,329			0	27	10/01/2047	1.A
3138LK-EG-8			MBS PAYDOWN	XXX	9,020	9,020	9,206	9,021		(1)		(1	)	9,020			٥	55	10/01/2047	1.A
3138LK-JK-4			MBS PAYDOWN	XXX	4,750	4,750	4,848	4 ,750		(1)		(1	)	4 , 750		<b> </b>	0	29	09/01/2047	1.A
3138LL-CK-9			MBS PAYDOWN	XXX	8,341		8,207	8,340		1		1		8,341			0	51	11/01/2047	1.A
3138LL-E2-7 3138LM-4B-6		03/01/2021		XXX	99,867 23.920	99,867	100,023 24,010	99,875 23.921		(8)		(8	<u> </u>	99,867 23.920		<del> </del>	·····ō	542	12/01/2027	1.A
3138LM-4B-6			MBS PAYDOWN	XXX	23,920 97,672		97,734	23,921		(1)		(1,	/	23,920 97,672		t	U	154	04/01/2033	1.A
3138LM-HB-2		03/01/2021	MBS PAYDOWN	XXX	97,672	97,072	9,7,734	9,252		/1\		/1	,	9, 252		†	U	58	02/01/2038	1.A
3138LM-KK-8		03/01/2021.	MBS PAYDOWN	XXX	21,593	21.593	21,606	21,592		I( '/		0	/	21.593			0	134	03/01/2048	1.A
3138LM-KL-6		03/01/2021	MBS PAYDOWN.	XXX	4,454	4,454	4,456	4,453		I		0		4,454			0	27	02/01/2048	1.A
3138LM-XX-6	FN AN8793	03/01/2021	MBS PAYDOWN	XXX	17,082	17,082	17,098	17,083		(1)	ļ	(1	)	17,082	ļ	ļ	0	106	04/01/2028	1.A
3138LN-7M-7		03/01/2021	MBS PAYDOWN	XXX	51,601	51,601	52,391	51,605		(4)		(4	)	51,601			0	347	07/01/2033	1.A
3138LN-C9-0		03/01/2021	MBS PAYDOWN	XXX	7,533	7,533	7,431	7,532				1		7 , 533		<b> </b>	0	48	05/01/2033	1.A
3138LN-D2-4			MBS PAYDOWN	XXX	7,665	7,665 17,578	7,765	7,665		·····(1)		ļ( <u>1</u>	)	7,665		<del> </del>	·····ō	50	05/01/2030	1.A
3138LN-EJ-6 3138LN-FF-3			MBS PAYDOWN	XXXXXX	17 ,578 12 ,765	17,578	17,589	17 ,577				ļ		17 ,578		····	0	108	05/01/2030	1.A 1.A
3138LN-FF-3			MBS PAYDOWN	XXX	3 299	3 299	3 365	3 300				† <sup>0</sup>		3 299		·····	U	23	05/01/2036	1 A

Chaur All Lang Tarm Ban	da and Céaal: Cald Dadaama	d as Othersiae Dieseand a	of During the Current Quarter

					Sho	w All Long-T	er <u>m Bonds a</u>	nd Stock Sol	d, Redeemed				Current Quarte							
1	2	3 4	5	6	7	8	9	10			Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0									0			D. d./				Don't		Designation,
		r							Unroplized		Current Year's	Total Change	Total Foreign	Book/	Foreign			Bond Interest/Steek	Stated	NAIC Desig.
CUSIP		e		Number of				Prior Year	Unrealized Valuation	Current Year's	Other Than Temporary	Total Change in	Total Foreign Exchange	Adjusted	Foreign Exchange Gain	Realized Gain	Total Gain	Interest/Stock Dividends	Stated Contractual	Modifier and SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
3138LN-M3-2	FN AN9377.	03/01/2021	VARIOUS.	XXX	101,647	101,647	103,535	101,650	(======)	(3)		(3)		101,647			0		06/01/2048	1.A
3138LN-NE-7	FN AN9388.	03/01/2021	MBS PAYDOWN	XXX	133,276	133,276	133,984	133,277		I(1)		I(1)		133,276			0	856	06/01/2033	1.A
3138LN-NF-4	FN AN9389	03/01/2021.	MBS PAYDOWN	XXX	96,625	96,625	97 , 138	96,625		(1)		(1)		96,625			0	621	06/01/2033	1.A
3138LN-RL-7		03/01/2021.		XXX	3,741	3,741	3,781	3,741				0		3,741			0	27	09/01/2048	1.A
3138LN-UZ-2		03/01/2021.		XXX	11,462	11,462	11,745	11,465		(3)		(3)		11,462			0	81	06/01/2043	1.A
3138LP-AC-0	FN AN9902	03/01/2021		XXX	114,263	114,263	114,494	114,261		2	ļ	2		114,263		<b></b>	0	769	09/01/2038	1.A
3138LP-AL-0.		03/01/2021.	MBS PAYDOWN.	XXX	30 , 427	30,427	30,489	30,427		ļ <u>1</u>		ļ1		30,427			0	204	09/01/2038	1.A
3138LP-CV-6. 3138W9-4X-5.		03/01/2021.		XXXXXX	30,354	30,354	30,534	30,355		(1)		(1)		30,354 40,125				206	07/01/2033	1.A
3138WB-RJ-6	FN AS2288.	03/01/2021.	MBS PAYDOWN.	XXX	7,489	7,489		7,490		(1)		(100)		7 , 489				13	04/01/2043	1.A
3138WF - TE - 6	FN AS5948	03/01/2021.	MBS PAYDOWN	XXX		16,767	17,390	16,778		(11)		I(11)		16,767			 	78	10/01/2045	1.A
3138WF -U9 - 5	FN AS6007.	03/01/2021.	MBS PAYDOWN.	XXX	43,265		44,504	43,316		(51)		(51)		43,265			0	234	10/01/2045	1.A
3138WG-DJ-0.	FN AS6404.	03/01/2021.	MBS PAYDOWN.	XXX	31,444	31,444	32,346	31,465		(21)		(21)		31,444				166	12/01/2045	1.A
3138YW-KA-4,			MBS PAYDOWN	XXX	28,569	28,569	30,234	28,628		(59)		(59)		28,569			0	214	10/01/2045	1.A
040000 70 4	FNMA SERIES 2002-W3 CLASS	00/04/0004	MBO BAVBOUNI	VVV	400 000	100 000	101 110	400.000						400 000			^	1 054	00/05/0000	l , l
31392C-T6-1.	A4	03/01/2021.	MBS PAYDOWN	ХХХ	120,626	120,626	121 , 149	120,626			····	ł		120,626			Ω	1,251	09/25/2028	1 .A
31392J-AQ-2	2A9.	03/01/2021	MBS PAYDOWN.	XXX	162.058	162.058	163,400	162.058				0		162.058			0	1,455	07/25/2042	1.A
31392R - EQ - 0.		03/01/2021.	MBS PAYDOWN.	XXX	10,419	10,419	10,124	10,417		I1		I		10,419				105	07/15/2032	1.A
1	FNMA SERIES 2003-47 CLASS																			
31393C -RV -7.	ZAFNMA SERIES 2003-65 CLASS	03/01/2021.	. MBS PAYDOWN	XXX	117 ,426	117 , 426	103,982	117,336		90		90		117 , 426			0		06/25/2033	1.A
31393D-FZ-9	N7	03/01/2021.	MBS PAYDOWN	XXX	460.776	460,776	411,641	460,347		429		429		460,776			0		07/25/2033	1.A
	FNMA SERIES 2004-W1 CLASS				· ·					1										
31393U-4J-9.	1A7	03/01/2021.	MBS PAYDOWN	XXX	668 , 421	668,421	668,421	668,421		<b></b>		0		668,421			0	6,748	11/25/2043	1.A
31393U-AK-9,	FNMA SERIES 2003-W17 CLASS	03/01/2021.	MBS PAYDOWN	XXX	286,613	286 . 613	286,356	286,613				1		286,613			0	2.707	08/25/2033	1.A
	FNMA 2003-119 CLASS SA	03/01/2021.		XXX	17 , 780	17.780		17 .657		123		123					 0	2,707	12/25/2033	1.A
010000 02 4	FNMA SERIES 2003-119 CLASS		I III I I I I I I I I I I I I I I I I		· ·		1			İ				i i					12/20/2000	
31393U-DM-2	QD	03/25/2021.	MBS PAYDOWN	XXX	10,668	10,668	10,325	10,594		74		74		10,668			0	155	12/25/2033	1.A
31393U-DN-0	FNMA SERIES 2003-119 CLASS	02/25/2021	MBS PAYDOWN	XXX	16,002	16,002	15,488	15,891		110		110					0	233	10/05/0000	1.A
3 13930 -DN -0.	FNMA SERIES 2003-119 CLASS	03/25/2021.	MBS FAIDOWN		10,002	10,002	10,400			110				10,002			D	233	12/25/2033	I · M
31393U-DQ-3.	. SB	03/25/2021.	MBS PAYDOWN	XXX	10,054	10,054	10,279	10,054				0		10,054			0	177	12/25/2033	1.A
0400011 8111 0	FNMA SERIES 2003-119 CLASS	00/05/0004	MBO BAVBOUNI	VVV	57.040	57.040	40.000	57, 470						57.040			^		10/05/0000	l , l
31393U-DW-0	SD FNMA SERIES 2003-119 CLASS	03/25/2021.	MBS PAYDOWN	XXX	57 ,810	57,810	49,663	57 , 172		638		638		57,810		····	D	831	12/25/2033	1.A
31393U-DX-8	UM	03/25/2021	MBS PAYDOWN	XXX	47,756	47,756	41,026	47,229		527		527		47,756			0	687	12/25/2033	1.A
	FNMA SERIES 2003-119 CLASS				· ·									· ·						
31393U-DY-6	QK	03/25/2021.	MBS PAYDOWN	XXX	60,323	60,323	51,822	59,658		665		665		60,323		<b></b>	0	867	12/25/2033	1.A
31393U-DZ-3	FNMA SERIES 2003-119 CLASS	03/25/2021	MBS PAYDOWN	XXX	50.269	50,269	43,185	49,712		557		557		50,269			0		12/25/2033	1.A
313330-02-3	FNMA SERIES 2003-W18 CLASS					,200,200													12/20/2000	
31393U - NR - 0.	1A7	03/01/2021.	MBS PAYDOWN.	XXX	279,265	279,265	279,265	279,265		<b></b>	ļ	0		279,265			0	2,381	08/25/2043	1.A
2420211 TM 0	FNMA SERIES 2003-134 CLASS	02/25/2024	MDC DAVDOWN	VVV	00 404	00 404	05 404	05 705		600		000		00 404			^	1 504	00/25/2022	4 .
31393U-TN-3.	FNMA SERIES 2003-134 CLASS	03/25/2021.	MBS PAYDOWN	XXX	86,401	86,401	85, 194	85,795		606	ļ	606		86,401		<del> </del>		1,504	09/25/2032	1.A
31393U-TP-8.	. QC	03/25/2021.	MBS PAYDOWN	XXX	71,375	71,375	70,378	70,874		500		500		71,375			0	1,242	09/25/2032	1.A
0.400000 ===	FNMA SERIES 2003-134 CLASS			, van													-			] , "]
31393U-TQ-6.	WB	03/25/2021.	. MBS PAYDOWN	XXX	59,767	59,767	58,932	59,348		419	ļ	419	ļ	59,767		ł	0	1,040	09/25/2032	1 .A
31393U-TS-2		03/25/2021.	MBS PAYDOWN.	XXX	84,088	84.088	76,373	83,416		672	1	672		84,088			0	1,316	12/25/2032	1.A
	FNMA SERIES 2003-134 CLASS				· ·					İ										
31393U-TT-0.	WG	03/25/2021.	MBS PAYDOWN	XXX	108,113	108,113	98,193	107,244						108 , 113		ļ	0	1,691	12/25/2032	1.A
31393U-TU-7.	FNMA SERIES 2003-134 CLASS	03/25/2021.	MBS PAYDOWN	XXX	126 , 131	126 , 131	114.559	125.118		1.014	1	1.014		126 , 131			^	1,973	12/25/2032	1 A
31393U-TV-5		03/25/2021.	MBS PAYDOWN.	XXX	95,806	95,806	87,015	95,036		770				95,806		†	 n	1,499	12/25/2032	1.A
	FHLMC SERIES 2653 CLASS MZ.		MBS PAYDOWN.	XXX	367,065	367 . 065	325.946	366.477		588				367.065		1	 0	,439	07/15/2032	1.A
	FHLMC SERIES 2645 CLASS PE.		MBS PAYDOWN.	XXX	28,079	28,079	24,745	28,057		22		22		28,079			0	190	07/15/2033	1.A
	FNMA SERIES 2004-36 CLASS																			
31393X-4P-9.	PD.	03/01/2021.	MBS PAYDOWN	XXX	89,542	89,542		89,884		(342)		(342)		89,542		····	0		05/25/2034	1.A
31393X - GN - 1.	FNMA SERIES 2004-W2 CLASS	03/01/2021.	MBS PAYDOWN.	XXX	102,837	102.837	101,861	102,837			1	n		102,837			n	986	02/25/2044	1.A
	FNMA SERIES 2004-25 CLASS				· ·					1	1	1				1				
31393X - RS - 8.		03/01/2021.	MBS PAYDOWN	XXX	77 ,805	77,805	76,833	78,103		(298)		(298)		77,805			0	707	04/25/2034	1.A

_					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed				Current Quart	er						
1	2	3 4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		е		1					Unrealized		Other Than	Total Change		Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		il		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value			Total Gain	Dividends	Contractual	SVO
Identi-	D	g Disposal	Name of Bondham	Shares of	0	D	A -41 O4	Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description FNMA SERIES 2004-55 CLASS	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
31393Y-2X-2		03/01/2021	MBS PAYDOWN	XXX	119.782	119.782	97,330	119,572		210		210		119,782			0		07/25/2034	1.A
010001 ZX Z	FNMA SERIES 2004-74 CLASS		IIIDO I AIDOMA							1		1							01 / 20/ 2004	
31394A - R6 - 5	ZB	03/01/2021	MBS PAYDOWN	XXX	107,102	107,102	85,534	106,944		158		158		107 , 102			0		10/25/2034	1.A
	FNMA SERIES 2004-91 CLASS		LIBO BALLBOUNA	MANA																
31394B-YX-6		03/01/2021		XXX	407,794	407,794	330,394	407 , 197		597		597		407,794			D	899	12/25/2034	1.A
	. FNR 2005-23 ZC	03/01/2021		XXXXXX	63,435 . 417,159	63,435	64,190	63,444		(9)		(9)		63,435 417,159					04/25/2035	1.A
	. FHLMC SERIES 2664 CLASS ZE. FSPC T-58 1A4.	03/01/2021	MBS PAYDOWN	XXX	417,159	24,675	23.635	410,620		(59)		(59)		24,675				401	09/25/2043	1.A
	. FHLMC SERIES 2686 CLASS NZ.	03/01/2021		XXX	179,275	179,275	161,888	179,113		162		162		179,275			٠	401	10/15/2023	1.A
	FHLMC 2691 ZH	03/01/2021		XXX	264,267	264,267	248,402	264,119		149		149		264,267			٥		10/15/2023	1.A
	FHLMC SERIES 2711 CLASS QD.	03/15/2021		XXX	76,284		65,492	76,061		223		223		76,284				1.165	11/15/2033	1.A
	FHLMC SERIES 2711 CLASS QV	03/15/2021		XXX	64.698	64.698	57,956	64,456		242		242		64.698			0	986	02/15/2033	1.A
	FHLMC SERIES 2711 CLASS SA.	03/15/2021		XXX	84,108	84,108		83,863		245		245		84,108			0	1,284	11/15/2033	1.A
	FHLMC SERIES 2711 CLASS SC.		MBS PAYDOWN	XXX	75,923	75,923	68,011	75,637		286		286					0	1,167	02/15/2033	1.A
	. FHLMC SERIES 2722 CLASS UC.		MBS PAYDOWN	XXX	38,694	38,694	38,939	38,694				0		38,694			0	649	04/15/2023	1.A
31394M-R7-7	FHLMC SERIES 2722 CLASS UV.	03/15/2021	MBS PAYDOWN	XXX	937,008	937,008	827,659	931,747		5,260		5,260		937,008			0	14,027	08/15/2033	1.A
	FNMA SERIES 2006-18 CLASS			NAME OF THE PERSON OF THE PERS																
31394V-4H-0		03/01/2021	MBS PAYDOWN	XXX	85,745	85,745	82,746	85,733		12		12		85,745			0	671	03/25/2036	1.A
31394V-HQ-6	FNMA SERIES 2005-114 CLASS	03/01/2021	MBS PAYDOWN.	XXX	131,100	131,100	126,783	131,074		25		25		131,100			0	1,099	01/25/2036	1.A
313341-110-0	FNMA SERIES 2006-4 CLASS		INDO I AIDONN				120,703			25				131,100				,000	01/23/2030	
31394V - YH - 7	ME	03/01/2021	MBS PAYDOWN	XXX	218,132	218,132	219,837	218,132				0		218,132			0	1,811	02/25/2036	1.A
31394X-VL-7	FSPC SERIES T-60 CL 1A4D	03/01/2021		XXX	341,998	341,998	336,471	341,856		142		142	ļ	341,998			0	2,344	03/25/2044	1.A
31395A - DR - 3	. FHLMC SERIES 2815 CLASS PB.	03/01/2021	VARIOUS	XXX	410,391	410,391	425,473	410,468		(77)		(77)		410,391			0	5,027	06/15/2034	1.A
	. FHLMC SERIES 2827 CLASS PG.	03/01/2021		XXX	244,654	244,654	248,068	244,671		(17)		(17)		244,654			0	2,647	07/15/2034	1.A
	. FHR 2835 NZ	03/01/2021		XXX		66,043	66,942	66,049		(5)		(5)		66,043			0		08/15/2034	1.A
	. FHLMC SERIES 2857 CLASS MG.	03/01/2021		XXX	25,715	25,715	24,156	25,705		9		9		25,715			0	204	09/15/2034	1.A
	. FHR 2896 BZ	03/01/2021		XXX	40,046	40,046	39,176	40,036		10		10		40,046			0		11/15/2034	1.A
	. FHLMC SERIES 2885 CLASS LZ.	03/01/2021		XXX	387,988	387,988	389,393	387,988				0		387,988			0		11/15/2034	1.A
	. FHLMC SERIES 2882 CLASS AB.	03/01/2021		XXX	239,469	239,469	253,597	239,538		(69)		(69)		239,469			0	2,374	11/15/2034	1.A
	. FHR 3081 EZ		MBS PAYDOWN	XXX		10,863		10,854				8					D	4 000	12/15/2035	1.A
	. FHLMC SERIES 3110 CLASS HE. FNR 2006-98 B.		MBS PAYDOWN	XXX	136,874	136,874	133,398	136,850 476		23		23		136,874 476				1,302	02/15/2036	1.A
	FHLMC3136	03/01/2021	MBS PAYDOWN	XXX	48,508	48,508	47 ,519	48,501		7		7		48,508			٠	472	10/25/2036	1.A
31396N-SH-0		03/01/2021		XXX	63,275	63,275	62,141	63,261		14		14		63,275					05/15/2036	1.A
	FNR 2007-19 TC	03/01/2021		XXX	69.179	69.179	66.412	69.154		25		25		69.179			0	406	03/25/2037	1.A
	FNR 2007-7		MBS PAYDOWN	XXX	104,269	104,269	101,923	104,246				22		104,269			0	1,086	02/25/2037	1.A
	FHR 3184 AE		MBS PAYDOWN	XXX	50,361	50,361	51,967	50,370		(8)		(8)		50,361			0	526	07/15/2036	1.A
31396V-ZJ-0	FNR 2007-41 KZ		MBS PAYDOWN	XXX	21,907	21,907	20,618	21,901		6		6		21,907			0		05/25/2037	1.A
	FNR 2007-75 ED.	03/01/2021		XXX		9,527	9,527	9,527				0		9,527			0	122	08/25/2037	1.A
31396W-3F-1	FNR 2007-75 BZ		MBS PAYDOWN.	XXX	67,687	67,687	56,062	67,601		86		86	ļ	67,687		[	0	282	08/25/2037	1.A
	. FNR 2007-78 PE	03/01/2021	MBS PAYDOWN	xxx	2,842	2,842	2,830	2,841		<b></b>	<b></b>	ļ0		2,842			٥	37	08/25/2037	1.A
	. FNR 2007-65 GZ		MBS PAYDOWN	XXX	390,539	390,539	336 , 152	389,863		676		676		390,539			٥		07/25/2037	1.A
	. FNR 2007-55 PH		MBS PAYDOWN	XXX	2,964	2,964	3,011	2,964		ļ	<b></b>	L0	ļ	2,964			0	30	06/25/2047	1.A
	. FNR 2007-74 QD		MBS PAYDOWN	XXX	12,711	12,711	13,057	12,714		(2)		(2)	ļ	12,711			0	104	08/25/2037	1.A
	FNR 2007-76 PE	03/01/2021		XXX	12,580	12,580	12,930	12,583		(4)		(4)		12,580			0	126	08/25/2037	1.A
	FNR 2007-80 TE	03/01/2021		XXX	191,187	191, 187	186,776	191,169		18		ļ <sup>18</sup>		191,187			ō	2,485	08/25/2037	1.A
	FNMA07-90	03/01/2021		XXX	1,779	1,779	1,756	1,779				ļ0		1,779			0	18	09/25/2037	1.A
	. FNR 2008-11 GT	03/01/2021		XXX	92	92	93	92		/45	t	†	l	92			ō	1 000	03/25/2038	1.A
	FHLMC 3217 PE	03/01/2021		XXX	129,852	129,852	132,348	129,867		(15)	·	(15)		129,852			ō	1,296	09/15/2036	1.A
	FHR 3210 PE		MBS PAYDOWN	XXX	237,821 19,328	237 ,821 19 ,328	240,775	237,832 19,304		(10)	·····	(10)	·	237,821 19,328			D	1,695	09/15/2036	1.A
	FHRR RO10 ZA	03/01/2021		XXX						(10)		(10)	ļ	88,287					02/15/2035	1.A
	FHR 3298 WL	03/01/2021		XXX	48,548	48,548	48,912	48,549		(10)		1(10)		48,548		·····	U	303	04/15/2037	1.A
31397G-KM-1	FHR 3304 KZ		MBS PAYDOWN.	XXX	285,367	285,367	269,246	285,050		317		317	·	285,367			ں ۱		04/15/2037	1.A
31397G-PF-1		03/01/2021		XXX	164 . 163	164 . 163	156,275	164.062		101		101		164 . 163				1,128	04/15/2037	1.A
	FHR 3297 ZL		MBS PAYDOWN.	XXX		19.565	13,674	19,534		31		I31		19,565			n	, 1,20	04/15/2037	1.A
	FHLMC 3311 ZL		MBS PAYDOWN	XXX	108,830	108,830	76,069	108,635		195		195		108,830			0		05/15/2037	1.A
	FHR 3312 HP.		MBS PAYDOWN	XXX	157,774	157,774	146,977	157,674		101		101		157,774			0	1,435	05/15/2037	1.A
	FHR3312G6C0LLAT	03/01/2021		XXX		40 ,357	39,107	40,345		11		I 11		40,357			0	360	05/15/2027	1.A
	FUD 2220 AU	02/04/2024	MDC DAVDOWN	VVV	251	251	254	251		1	1	1	1	054				1	06/45/2027	4 4

	,		_		Sho	w All Long-T	erm Bonds a	ind Stock Solo	l, Redeemed				Current Quarte	r				_		
1	2	3 4	5	6	7	8	9	10		-	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0												<b>5</b> .,						Designation,
		r							Unrealized		Current Year's	Total Change	Tatal Fausium	Book/	Fi			Bond	Stated	NAIC Desig.
CUSIP		e		Number of				Prior Year		Current Veer's	Other Than	Total Change in		Adjusted	Foreign	Boolized Coin	Total Gain	Interest/Stock		Modifier and SVO
Identi-		g Disposal		Number of Shares of				Book/Adjusted	Valuation Increase/	Current Year's (Amortization)/	Temporary Impairment	B./A.C.V.	Exchange Change in	at	(Loss) on	Realized Gain (Loss) on	(Loss) on	Dividends Received	Contractual Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
31397J-A6-1	FHR 3336 VZ	03/01/2021	VARIOUS	XXX	61,538	61.538	43,174	61,450	(Bedrease)	88	rtocogriizou	88	D.,7 (.O. V.	61.538	Біорозаі	Biopodai	Dioposai ()	3,799	06/15/2037.	1.A
31397J-W4-2	FHR 3349 PE	03/01/2021	MBS PAYDOWN	XXX	19,370	19,370	19,895	19,371		(1)		(1)		19,370			0	196	07/15/2037	1.A
31397K-D4-0.	FHR 3355 ZH.	03/01/2021	MBS PAYDOWN.	XXX	34,707	34,707	24,237	34,667		40		40		34,707			0		08/15/2037	1.A
31397P-RT-9	FHR 3406 B	03/01/2021	MBS PAYDOWN	XXX	36,443	36,443	36,610	36,450		(8)		(8)		36,443			0	442	01/15/2038.	1.A
31397Q-G5-1	FNR 2011-18 ZE	03/01/2021	MBS PAYDOWN	XXX	534,784	534,784	482,344	534,015		769		769		534,784			0		03/25/2041	1.A
31397Q-J3-3	FNR 2011-18 KY	03/01/2021	MBS PAYDOWN	XXX	221,819	221,819	209, 134	221,605		214		214		221,819			0	1,375	03/25/2041.	1.A
31397S-VR-2.	FNR 2011-39 UZ	03/01/2021.	. MBS PAYDOWN	XXX	202,141	202,141	189,199	201,947		194		194		202,141			0		05/25/2041	1.A
31397U-EH-8.	FNR 2011-47 LW	03/01/2021.	. MBS PAYDOWN	XXX	266 , 123	266 , 123	248 , 160	265,845				277		266 , 123			0	1,601	06/25/2041	1.A
31397U-K6-5.	FNR 2011-65 C	03/01/2021.	. MBS PAYDOWN	XXX	556 , 788	556,788	527,035	555,843		945		945		556,788			0	4,128	07/25/2041	1 . A
31397U-ZQ-5.	FNR 2011-58 HL	03/01/2021.	VARIOUS	XXX	166,315	166,315	156,889	166,253		62		62		166,315			0	1,294	07/25/2041	1 . A
31397W-J7-1	. FHR 3474 Z	03/01/2021	. MBS PAYDOWN	XXX	35,581	35,581	34,659	35,575		6		6		35 , 581			0		07/15/2038	1.A
31397W-X9-1.	FHR 3473 AY	03/01/2021.	. MBS PAYDOWN	XXX	21,566	21,566	20,811	21,558		8		ļ8		21,566		+	·····ō	178	07/15/2038	1.A
31398F - 5A - 5.	FNR 2009-99 HZ	03/01/2021.	. MBS PAYDOWN	XXX	6,335	6,335	6,207	6,335			t	t0		6,335		+	0	26	12/25/2039	1.A
31398F - YE - 5.		03/01/2021.	. MBS PAYDOWN	XXXXXX		49,373	46,200	49,343		30		† <sup>30</sup>		49,373		·	0	189	11/25/2039	1 . A
31398G-BZ-1. 31398G-KS-7.	FNR 2009-102 EZ FNR 2009-114 EZ	03/01/2021.	. MBS PAYDOWN	XXX		7,320				+		† <sup>1</sup>			l	†		141	12/25/2039 01/25/2040	1.A
31398G-KS-7. 31398G-MM-8		03/01/2021.	VARIOUS.	XXX	5,984	5.984	5,394			(3)		(3)		5.984	····	†		2.138	01/25/2040	1.A
31398G-PX-1	FNR 2009-113 HZ	03/01/2021	MBS PAYDOWN	XXX	161.792	161.792	155.069	161.657		135		135		161.792		†	 n	674	01/25/2040	1.A
31398G-TW-9		03/01/2021	MBS PAYDOWN	XXX	37.407	37,407	36.634	37,385		22		22		37.407			٥	156	01/25/2040	1.A
31398G-U7-2		03/01/2021	MBS PAYDOWN	XXX	3,696	3,696	3,611	3,696				0		3,696			0		02/25/2040	1.A
31398G-Y4-5.		03/01/2021	MBS PAYDOWN	XXX	66,678	66,678	64,954			21		21		66,678			0		02/25/2040	1 . A
31398L - YL - 6.		03/01/2021	MBS PAYDOWN	XXX	477 ,858	477,858	463,392	477,512				346		477 ,858			0		01/15/2040	1.A
31398L -ZZ -4		03/01/2021	MBS PAYDOWN	XXX	268,971	268,971	264,205	268,923		48		48		268,971			0		01/15/2040.	1.A
31398M-YC-4	FNR 2010-19 Z	03/01/2021.	MBS PAYDOWN	XXX	179,202	179,202	176,047	179,148		53		53		179,202			0		03/25/2040	1.A
31398M-ZX-7.	FNR 2010-23 LZ	03/01/2021.	. MBS PAYDOWN	XXX	82,509	82,509	81,256	82,475		34		34		82,509			0		03/25/2040	1 . A
31398N-4W-1.	FNR 2010-132 BC	03/01/2021.	. MBS PAYDOWN	XXX	452,591	452,591	421,758	452,191		400		400		452,591			0	2,349	11/25/2040	1 . A
31398S-RK-1.	FNR 2010-143 Z	03/01/2021.	. MBS PAYDOWN	XXX	250,814	250,814	245,337	250,737		78		78		250,814			0		12/25/2040	1 .A
31398T -SC -6.	FNR 2010-93 KZ	03/01/2021.	. MBS PAYDOWN	XXX	20,520	20,520	19,497	20,517		3		3		20 , 520			0	77	08/25/2040	1 .A
31398W-3B-8.	FHR 3629 CZ	03/01/2021.	. MBS PAYDOWN	XXX	191,484	191,484	185,357	191,422		63		63		191,484			0		01/15/2040	1 . A
3140FX-EK-4.	FN BF0137	03/01/2021.	. MBS PAYDOWN	XXX	636 , 127	636 , 127	623,733	636,010		117		117		636 , 127			0	2,722	08/01/2056	1 . A
3140FX-FR-8	FN BF0175	03/01/2021	. MBS PAYDOWN	XXX	578,521	578,521	551,448	578,283		238		238		578,521			0	2,454	01/01/2057	
3140HR - 3B - 7.	FN BL0793	03/01/2021.	. MBS PAYDOWN	XXX	111,145	111,145	111,654	111,117		28		28		111,145			0	725	12/01/2038	1 . A
3140HR-B3-6. 3140HR-B4-4.	FN BL0057	03/01/2021.	MBS PAYDOWN	XXX	14,381	14,381	14,601	14,382		(1)		‡(1)		14,381			D	102	09/01/2038	1.A
3140HR-L7-6	FN BL0058	03/01/2021	. MBS PAYDOWN	XXXXXX	4,693 19,659	4,693 19,659	4,765	4,694 19,666		(6)	<b>+</b>			4,693		·		144	09/01/2038 07/01/2026	
3140HR-LT-8		03/01/2021	MBS PAYDOWN	XXX	4.042	4.042	4,122	4.043		(0)		(0)	·	4.042		+	٥	32	10/01/2020	1.A
3140HR-M6-7	FN BL0380.	03/01/2021	MBS PAYDOWN.	XXX	44,543	4, 543	45,128	4,043		(5)	1	(5)		4,042	<u> </u>	1		297	10/01/2036	1.A
3140HR-MZ-3.	FN BL0375	03/01/2021	MBS PAYDOWN	XXX	4,402	4,402	4,515	4,403		(3)		(3)		4,402		†	ر ۱	35	10/01/2033	1.A
3140HR-N2-5.	FN BL0408.	03/01/2021.	MBS PAYDOWN.	XXX	6,779	6.779	6,851	6,779		I		I		6.779			0	50	11/01/2038	1.A
3140HR-N7-4.	FN BL0413.	03/01/2021.	MBS PAYDOWN.	XXX	14,805	14,805	14,814	14,804		I	I	I		14,805			0	103	11/01/2003.	1.A
3140HR - NZ - 2.	FN BL0407	03/01/2021.	MBS PAYDOWN.	XXX	15,977	15,977	16,297	15,979		(2)		(2)		15,977			0	114	11/01/2033	1.A
3140HR - PV - 9.		03/01/2021.		XXX		68,167		68,173		(6)		L(6)		68 , 167			0	480	06/01/2044	1.A
3140HR-WP-4.	FN BL0653	03/01/2021.	. MBS PAYDOWN	xxx	19,215	19,215	19,229	19,215			<b></b>			19,215			0	143	12/01/2032	1 . A
3140HR-WX-7.	FN BL0661	03/01/2021.	. MBS PAYDOWN	xxx	144 , 137	144 , 137	144,475	144,135		2		ļ2		144 , 137		.	0	1,012	11/01/2033	1.A
3140HR-YH-0.	FN BL0711	03/01/2021.	. MBS PAYDOWN	XXX	8,371	8,371				(1)		(1)					0	63	11/01/2038	1 . A
3140HR - ZK - 2.	FN BL0745	03/01/2021.	. MBS PAYDOWN	XXX	50,076	50,076	50,248	50,078		(2)		(2)	ļ	50,076	ļ		0	362	01/01/2034	1.A
3140HR - ZN - 6.	FN BL0748	03/01/2021.	. MBS PAYDOWN	XXX	80,594	80,594	80,871	80,594				<b></b> 1		80,594			0	584	01/01/2034	
3140HS-BH-3	FN BL0939	03/01/2021	. MBS PAYDOWN	XXX	13,354	13,354	13,362	13,354				0		13,354			0	102	12/01/2036	1.A
3140HS-CA-7	FN BL0964	03/01/2021	. MBS PAYDOWN	XXX		8,237	8,296	8,237				<u>0</u>		8,237			0	62	12/01/2033	1.A
3140HS-CK-5	FN BL0973	03/01/2021.	. MBS PAYDOWN	XXX	8,184	8,184	8,255	8,185		.+(1)	ļ	ļ( <u>1</u> )	ļ	8,184	ļ	· <del> </del>	ō	62	12/01/2033	
3140HS-CW-9.	FN BL0984	03/01/2021.	. MBS PAYDOWN	XXX	3,637	3,637	3,658	3,638		+	<del> </del>	łō		3,637		+	0	28	12/01/2048	1.A
3140HS-ED-9.	FN BL1031	03/01/2021.	. MBS PAYDOWN.	XXX	12,013	12,013	12,036	12,013		+	t	ţ		12,013		·	0	8/	12/01/2033	
3140HS-HC-8.		03/01/2021	MBS PAYDOWN	XXXXXX	12,995 4,045	12,995	13,003	12,996		/41	t	ļ0		12,995	····	+	0	94	01/01/2029	1 .A
3140HS-HZ-7. 3140HS-NV-9.		03/01/2021	. MBS PAYDOWN	XXX		4,045 5,373	4,153 5,565	4,046		.+(1)	····	(1)		4,045 5,373		†····	0	31	12/01/2033 01/01/2044	
3140HS-NV-9. 3140HS-RS-2.	FN BL1303	03/01/2021.	MBS PAYDOWN	XXX			7,033			(2)		(Z)				·	U	45	01/01/2044	1.A 1.A
3140HS-RS-2. 3140HS-RV-5.	FN BL1399.	03/01/2021.	. MBS PAYDOWN.	XXX	71,832	71,832	7,033	71,833		(1)		(1)		71,832		†	U	488	01/01/2039	1.A
3140HS-RV-3.	FN BL1470.	03/01/2021.		XXX	5,454	5.454	5.648	5.457		(2)		(2)				†		400	02/01/2031	1.A
3140HS-TL-5.		03/01/2021.		XXX		22,598	23,015	22,601		(3)		(3)		22,598		1		154	01/01/2049	1.A
3140HS-U4-1.			. MBS PAYDOWN.	XXX	34,675	34,675	35,304			(5)		(5)		34,675		1	 Ω	236	02/01/2031	1.A
J 140110 -04 - 1.	1 IN DE 100Z		. I III DO I A I DOMN		4, ۳۷, ۱۵۲۵		, 304 والر	, 000 بەنى		. <b></b> (3)	h	4(i)	·		ŀ	·		J	02/01/2049	J

					Sh	ow All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed				Current Quart							
1	2	3 4	5	6	7	8	9	10			Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0									Current Veer's			Book/				Bond		Designation, NAIC Desig.
									Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		ĭ		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
3140HS-XN-6	FN BL1584	03/01/2021	MBS PAYDOWN	XXX	8,820	8,820	8,914	8,820		(1)		(1	)	8,820			0	61	02/01/2034	1.A
3140HT - 2V - 0	FN BL2587	03/01/2021	MBS PAYDOWN	XXX	3,758	3,758	3,817	3,758				0		3,758			0	25	06/01/2049	1.A
3140HT - NB - 1	FN BL2185	03/01/2021.	MBS PAYDOWN	XXX	14,550	14,550	14,850	14,552		(1)		(1	)	14,550		ļ	0	106	05/01/2049	1.A
3140HT - SB - 6	FN BL2313	03/01/2021	MBS PAYDOWN	XXX	16,986	16,986	17,092	16,986				10	,	16,986			0	101	05/01/2034	1.A
3140HT - UT - 4 3140HT - XX - 2	FN BL2393	03/01/2021		XXX XXX	5,764	5,764 4,540	5,916 4,633	5,765 4,540		1(1)		(1	)	5,764 4,540		····	U	37	05/01/2034	1.A 1.A
3140HU-B7-0		03/01/202103/01/2021		XXX	4,540 13,106	13,106	13,376	13,108		(2)	<b>†</b>		,	13,106			U	93	05/01/2034	1.A
3140HU-B9-6		03/01/2021.		XXX	9,538	9,538	9,783	9,540		(2)		(2	/	9,538			 1	68	06/01/2049	1.A
3140HW-K4-3		03/01/2021.	MBS PAYDOWN	XXX	2.955	2.955	3,062	2,956		I(1)		(2	1	2,955			0	18	12/01/2039	1.A
3140HW-UD-2		03/25/2021	MBS PAYDOWN	XXX	58,401	58,401	58,529	58,403		I(2)		(2	í <b></b>	58,401				286	02/01/2040	1.A
3140HX-4D-9	FN BL6219.	03/09/2021.	IFCS.	XXX	3,816,031	3,800,000	3,807,125	3,806,990		(351)		(351	í	3,806,639		9,392	9,392	25,587	03/01/2040	1.A
3140HY -EA - 2		03/25/2021	MBS PAYDOWN	XXX	6,350	6,350	6,481	6,351		(1)		(1	)	6,350			0	29	04/01/2050	1.A
3140J1-V4-7		03/01/2021	MBS PAYDOWN	XXX	6,071	6,071	6 , 136	6,072		ļ	<b></b>	0		6,071		<b> </b>	0	22	11/01/2050	1.A
3140J2-CR-5		03/01/2021		XXX	2,322	2,322	2,405	2,322		(1)		<u> </u>	)	2,322		/00	0	10	11/01/2050	1.A
3140J2-HH-2		02/25/2021	VARIOUS	XXX	1,537,525	1,497,952	1,536,337	1,536,177		1,615		1,615		1,537,792		(268)	(268)	6,723	11/01/2050	1.A
3140J2-T6-3		02/25/2021	VARIOUS	XXX	1,028,440 56,955	1,000,000	1,025,625	1,025,625		(129)		(129	)	1,025,496 56,955		2,944	2,944	4,546	12/01/2050	1.A
3140J6-F2-8 3140J8-X5-7		03/01/2021	. MBS PAYDOWN	XXX		82,969	87,097	83.138		(26)		(26	)	82,969			U	339	03/01/2030	1.A 1.A
3140JA-DV-7		03/01/2021		XXX	276,370	276,370	294,652	277,366		(996)		(996	/	276,370			٥	1,684	02/01/2029	1.A
3140LA-3W-3		03/01/2021		XXX	1,624	1,624	1,633	1,624		(550)		1	/	1,624			0	6	02/01/2023	1.A
3140LA-4W-2		03/01/2021		XXX	2,251	2,251	2,281	2,251				0					0	9	02/01/2051	1.A
3140LA-5G-6		03/25/2021	SINKING FUND REDEMPTION	XXX	1,380	1,380	1,415	1,380				I		1,380			0	3	02/01/2051	1.A
3140LA-FN-0		03/25/2021	SINKING FUND REDEMPTION	XXX	1,892	1,892	1,960	1,892				0		1,892			0	6	01/01/2056	1.A
3140LA-JV-8		02/25/2021.	VARIOUS	XXX	2,660,045	2,600,000	2,653,625	2,653,625		(72)		(72		2,653,553		6,491	6,491	6,477	01/01/2051	1.A
3140LA-MM-4		02/25/2021	VAR I OUS	XXX	414,997	400,000	414,500	414,500		(18)		(18		414,482		515	515	1,053	01/01/2051	1.A
3140LA-Q9-9		02/25/2021	VARIOUS	XXX	2,408,664	2,350,000	2,398,469	2,398,469		(71)		(71	)	2,398,398		10,266	10,266	5,803	01/01/2051	1.A
3140LA - XN - 0		03/25/2021	. SINKING FUND REDEMPTION	XXX	3,096	3,096	3,175	3,096		(30)		0		3,096			0	9	01/01/2051	1.A
3140Q7-D9-5		03/01/2021	MBS PAYDOWN	XXX	59,270	59,270	61,606	59,348		(78)		(78	)	59,270			0	359	08/01/2047	1.A
3140Q8-AH-8 3140Q8-RK-3		03/01/2021	MBS PAYDOWN	XXXXX	31,223 74,488	31,223	31,428	31,230		(7)		(132	/	31,223			U	192	12/01/2047	1.A 1.A
3140Q8-WZ-4		03/01/2021	MBS PAYDOWN	XXX	65,772	65,772	67.539	65,876		(105)		(105		65,772				480	03/01/2046	1.A
	FN 6.075 946559	03/01/2021		XXX	5,228	5,228	5,270	5,228		(103)		1	/	5,228			0	9	09/01/2037	1.A
	FNMA CONV LONG TERM 30YR -											1								
31418A-TT-5		03/01/2021	MBS PAYDOWN	XXX	159,379	159,379	157,960	159,291		88		88		159,379			0	783	06/01/2043	1.A
31418A-VT-2		03/01/2021		XXX	33,770	33,770	34,773	33,805		(35)		(35		33,770			0	191	08/01/2043	1.A
31418C-3J-1			MBS PAYDOWN	XXX	289,481	289,481	287,943	289,364		117		117		289,481			0	1,803	10/01/2048	1.A
31418C-4D-3		03/01/2021		XXX	67,319	67,319	68,171	67,367		(48)		(48		67,319		····	U	427	11/01/2038	1.A
31418C-5E-0 31418C-AF-1	FNMA 30 YR.	03/01/202103/01/2021	MBS PAYDOWN	XXX	56,532 223,609	56,532	57,247	56,563		(31)		(31				····	U	1.086	12/01/2038	1.A 1.A
31418C-EQ-3		03/01/2021.	VARIOUS.	XXX		789,306	783,661	789,040		266		266	/	789,306		†	رر ۱	4.174	11/01/2046	1.A
31418C-YT-5		03/01/2021	MBS PAYDOWN	XXX	353,303	353,303	352,084	353,115		188		188		353,303				2,291	07/01/2048	1.A
31418C-ZL-1		03/01/2021		XXX	648,611	648,611	645,428	648,267		344		344		648,611			0	5,260	08/01/2048	1.A
31418D-KJ-0	FN MA3896	03/01/2021		XXX	81,352	81,352	82,283	81,401		(50)		(50		81,352			0	333	01/01/2035	1.A
31418D-LL-4	FN MA3930	03/01/2021	MBS PAYDOWN	XXX	84,099	84,099	85,075	84,152		(54)		(54		84,099			٥	351	01/01/2035	1.A
31418D-MD-1	FN MA3955	03/01/2021		XXX	137 ,418	137 , 418	141,090	137,636		(218)		(218		137 , 418			0	583	03/01/2035	1.A
31418D - NA - 6		03/01/2021		XXX	156 ,446	156,446	160,626	156,709		(264)	ļ	(264	)	156,446		ļ	0	650	03/01/2035	1.A
35563C-AJ-7		03/25/2021	. SINKING FUND REDEMPTION	XXX	69 , 186	69,186	73,200	69,195		(9)		(9	)	69,186			ō	519	10/25/2052	1.B
	FMMHR 2015-R1 A3	03/25/2021		XXX	245,326	245,326	278,004	245,421		(95)		(95		245,326		<del> </del>	·····ō	2,361	11/25/2052	1.B
	SCRT 2018-3 MB	02/26/202102/26/2021		XXX	42,845 60,023	42,845 60,023		42,730 59,832		190		116 190		42,845 60,023		····	U	93	08/25/2057 11/01/2057	1.A 1.A
35563P-HG-7	SCRT 2018-4 MB	02/26/2021	MBS PAYDOWN	XXX	112,160	112,160	100,724	59,832				396		112,160		t		21,065	11/01/2057	1.A
36202C-YS-6	GNMA 2 POOL 002521	03/31/2021	MBS PAYDOWN	XXX		269		269		1		1		269		†	رر ۱	3	12/20/2027	1.A
36204U-Q4-6		03/01/2021		XXX	2,299	2,299	2,308	2,299		1	1	n		2,299			 n	31	06/15/2024	1.A
	GNMA POOL 415819	03/01/2021		XXX	630	630	629	630		I	I	I 0		630			0	8	12/15/2025	1.A
	GNMA POOL 298597	03/01/2021	MBS PAYDOWN.	XXX	253	253	254	253				0		253			0	3	12/15/2021	1.A
	GNMA POOL 308129	03/01/2021	MBS PAYDOWN.	XXX	306	306	307	306		<b>_</b>	<b></b>	0		306			0	4	01/15/2022	1.A
36223W-M3-5		03/01/2021		XXX	620	620		620		<b></b>	<b></b>	ļ0		620			0	8	04/15/2022	1.A
	GNMA POOL 342555	03/01/2021		XXX	245	245	244	245		ļ	<b></b>	0		245		ļ	0	3	03/15/2023	1.A
	G2 784832		MBS PAYDOWN.	XXX	85,756	85,756	91,117	85,900		(144)		(144	)	85,756		ļ	0	335	10/20/2045	1.A
I 366476 - CV - 9	GRREDU 1 42 1/15/2021	01/15/2021	I MA ITIRITY	XXX	1 980 000	1 980 000	1 980 000	1 980 000		1	1		1	1 980 000			Λ.	14 058	01/15/2021	1 B FF

Chaur All Lang Tarm Ban	da and Céaal: Cald Dadaama	d as Othersiae Dieseand a	of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Sol	d, Redeemed	or Otherwise	Disposed of	During the C	urrent Quart	er						
1	2 :	3 4	5	6	7	8	9	10		Change in B	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		D																l <u> </u>		Designation,
		r							Unrealized		Current Year's Other Than	Total Change	Total Foreign	Book/	Foreign			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		e    -		Number of				Prior Year	Valuation	Current Year's	Temporary	in Total Change	Exchange	Adjusted	Foreign	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
	GNR 2008-90 Z	03/01/2021	MBS PAYDOWN	XXX		15,474	9,903	15,470		4		4				İ	0	125	12/16/2050	1.A
	GNMA SERIES 2001-12 CLASS																			
38373M-AD-2.	GNMA SERIES 2002-26 CLASS	03/01/2021.	. MBS PAYDOWN	XXX	3,710	3,710	3,907	3,710		<del> </del>		Ω		3,710		·	0	35	07/16/2040	1.A
38373M-BT-6.	7	03/01/2021	MBS PAYDOWN	XXX	11,224	11,224	10 , 121	11,223		1		1		11,224			0	131	03/16/2042	1.A
	GNMA SERIES 2002-35 CLASS				· ·									· ·					İ	
38373M-CA-6.	. Z	03/01/2021.	. MBS PAYDOWN	XXX	1, 148	1 , 148	1,084	1 , 147				ļ0		1,148			0	14	03/16/2042	1.A
38373M-H7-8.	GNR 2007-46 Z	03/01/2021.	. MBS PAYDOWN	XXX	4,904	4,904	3 , 160	4,896		8		8		4,904			0	32	06/16/2049	1.A
38373M-HM-5.	Z	03/01/2021.	. MBS PAYDOWN	XXX	15,328	15,328	13,695	15,326		2		2		15,328			l	133	09/16/2044	1.A
	GNMA SERIES 2003-96 CLASS				i .									· ·			_		İ	
38373M-JR-2	GNMA SERIES 2004-10 CLASS	03/01/2021.	MBS PAYDOWN	ХХХ	12,309	12,309	11,784	12,308		ļ1		ļ1		12,309			0	122	01/16/2047	1.A
38373M-KV-1.	Z	03/01/2021	MBS PAYDOWN	XXX	48.964	48.964	43.638	48.946		19		19	L	48.964		1		448	01/16/2044	L1.A
	GNMA SERIES 2004-51 CLASS									Ī		T				Ī				
38373M-LU-2	ZB	03/01/2021.	. MBS PAYDOWN.	XXX		18,509	15,923	18,503		6		6		18,509		ļ	ō	166	04/16/2046	1.A
38373M - NV - 8.		03/01/2021.	. MBS PAYDOWN.	XXX	6,056	6,056	4,702	6,054		3		3		6,056		·	0	47	01/16/2045	1.A
38373M-V7-2	. GNR 2008-28 Z	03/01/2021.	. MBS PAYDOWN	ххх		12,098		12,094		4		† <del></del>		12,098			u	41	10/16/2049	1.A
38373M-W6-3		03/01/2021.	MBS PAYDOWN.	XXX	11,176	11,176	7.742	11,170		6		6		11, 176		İ	n	84	02/16/2048	1.A
	GNMA SERIES 2002-70 CLASS				i .					1		1		· ·					İ	
38373V - ZW - 3.	PB.	02/22/2021.	. MBS PAYDOWN	XXX	2,643,968	2,643,968	2,710,068	2,658,137		(14, 168)		(14,168)		2,643,968			0	26,150	10/20/2032	1.A
38373W-U9-7,	GNMA SERIES 2002-32 CLASS	03/01/2021	MBS PAYDOWN	XXX	95,817	95.817	94.342	95.798		18		18		95.817			1	942	05/20/2032	1 4
30373#-03-7	GNMA SERIES 2003-16 CLASS	i			i .			· ·		1		1		· ·					İ	
38373Y-6Z-2	Z	03/01/2021.	. MBS PAYDOWN	XXX	21,771	21,771	20,309	21,769		2		2		21,771			0	207	02/16/2044	1.A
38373Y-D9-2	GNMA SERIES 2003-4 CLASS	03/01/2021.	MBS PAYDOWN	XXX	376,291	376,291	345,953	376 . 146		145		145		376,291			١	3.301	01/20/2033	1.A
303731-03-2,	GNMA SERIES 2003-79 CLASS	03/01/2021.																	01/20/2000	
38374B-5J-8		03/01/2021.	. MBS PAYDOWN	XXX	971,176	971,176	852,207	970,642		534		534		971,176			0	8,917	09/20/2033	1.A
38374B-6R-9	GNMA SERIES 2003-73 CLASS	03/01/2021	MBS PAYDOWN	XXX	.8,813		6,873	8,811		2		2		8,813				69	08/16/2043	1.A
30374B=0K=3	GNMA SERIES 2003-60 CLASS	03/01/2021.	. INDO TATEOWN		0,013	0,013				1		†····-		1				00	00/10/2045	
38374B-KJ-1	CE	03/01/2021.	MBS PAYDOWN	XXX	173,024	173,024	151,298	172,894		130		130		173,024			0	1,276	07/16/2033	1.A
38374B-ZY-2	GNMA SERIES 2003-71 CLASS	03/01/2021	MBS PAYDOWN	XXX	237 , 165	237 , 165	207,608	236,950		215		215		237 . 165				1.899	08/20/2033	1.A
	GNR 2006-33 PC.	03/01/2021	MBS PAYDOWN	XXX	98,609	98,609	99,526	98,614		(A)		(4)	····	98,609		†		894	07/20/2036	1.A
	GNMA SERIES 2003-99 CLASS		I III I I I I I I I I I I I I I I I I							(7)		1								
38374E-ME-4	KD	03/01/2021.	. MBS PAYDOWN	XXX	483,783	483,783	475,997	483,717		66		66		483,783			0	3,897	11/16/2033	1.A
38374F -DU - 5	GNMA SERIES 2004-12 CLASS	03/01/2021.	MBS PAYDOWN	XXX	199,262	199,262	186 , 185	199,221		40		40		199,262			١	1,851	03/16/2046	1.A
303741 -00-3	GNMA SERIES 2004-11 CLASS		. IIIDO I AIDONN		100,202	100,202	100, 100	100,221		1		1						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	03/10/2040	
38374F -PZ - 1	ZH.	03/01/2021	. MBS PAYDOWN	XXX	109,079	109,079	86,241	108,991		89		89		109,079			0	876	02/16/2034	1.A
38374F - Q9 - 8.	GNMA SERIES 2004-18 CLASS	03/01/2021.	MBS PAYDOWN	XXX	325,086	325,086	285,060	324,895		192		192	[	325,086		1	0	2,642	03/16/2034	1 4
303741 -09-0.	GNMA SERIES 2004-23 CLASS									1		1				†				
38374G-CG-5.	Z	03/01/2021.	. MBS PAYDOWN	XXX	282,161	282,161	279,479	282,151		10		10		282 , 161		ļ	0	2,670	03/16/2044	1.A
38374M-6Z-7	GNMA 2006-35 TH	03/01/2021	. MBS PAYDOWN	XXX	82,991	82,991	83,860	82,996		(4)		(4)		82,991		ļ	0	805	07/20/2036	1.A
38374N-GP-6 38374N-JZ-1		03/01/2021.	MBS PAYDOWN	XXX		60,598 9,757	61,046			1(2)		(2)	····	60,598 9,757		<del> </del>	0	500	06/20/2036	1.A
38374N-PA-9		03/01/2021.	MBS PAYDOWN	XXX	117,512	117,512	6,457 118,504	117,517		(5)		(5)		117,512				1.103	02/16/2048	1.A
38374N-SS-7.		03/01/2021.	MBS PAYDOWN	XXX	168,808	168,808	168,597	168,802		1(3)		f(3)		168,808			0	1,584	09/20/2036	1.A
38375B-C3-4		03/31/2021	INTEREST ONLY PAYMENT.	XXX	100,000		56,649	39,525		(39,525)		(39,525)		100,000			0	2,034	11/20/2062	1.A
38376F-4B-5	GNR 2009-81 PZ	03/16/2021.	MBS PAYDOWN	XXX	338 , 175	338 , 175	338,532	338,175						338 , 175			0	3,269	09/16/2039	1.A
	GNR 2010-100 Z	03/01/2021.	. MBS PAYDOWN	xxx		13,561	11,959	13,611		(50)		(50)		13,561		ļ	0	97	07/16/2050	1.A
	GNR 2010-123 Z	03/01/2021.	. MBS PAYDOWN	XXX	11,537	11,537	9,633	11,533		5		5		11,537			0	75	05/16/2051	1.A
	GNR 2013-140 AG	03/01/2021.	. MBS PAYDOWN	XXX	149,328	149,328	149,328	149,328				ļ	ļ	149,328			ō	936	09/16/2053	1.A
38378N-P8-0. 38379T-FX-2		03/01/2021.	MBS PAYDOWN	XXXXXX	104,623	104,623	97,393 98,545	104,513		110		110	·	104,623		<del> </del>	ļ	784	03/16/2049	1.A
	GNR 2016-53 HZ	03/01/2021.	. MBS PAYDOWN	XXX	1,016,879	1,016,879	1,006,353	1,015,219		1,660		1,660		1,016,879		·		6.266	12/20/2045	1.A 1.A
30373# -b2-4,	CA HILLSBOROUGH CITY SCH		I MIDO I ATDOMIN.		1,010,079			1,013,219				1	ļ			İ		,200	04/20/2040	
432272-FY-3.		03/08/2021.	. TD SECURITIES LLC	XXX	1,300,915	1,750,000	1,263,063	1,281,285		6,578		6,578	ļ	1,287,864		13,051	13,051		09/01/2032	1.A FE
44236P - MB - 1.	HOUSTON CCD	02/02/2021.	. MORGAN STANLEY	XXX	1,004,770	1,000,000	1,000,000			<b>∤</b>		ļ0	ļ	1,000,000		4,770	4,770	ļ	02/15/2037	1.B FE
44236P - MC - 9.		02/02/2021.	MORGAN STANLEY	XXX	1,513,875	1,500,000	1,500,000			<del> </del>		łŏ	·	1,500,000		13,875	13,875		02/15/2038	1.B FE
44Z30P-MD-/.	HOUSTON CCD	02/02/2021.	. MORGAN STANLEY	XXX	1,160,603	1,150,000	1,150,000	L	L	4		<b>4</b>	L	1, 150,000	L	10,603	10,603	ļ	02/15/2039	1.B FE

Chaur All Lang Tarm Ban	da and Céaal: Cald Dadaama	d as Othersiae Dieseand a	of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed	or Otherwise	Disposed of	During the C	urrent Quarte	er						
1	2	3 4	5	6	7	8	9	10		Change in B	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0									Current Year's			Book/				Bond		Designation, NAIC Desig.
		e l							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-	5	g Disposa		Shares of		5 1/1		Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser SECURITY CALLED BY ISSUER	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
45129Y-S4-9.	ID HFA SFM 2019C	01/04/20		XXX	20,000	20,000	20,000	20,000				٥		20,000			0	290	07/01/2039	1.B FE
AFFORT DI O	IN INDIANA HOUSING COMM	02/00/20	21. LOOP CAPITAL MARKETS	VVV	2 050 000	2 000 000	2 000 000	2 000 000						2 000 000		58,900	58,900	22.067	07/04/2024	4 4 55
45505T-PL-9.	CA INDUSTRY PROJ 2 (RDA)	03/08/20	SECURITY CALLED BY ISSUER	XXX	2,058,900	2,000,000	2,000,000	2,000,000				υ		2,000,000				33,067	07/01/2034	1.A FE
45656T-BP-2.	2015B.	01/04/20	21. at 102.000	XXX	11,936,700	11 , 865 , 000	11,865,000	11,865,000				0		11,865,000			0	316,178	01/01/2022	1.C FE
45656T-BQ-0.	CA INDUSTRY PROJ 2 (RDA) 2015B	01/04/20	SECURITY CALLED BY ISSUER 21. at 102,000.	XXX	12.928.500	12,675,000	12,675,000	12,675,000				0		12,675,000			0		01/01/2023	1.C FE
İ	CA INDUSTRY PROJ 3 (RDA)		SECURITY CALLED BY ISSUER		i							1								
45656T-CK-2.	2015B	01/01/20			705,000	705,000	705,000	705,000				0		705,000			0	17,780	01/01/2027	1.C FE
544525-PR-3	WATER REV	01/05/20	SECURITY CALLED BY ISSUER 21. at 100.000.	XXX	21,850,000	21,850,000	22,845,320	21,850,000				0		21,850,000			0	558,389	07/01/2036	1.C FE
İ	LA GAS FUELS TAX SENIOR			WW	i			' '								457.054	457.054			İ
546475-TZ-7.	2020A2 MD HOUSING COMM DEV SER	02/02/20	21. MARKETAXESS SECURITY CALLED BY ISSUER	XXX	9,787,354	9,630,000	9,630,000	9,630,000				ļ0		9,630,000		157 , 354	157 , 354	55,477	05/01/2036	1.D FE
57419R-5L-5.	2019A	03/01/20	21. at 100.000	XXX	815,000	815,000	815,000	815,000				0		815,000			0	15,281	09/01/2039	1.C FE
57586N-3A-7	MASSACHUSETTS MFA 2018C	03/01/20	SECURITY CALLED BY ISSUER 21 at 100,000	VVV	55,000	55,000	55,000	.55,000						.55,000			0	20	12/01/2022	1 0 55
3/300N-3A-/.	MASSACHUSEIIS MFA ZUIOC	03/01/20	SECURITY CALLED BY ISSUER									ļ	····					20	12/01/2033	1.C FE
57586N-3B-5		03/01/20	21. at 100.000	XXX	35,000	35,000	35,000	35,000				0		35,000			0	13	12/01/2038	1.C FE
57586N-MV-0	MA STATE HOUSING FIN AGENCY 2012C	03/01/20	SECURITY CALLED BY ISSUER 21 at 100,000	XXX	85,000	85,000	85,247	85,056		(5)		(5)		85,051		(51)	(51)	89	06/01/2043	1.C FE
	MA STATE HOUSING FIN		SECURITY CALLED BY ISSUER		· 1					(0)		1(0)				(01)	(01)			
57586N-MW-8.	AGENCY 2012C	03/01/20	21. at 100.000 SECURITY CALLED BY ISSUER	XXX	15,000	15,000	15,000	15,000				0		15,000			0	15	12/01/2027	1.C FE
57586N-MX-6.	AGENCY 2012C	03/01/20	21. at 100.000.	XXX	15,000	15,000	15,000	15,000				l		15,000			0	15	12/01/2032	1.C FE
	MA STATE HOUSING FIN		SECURITY CALLED BY ISSUER																	
57586P-3M-6.	AGENCY SER162 METRO WATER DIST SO CAL	01/15/20	21 at 100.000	XXX	620,000	620,000	620,000	620,000				<u> </u>		620,000			0	233	12/01/2032	1.B FE
59266T - MV - 0.		01/28/20		XXX	14,400,000	14,400,000	14,400,000	14,400,000				٥		14,400,000			0	795	07/01/2047	1.B FE
60416C W2 0	MN MINNESOTA HFA 2019G	03/01/20	SECURITY CALLED BY ISSUER 21. at 100,000	xxx	160,000	160,000	160,000	160,000						160,000			0	2,577	01/01/2040	1.B FE
60535Q-TU-4.		03/01/20			1,034,770	1,000,000	1,000,000	1,000,000				1		1,000,000		34,770	34,770	6,467	12/01/2034	1.A FE
İ	MO - MISSOURI HOUSING DEV		SECURITY CALLED BY ISSUER													·				
60637B-VB-3.	COMMUNIT	03/01/20	21 at 100.000 SECURITY CALLED BY ISSUER		45,000	45,000	45,027	45,026				0		45,026		(26)	(26)	6	11/01/2039	1.B FE
60637B-VC-1.	COMMUNIT.	03/01/20			60,000	60.000	60,000	60,000				lo		60.000			0	9	11/01/2044	1.B FE
00000N TH 4	NE NEBRASKA INV FIN AUTH	00/04/00	SECURITY CALLED BY ISSUER	VVV		4 000 000	4 000 000							4 000 000				40.054	00/04/0000	
63968M-TM-1.	HSG REV	03/01/20	21 at 100.000 SECURITY CALLED BY ISSUER		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				40,951	09/01/2039	1.B FE
647201-FV-9.	AGCY 2019C	01/04/20	21 at 100.000	XXX	15,000	15,000	15,000	15,000				0		15,000			0	251	07/01/2039	1.A FE
647201-FW-7.	NM NEW MEXICO MTGE FIN AGCY 2019C	01/04/20	SECURITY CALLED BY ISSUER 21. at 100.000.	XXX		15.000	15,000	15,000									0	270	07/01/2044	1.A FE
64966J-E7-7.		01/29/20		XXX	14,400,000	14,400,000	14,400,000	14,400,000				10		14,400,000			0		04/01/2044	1.D FE
	NY NYC WATER WFRN	01/28/20		XXX	9,755,000	9,755,000	9,755,000	9,755,000						9,755,000			0	908	06/15/2041	1.B FE
64988Y-BZ-9.	NY STATE OF NY MTGE AGCY	03/04/20	21. JANNEY MONTGOMERY	XXX	9,797,752	9,545,000	9,545,000	9,545,000						9,545,000		252.752	252,752	99.904	10/01/2034	1.B FE
049001-BZ-9.	. 220	03/04/20	SECURITY CALLED BY ISSUER		9,191,132	9,343,000	9,343,000	9,343,000				1		9,345,000		202,702	202,102	99,904	10/01/2034	I.D FE
	NY NEW YORK MTGE AGCY 222	02/18/20	21 at 100.000	XXX	730,000	730,000	730,000	730,000				0		730,000			0	2,055	10/01/2033	1.B FE
64990G-3A-8.	NY MAIMONIDES MED CTR 2020.	03/04/20	21. MORGAN STANLEY SECURITY CALLED BY ISSUER	XXX	224,976	200,000	223,468	223 , 188		(130)		(130)		223,058		1,918	1,918	4,711	08/01/2043	1.B FE
655162-FX-8,	NOBSCD 6.5 07/15/2030	01/15/20		xxx	5,285,000	5,285,000	5,285,000	5,285,000				L		5,285,000			0	171,763	07/15/2030	1.B FE
077500 77 7	OH OHIO HOUSING FIN AGCY		SECURITY CALLED BY ISSUER	, www		20.000								00.000					00 104 10000	
67756Q-ZT-7.	2019B OH OHIO HOUSING FIN AGCY	03/01/20	21. at 100.000 SECURITY CALLED BY ISSUER		80,000	80,000		80,000				J		80,000				1,200	09/01/2039	1.A FE
67756Q-ZU-4.	2019B	03/01/20	21. at 100.000.	XXX	130,000	130,000	130,000	130,000				0		130,000			0	2,113	09/01/2044	1.A FE
68666P-AA-4.	LA ORLEANS PARISH SCHOOL BRD QSCB.	02/01/20	21. MATURITY	XXX	8,000,000	8,000,000	8,059,440	8,000,645		(645)		(645)		8,000,000			0	176,000	02/01/2021	1.F FE
774286-AM-0	TX ROCKWALL ISD 2020.	02/01/20		XXX	9,157,270	8,995,000	8,995,000	8,995,000		(043)		(043)		8,995,000		162,270	162,270	82,064	02/01/2021	1.A FE
774286-AW-8.	TX ROCKWALL ISD 2020	02/03/20		XXX	1,766,072	2,200,000	1,732,192	1,741,323		3,011		3,011		1,744,334		21,738	21,738		02/15/2032	1.A FE
790417 - AQ - 2.		03/08/20		XXX	2,428,560	2,400,000	2,400,000	2,400,000				0		2,400,000		28,560	28,560	31,979	10/01/2030	1.C FE
	CA SAN DIEGO USD 2020 CA SAN DIEGO USD 2020		21. STIFEL NICOLAUS	XXX	1,320,666	1,280,000	1,280,000	1,280,000				łō	ļ	1,280,000		40,666 149,625		23,019	07/01/2033	1.A FE
	CA SAN DIEGO USD 2020 CA SAN DIEGO USD 2020	03/08/20		XXX	4,649,625	4,500,000	4,500,000	4,500,000				†		4,500,000		149,625	149,625	84,038 76,083	07/01/2035	1.A FE
	SAN JOSE CALIF		21. RAYMOND JAMES & ASSOCIATES		6,121,088	6.050.000	6,050,000					l ő		6,050,000		71.088	71.088	5,426	08/01/2039	1.B FE
İ	SANTA MONICA CALIF CMNTY							F00 000				_				·			İ	
802385 - RY - 2.	COLLEGE D		21. RBC DAIN RAUSCHER		510,505	500,000	500,000	500.000		L	L	<b>.</b> 0	L	500.000	L	10 . 505	10 . 505	1,252	08/01/2034	1.C FE

								PCHEI												
	T 0			1 0	Sho	w All Long-T	erm Bonds a	ind Stock Solo	d, Redeemed				Current Quart	1	1 47	10	10	T 00	04	- 00
1	2	3 4	5	6	/	8	9	10	11	Change in E	ook/Adjusted Ca	arrying value	15	16	17	18	19	20	21	22 NAIC
CUSIP Identi- fication	Description	o r e i g Disposal n 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)/	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	Designation, NAIC Desig. Modifier and SVO Administrative Symbol
	SC STATE HOUSING AUTH		SECURITY CALLED BY ISSUER						(======			(=,								
83712D-F9-2.	2019BSD SOUTH DAKOTA HOUSING	01/04/2021	at 100.000 SECURITY CALLED BY ISSUER	XXX	35,000	35,000	35,000	35,000				0		35,000		<del> </del>	0	508	07/01/2039	1.A FE
83756C - XT - 7.	DEV AUTH	02/11/2021	at 100.000	XXX	415,000	415,000	415,000	415,000				٥		415,000			۵	1,212	11/01/2039	1.A FE
880461-G5-1	TN HOUSING 2019	03/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	25,000	25,000	25,000	25,000				0		25,000			0	332	07/01/2034	1.B FE
880461-G6-9	TN HOUSING 2019.	03/01/2021	SECURITY CALLED BY ISSUER at 100,000.	XXX	20.000	20.000	20,000	20.000				0		20.000			0	291	07/01/2039	1.B FE
	TN TENNESSEE HSG DEV AGCY	i i	SECURITY CALLED BY ISSUER			·	1	1											İ	
880461-YJ-1.	. 2019-1. TN TENNESSEE HSG DEV AGCY	03/01/2021	at 100.000	XXX	95,000	95,000	95,000	95,000				Ω		95,000			Ω	1,620	07/01/2034	1.B FE
880461-YK-8	2019-1	03/01/2021	at 100.000 SECURITY CALLED BY ISSUER	XXX	80,000	80,000	80,000	80,000		-		0		80,000		<del> </del>	0	1,506	07/01/2039	1.B FE
882750-PH-9.	TXSHSG 3.8 07/01/2039	03/01/2021	at 100.000	XXX	115,000	115,000	115,000	115,000				0		115,000			0	2,186	07/01/2039	1.B FE
882750-PJ-5.	TXSHSG 3.9 07/01/2044	03/01/2021	VARIOUS	XXX	105,000	105,000	105,000	105,000				0		105,000		ļ	0	2,048	07/01/2044	1.B FE
882750-PL-0	TXSHSG 3.95 01/01/2050	03/01/2021	at 100.000	XXX	60,000	60,000	60,000	60,000				0		60,000			0	1,185	01/01/2050	1.B FE
911760-SY-3	VENDE SERIES 2003-1 CLASS J	03/01/2021	MBS PAYDOWN	XXX	545,845	545,845	544,905	545,826		19		19		545 , 845		1	0	5,270	11/15/2032	1.A
911760-TM-8.	VENDE SERIES 2003-2 CLASS	03/01/2021	MBS PAYDOWN	XXX	265,207	265,207	214,546	265,050		157		157		265,207			,	1,910	05/15/2033	1.A
			SECURITY CALLED BY ISSUER							137								, ,		
914714-CL-2	UNCHGR 5.574 2/1/2024	02/01/2021	at 100.000 SECURITY CALLED BY ISSUER	XXX	1,000,000	1,000,000	1,000,000	1,000,000		(0.010)		0		1,000,000			0	27,870	02/01/2024	1.D FE
914714-CN-8 917435-AA-7	UNCHGR 6.329 2/1/2031 UTSHSG.	02/01/202101/04/2021	at 100.000 SINKING FUND REDEMPTION	XXX	5,500,000 95,270	5,500,000 95,270	5,696,020	5,502,243		(2,243)		(2,243)		5,500,000 95,270		<del> </del>	0	174,048 2.568	02/01/2031	1.D FE 1.D FE
	VA COLLEGE BUILDING		SECURITY CALLED BY ISSUER					1						1		ļ		,,,,,		
927781-ZA-5.	AUTHORITYVA COLLEGE BUILDING	02/01/2021	at 100.000 SECURITY CALLED BY ISSUER	XXX	5,435,000	5,435,000	5,305,484	5,355,056		529		529		5,355,585		79,415	79,415	108,700	02/01/2031	1.B FE
927781-ZB-3	AUTHORITYWA WASHINGTON STATE	02/01/2021	at 100.000SECURITY CALLED BY ISSUER	XXX	6,795,000	6,795,000	6,564,242	6,645,939				874		6,646,812		148 , 188	148 , 188	135,900	02/01/2032	1.B FE
93978T-F2-0	HOUSING 20191N	03/01/2021	at 100.000. SECURITY CALLED BY ISSUER	XXX	2,235,000	2,235,000	2,277,211	2,275,371		(258)		(258)		2,275,113		(40,113)	(40,113)	20,953	12/01/2039	1.A FE
950732-SL-2	WENSCD 7.23 3/15/2024	03/01/2021	at 100.000	XXX	1,165,000	1,165,000	1, 165,000	1,165,000						1,165,000			0	4,660	03/01/2024	1.B FE
956704-D4-9.	WV WEST VIR UNIV 2020A	02/02/2021	RBC DAIN RAUSCHER	XXX	1,033,030	1,000,000	1,000,000	1,000,000				0		1,000,000		33,030	33,030	8,128	10/01/2034	1.D FE
97689Q-KT-2	WISCONSIN ST HSG & ECON DEV AU	03/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,920,000	4,920,000	4,920,000	4,920,000				0		4,920,000			0	86,100	09/01/2035	1.C FE
98322Q-UD-7.	WY WYOMING COMM DEV AUTH	03/04/2021	BARCLAYS CAPITAL INC	XXX	2,447,623	2,390,000	2,390,000	2,390,000						2,390,000		57,623	57,623	15,777	12/01/2034	1.B FE
BGH341-SE-3.	FEDERAL NATL MTG ASSN G 3.0 25FEB43.	03/25/2021	MBS PAYDOWN	XXX	387 , 186	387 , 186	382,437	386,018		1,167		1 , 167		387 , 186			0		11/01/2042	1.A
BGH346-C7-4	FEDERAL NATL MTG ASSN G 3.0 25MAR43.	03/25/2021	MBS PAYDOWN	XXX	94,039	94,039	93,018	93,828		210		210		94,039			0		07/01/2042	1.A
BGH35B-LN-7.	FEDERAL HOME LN MTG COR 3.0 15MAY33.	03/15/2021	VARIOUS	xxx	262,672	262 .672	259,363	262 , 164				509		262,672			0	986	03/01/2033	1.A
BGH35F - AH - 3,	FEDERAL NATL MTG ASSN G 3.0 25JUN43	03/25/2021.	MBS PAYDOWN	XXX	1,555,295	1,555,295	1,520,560	1,542,505		12,790				1,555,295			0		04/01/2043	1.A
BGH35G-1S-7.	FEDERAL NATL MTG ASSN G 3.0 25JUN43	03/25/2021	MBS PAYDOWN.	XXX	421,324	421,324	409,714	419,931		1,394		1,394		421,324			0		03/01/2043	1.A
BGH35W-ES-8.	FEDERAL HOME LN MTG COR 3.0 15JUL43	03/15/2021	VAR I OUS.	XXX	3.731.413	3.731.413	3,467,856	3,678,490		52,923				3,731,413			n	3.492	06/01/2043	1.A
	NORTH SHORE LONG IS JEW				I					52,525	***************************************									
	4.2 01MAY30 FNMA MF 18YR	01/15/2021	VARIOUSMBS PAYDOWN.	XXXXXX	56,578 5,449	56,578 5,449	56,578 5,507	56,578 5,450		/1\		0			····	<del> </del>	0	(5,764)	05/01/2030 01/01/2034	1.A
	FNMA MF 9.6/9.1	03/01/2021	MBS PAYDOWN.	XXX	8,238		8,392	8,240		(2)		(2)				İ	0	35	08/01/2027	1.A
	Obligations of Agencies Subdivisions	s and Authorities	Assessment and all Non-G of Governments and Their F		382,973,771	380,386,029	376,442,389	367,920,187	0	170,667	0	170,667	0	378,655,851	0	3,992,717	3,992,717	3,839,200	XXX	XXX
	ustrial and Miscellaneous (I	<del></del>	TVADIOUE	VVV	005 204	005 204	005 005	005 454		(22, 200)		(22.200)	T	000 704	T	22,557	22 557	0.074	05/46/2042	2.0.55
000366-AA-2.	AASET 2017-1A A	03/18/2021	MBS PAYDOWN.	XXX	905,321	905,321	905,305	905,154		(22,390)		(22,390)		882,764		22,55/	22,557	9,274	05/16/2042	2.B FE 1.G FE
	AASET 2019-2 B	03/16/2021	MBS PAYDOWN SECURITY CALLED BY ISSUER	XXX	799,853	799,853	799,842	798,363		1,490		1,490		799,853				6,128	10/16/2039	2.C FE
000823-AA-2	. ABPCI 2017-1A A1	03/18/2021	at 100.000SECURITY CALLED BY ISSUER	XXX	13,140,000	13 , 140 , 000	13,134,000	13,132,758		(5,453)		(5,453)		13 , 127 , 305		12,695	12,695	108,799	07/20/2029	1.A FE
000823-AC-8	ABPCI 2017-1A A2	03/18/2021	at 100.000	XXX	7,500,000	7 ,500 ,000	7,500,000	7,500,000						7,500,000		<u> </u>	Ω	79,794	07/20/2029	1.C FE

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed o	f During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed	or Otherwise	Disposed of	During the C	urrent Quart	er						
1	2	3 4	5	6	7	8	9	10			Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0																		Designation,
		r									Current Year's		l	Book/				Bond		NAIC Desig.
OLIOID.		e		1				D: V	Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP Identi-		] Diaman	.	Number of Shares of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value			Total Gain	Dividends	Contractual	SVO
fication	Description	g Disposa n Date	Name of Purchaser	Snares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value	Increase/ (Decrease)	(Amortization)/ Accretion	Impairment	B./A.C.V. (11+12-13)	Change in B./A.C.V.	at Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received During Year	Maturity Date	Administrative
lication	Description	II Date	SECURITY CALLED BY ISSUER	SIUCK	Consideration	rai value	Actual Cost	Carrying value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposai Date	Disposai	Disposal	Disposai	During real	Date	Symbol
000823-AE-4.	ABPCI 2017-1A B	03/18/20	21 at 100.000	XXX	3.000.000	3,000,000	3.000.000	3,000,000				l		3,000,000			0	40.609	07/20/2029	1.F FE
00083Y-AA-3.	ACC GROUP HOUSING LLC	01/15/20		XXX	38,025	38,025	38,025	38,025				٥		38,025			۵	1,207	07/15/2054	1.C FE
00109B-AA-3.	AFN 2019-1A A1	03/20/20	21. MBS PAYDOWN	XXX	5,000	5,000	4,934	4,990		10		10		5,000			0	31	05/20/2049	1.A FE
	AMCEST 6.01 1/53	01/15/20		XXX	5 , 168	5 , 168	5,678	5,168				٥		5 , 168			0	155	01/15/2053	1.F FE
	APS 2016-1 2A	01/13/20		XXX	1,470,535	1,524,253	1,440,419	1,454,203		133		133		1,454,337		16,198	16,198	4,085	03/31/2035	3.B FM
	APS 2016-1 4A	03/29/20		XXX	46 , 199	46,199	39,043	45,929		270		270		46,199			0	602	05/30/2050	5.B FM
00221@-AA-9.		03/22/20		XXX	4,810	4,810	4,858	4,810			ļ	0		4,810			0	36	08/20/2043	1.C
00255U-AA-3.	. AASET 2020-1A A	03/15/20		XXXXX	214,569 98,285	214,569	213,935	212,905		309		309		214,569 .98,285			J	691	01/16/2040	1.G FE
00432C-DK-4. 004421-KL-6	ACCSS 2007-A B	02/25/20		XXX		60,330	60.867	97,944				341		60.330				114	02/25/2037	2.B FE 1.D FM
007036-QT-6		03/25/20		XXX	48.427	48.427	39,952	48,067		360		360	····	48,427				49	11/25/2035	1.D FM
	ARMT 2005-0 7 A2.	03/23/20		XXX	130 , 131	130 , 131	95,158	129,498						130 , 131			0	643	02/25/2036	1.D FM
	AECORN 2016-1 CN	03/31/20		XXX	684 . 128	684 . 128	677 .846	677,846				10		677,846		6.282	6,282	12.380	09/15/2065	2. PL
008414-AA-2.			21. MBS PAYDOWN.	XXX	232,239	232,239	232,116	232,230		l		<u> </u>		232,239				1,246	07/25/2043	1.D FM
İ	CTL - AMAZON FORT WORTH																			
009098-A*-5.		03/10/20	21. SINKING FUND REDEMPTION	XXX	118 , 182	118 , 182	118 , 182	118,182				ļ0		118 , 182			0	935	11/10/2039	1.C
009325-AE-1.	ACBN SERIES 2003-1A CLASS	03/31/20	21. SINKING FUND REDEMPTION	XXX	1,125,558	1,125,884	1,168,767	1,132,622		(7,065)		(7,065)		1,125,558			0	39,404	09/20/2022	3.A FE
009349-AX-9	ALS 2016-1 AR	03/31/20		XXX	1,343,569	1,343,569	1,341,023	1,343,451		118		118		1,343,569			n		05/15/2034	2.A PL
02146S-AD-1.	CWALT 2006-0A14 2A1	03/25/20		XXX	6.635	6.635	5.884	6,627		8		8					0	3	11/25/2046	1.D FM
	CWALT 2006-23CB 1A9	03/01/20		XXX	55,310	55,310	50,036	55,241				69		55,310				586	08/25/2036	1.D FM
	AV-DAL 2020 A	03/15/20		XXX	860,805	860.805	860,805	860,805				Ι					0	6,139	12/15/2045	2.A PL
02148L-AB-8.	CWALT 2007-HY2 2A	03/01/20	21. MBS PAYDOWN	XXX	303,096	303,096	259,904	301,984		1,111		1,111		303,096			0	1,630	03/25/2047	1.D FM
	CWALT 2007-2CB 1A15	03/01/20		XXX	17 , 036	17,036	14,715	17,019		17		17		17,036			0	142	03/25/2037	5.B FM
02376W-AA-9.	AMERICAN AIRLINES INC	01/15/20		XXX	376,425	376,425	376,425	376,425				0		376,425			0	7,717	01/15/2028	3.A FE
02378A - AA - 5.	AMERICAN AIRLINES INC	02/15/20		XXX	1,199,375	1,199,375	1,199,375	1, 199, 375			ļ	L	ļ	1, 199, 375				23,988	08/15/2030	2.C FE
02660T -EK -5.		03/25/20		XXX	582,417	582,417	482,554	579,516		2,901		2,901		582,417			0		09/25/2045	1.D FM
02660T-FJ-7.	AHM 2005-2 5A4C AHM SERIES 2005-2 CLASS	03/01/20	21. MBS PAYDOWN	XXX	114,958	114,958		114,646		312		312	ļ	114,958			0	633	09/25/2035	1.D FM
02660T-FK-4	5A4A	03/01/20	21 MBS PAYDOWN	XXX	66,725	66,725	55,142	66,497		228		228		66,725			0	367	09/25/2035	4.B FM
	AHM 2005-4 3A1	03/25/20		XXX	131,896	131,896	103,662	130,961		935		935		131,896			0	137	11/25/2045	1.D FM
			SECURITY CALLED BY ISSUER																	
03329T-AC-8	. ANCHF 2016-4A B	02/25/20		XXX	4,000,000	4,000,000	4,000,000	4,000,000		ļ	ļ	ļ0		4,000,000			0	95,000	02/15/2035	1.C FE
03329T-AE-4	ANCHF 2016-4A C	02/25/20	SECURITY CALLED BY ISSUER at 100,000	XXX	4,400,000	4.400.000	4.400.000	4,400,000				1		4.400.000			0	127,722	02/15/2035	1.F FE
03330E-AA-2		01/29/20		XXX	5,000,000	5,000,000	5,000,000	5,000,000				1		5,000,000			n	173,886	10/28/2033	1.A FE
03331J-AG-7		03/05/20		XXX	5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	35,011	10/15/2031	1.A FE
	AOMT 2019-5 A2	03/01/20		XXX	559,474	559,474	559,468	559,450		.25		25		.559,474				2,510	10/25/2049	1.D FM
	DIN 2019-1A A21	03/05/20	21. MBS PAYDOWN	XXX	160,875	160,875	159,667	160,805		70		70		160,875			0		06/05/2049	2.B FE
03789X-AE-8	DIN 2019-1A A211	03/05/20		XXX	98 , 125	98,125	97,816	98,113		12		12		98 , 125			0	1,159	06/05/2049	2.B FE
038779-AB-0.	ARBYS 2020-1A A2	02/01/20	21. MBS PAYDOWN	XXX	151,500	151,500	151,500	151,500				0		151,500			0	1,131	08/01/2050	2.C FE
03880G-AE-3.	ARCLO 2017-FL3 C	03/15/20	SECURITY CALLED BY ISSUER 21. at 100.000	XXX	11,000,000	11,000,000	11,000,000	11,000,000						11,000,000			0	69,625	12/15/2027	1.G FE
030000-AL-3.	ANGEO 2017 -1 E3 G	03/ 13/20	SECURITY CALLED BY ISSUER		11,000,000	11,000,000	11,000,000	11,000,000		†	†	1		11,000,000			υ		12/13/202/	
03880G-AG-8.		03/15/20	21 at 100.000	XXX	6,300,000	6,300,000	6,300,000	6,300,000		<u> </u>		0		6,300,000			0	54,839	12/15/2027	2.C FE
040104 - PB - 1.		03/25/20		XXX	267,025	267,025	227,344	260,904		6,121	ļ	6,121	ļ	267,025			0	366	11/25/2035	1.D FM
040447 4 5	EXPRESS SCRIPTS HLDG CO	02/20/20	SECURITY CALLED BY ISSUER	VVV	7 046 000	7 000 000	6 040 000	6 070 070		3,963	1	2 000	[	6,983,833		16,167	10 407	277 000	00/45/0000	1055
04044T - AJ - 5. 04301Y - AA - 1.	3.9 15FEB22 ARTEMIS 2018-1 CN	03/22/20		XXXXX	7,216,098 44,321	7,000,000 44.321	6,849,290 18,233	6,979,870			····	3,963	····	18,233			16,167 26,088	377,623	02/15/2022	1.G FE
04541G-MN-9.		03/31/20		ххх				31,834		110	†	110	····			∠0,∪68	∠0,∪88	70	12/15/2008	2.C Z 1.D FM
04542B-MU-3.		03/23/20		XXX	7,726	7.726		7,719		8		8					n	59	06/25/2035	1.D FM
	AASET 2018-2A A	03/01/20		XXX	1,300,576	1,300,576	1,246,962	1, 185, 851		20,662		20,662		1,300,576				14,373	11/18/2038	2.B FE
	AFNI 2013-1 A	03/31/20		XXX	19,111	19,111	19,130	19,113		(1)		[1]		19,111				203	09/23/2027	1.F PL
	AURMIL 5.82 7/34	01/15/20		XXX	121,026	121,026	122,888	121,026		L		L		121,026				3,522	07/15/2034	1.F FE
			SECURITY CALLED BY ISSUER																	
053332-AS-1.	. AUTOZONE INC	03/15/20	21 at 100.000		3,500,000	3,500,000	3,498,670	3,500,000		<del> </del>	<b></b>	ļ0	ļ	3,500,000			L0	36,458	04/15/2021	2.B FE
05363L-AW-3.	AVERY 2015-6A BR	02/25/20	SECURITY CALLED BY ISSUER 21. at 100.000	XXX	6,000,000	6,000,000	6,000,000	6,000,000		I	1	n	[	6,000,000			n	32,097	08/05/2027	1.B FE
05491U-BF-7		03/31/20		XXX			5,266	49		(49)	İ	(49)					n	120	12/15/2051	1.A FE
	BCAP09-RR4H.	03/26/20		XXX		83.468	70.500	81,975		1,493		1,493							09/26/2035	1.D FM
	BCAP 2009-RR8 3A2		21. MBS PAYDOWN.	XXX	99,606	99,606	87,404	99 , 194		412		412		99,606				691	03/26/2037	4.B FM
	BCAP 2009 RR10 8A2		21. MBS PAYDOWN	XXX	16,312	16,312	11,310	16 , 156		156		156		16,312			0	241	08/26/2036	3.B FM
	BCAP 2009-RR11 2A2	03/26/20		XXX	88,898	88,898	79,341	88,572		325		325	ļ	88,898				348	10/26/2035	1.D FM

Chaw All Lang Tarm Da	ands and Stock Sold Dadson	and or Otherwise Dienesed	of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Sol	d, Redeemed				Current Quarte	er						
1	2	3 4	5	6	7	8	9	10			Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0																		Designation,
		r							U alimad		Current Year's	T-4-1 Ohanna	T-4-1 Famaian	Book/	Csien			Bond	04-4-4	NAIC Desig.
CHEID		e		Number of				Deier Voor	Unrealized	Comment Voor's	Other Than	Total Change	Total Foreign	Adjusted	Foreign	Dealised Coin	Tatal Coin	Interest/Stock	Stated	Modifier and
CUSIP Identi-		g Disposal		Number of Shares of				Prior Year Book/Adjusted	Valuation Increase/	Current Year's (Amortization)/	Temporary	in B./A.C.V.	Exchange Change in	Carrying Value			Total Gain	Dividends Received	Contractual Maturity	SVO Administrative
fication	Description	n Disposal	Name of Purchaser	Shares of Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Impairment Recognized	(11+12-13)	Change in B./A.C.V.	at Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	During Year	Date	Symbol
05532U-AL-3		03/26/202		XXX	95,122	95,122	94.765	94,917	(Decidase)	205	Recognized	205	D./A.C.V.	95,122	Dispusai	Disposai	Dispusai	105	04/28/2037	1.D FM
	BCAP 2010-RR2 4A6	03/26/202		XXX	66,906	66,906	50.430			455		455		66,906			0	66	08/26/2037	1.D FM
	BCAP 2011-RR2 2A7	03/26/202		XXX	94,781	94,781	74,289	94,159				622		94,781			0	479	11/26/2036	1.D FM
05534D - AK - 1		03/26/202		XXX	87,738	87,738	82,802	87,427		310		310		87,738			0	636	03/27/2035	1.D FM
	BCAP 2012-RR1 3A4	01/26/202	1 VARIOUS	XXX	1,788,599	1,978,928	1,826,359	1,846,070		1,951		1,951		1,848,021		(59,422)	(59,422)	53,933	10/26/2035	4.B FM
05535V -BB -9	BCAP 2011-RR6 11A8	03/26/202		XXX	119,017	119,017	98,336	118,429		588		588		119,017			0	362	07/26/2035	1.D FM
05536L - AD - 7.		03/26/202		XXX	53,690	53,690	41,885	53,373		317		317		53,690			0	949	07/26/2036	1.D FM
	BBCMS 2019-C3 XA	03/31/202		XXX			3,875	38		(38)		(38)					0	87	05/15/2052	1.A FE
	BRAD 2014-1 A	02/17/202		XXX	213,827	213,827	214,048	213,867		(39)		(39)		213,827			0	1,225	03/12/2026	2.B PL
	BSPRT 2018-FL3 AS	03/31/202		XXX	26,708,063	26,775,000	26,775,000	26,775,000		407		0		26,775,000		(66,938)	(66,938)	121,931	03/15/2028	1.A FE
	BAALT06-7 BAFC 2005-7 1A1	03/01/202		XXXXXX	59,741	59,741	38,001	59,554		187 354		187		59,741			D	230	10/25/2036	5.B FM
	BOAA 2007-2 2A4	02/25/202		XXX		98,334 45,383	37,764	97,980				354		98,334 45,383				474	11/25/2035	4.B FM 1.D FM
	BOAA 2006-6 CB3		1. MBS PAYDOWN.	XXX	36.620	36.620	31,968	36,574		46		166		36,620			D	395	07/25/2037	1.D FM
	BOAMS 2005-H 2A5		1. MBS PAYDOWN.	XXX			14,276	15,208		5		5		15,213				56	09/25/2035	1.D FM
	BAFC 2007-2 TA2	03/25/202		XXX	144,762	144,762	100,066	143,336		1,425		1.425		144,762			0	54	03/25/2037	1.D FM
	BOAMS 2007-1 1A4	03/01/202		XXX	138,544	138,544	121,957	138,400		144		144		138,544			0	816	03/25/2037	2.B FM
	BAFC 2007-4 TA7	03/25/202		XXX	46,481	46,481	33,947	46,093				388		46,481			0	40	05/26/2037	1.D FM
05954U-AC-2	BAFC09-R9	03/26/202	1. MBS PAYDOWN	XXX	196,332	196,332	163,937	194,433		1,899		1,899		196,332			0	1,781	10/25/2036	1.D FM
	BAFC 2009-R4A	03/29/202		XXX	224,687	224,687	170,146	221,852		2,835		2,835		224,687			0	1,948	01/26/2037	1.D FM
	BAFC 2009-R12A A2	03/26/202		XXX	62,957	62,957	56,898	62,653		305		305		62,957			0	286	09/26/2036	1.D FM
	BANC 2018-CR3 AS	03/15/202		XXX	1,173,222	1,173,222	1,173,222	1,173,222			<b></b>	L0		1,173,222			0	2,260	01/15/2033	1.A FE
	BANK 2017-BNK6 XA	03/31/202		XXX	<b></b>		9,986	110		(110)		(110)					0	220	07/15/2060	1.A FE
	BACM 2015-UBS7 XA	03/31/202		XXX	<del> </del>		4,849	76		(76)		(76)					D	166	09/15/2048	1.A FE
U6U54M - AF -U,	BACM 2016-UB10 XABANK OF NEW YORK MELLON	03/31/202	1 INTEREST ONLY PAYMENT	XXX			280,099	120		(120)		(120)					D	3,583	06/01/2049	1.A FE
06406H-BU-2		02/01/202	1. MATURITY.	XXX	11,600,000	11,600,000	11,842,811	11,609,974		(9,974)		(9,974)		11,600,000			0	240,700	02/01/2021	1.F FE
	BACM 2017-BNK3 XA	03/31/202		XXX		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	17,203	162		(162)		(162)					0	392	02/15/2050	1.A FE
065402-BD-0	BANK 2019-BN18 XA	03/31/202	1 INTEREST ONLY PAYMENT	XXX			9,006	79		(79)		(79)					0	193	05/15/2062	1.A FE
	BANK 2017-BNK9 C	02/25/202		XXX	1,067,242	1,000,000	1,013,272	1,010,076		(238)		(238)		1,009,839		57 , 403	57,403	9,844	11/15/2054	3.B FM
	BANK 2019-BN22 XA	03/31/202		XXX			4,724	39		(39)		(39)					0	96	11/15/2062	1.A FE
	BANK 2017-BNK4 XA	03/31/202		XXX	<b></b>		30,318	378		(378)		(378)					D	794	05/15/2050	1.A FE
	BANK 2019-BN23 XA	03/31/202		XXX		0 500 000	3,641	31		(31)		(31)		0.550.040		445.070		74	11/15/2029	1.A FE
	BANK 2017-BNK5 C	02/25/202		XXX XXX	2,666,090	2,500,000	2,568,867	2,552,057		(1,239)		(1,239)		2,550,818		115,272	115,272	24,818	06/01/2060	4.B FM
	BANK 2017-BNK7 XA BARCLAYS PLC.	03/31/202		XXX	3,750,000	3,750,000	29,544	315		(315)		(315)		3,750,000				663	09/15/2060	1.A FE 2.B FE
	BBCMS 2019-C4 XA	03/31/202		XXX	3,730,000	3,730,000	7,137			(74)		(74)					D	163	08/15/2052	1.A FE
	BALTA 2006-3 22A1	03/01/202		XXX	42,245	42,245	31,106	42,147		98		98		42,245			0	287	05/25/2036	1.D FM
	BALTA 2005-10 22A1	03/01/202		XXX	65,622	65,622	53,619	65,452		170		170		65,622			0	287	01/25/2036	1.D FM
	BSARM 2005-3 2A1	03/01/202		XXX	157,709	157,709	154,438	157,587		122		122		157 ,709			0	806	06/25/2035	1.D FM
07387A-DH-5	BSARM 2005-6 2A1	03/01/202		XXX	100,586	100,586	83,329	100,279		307		307		100,586			0	511	08/25/2035	1.D FM
	BSARM 2005-9 A1	03/01/202		XXX	268,653	268,653	259,317	268,479		174		174		268,653			0	1,053	10/25/2035	1.D FM
	. BSARM 2006-2 3A2	03/01/202		XXX	89,429	89,429	77 ,785	89,381		48		48		89,429			0	272	07/25/2036	1.D FM
	. BMARK 2018-B2 XA	03/31/202		XXX			1,678	19		(19)		(19)					0	39	02/01/2051	1.A FE
	BMARK 2019-B11 XA	03/31/202		XXX			5,110	49		(49)		(49)					0	116	05/15/2052	1.A FE
08162P - AY - 7.	BMARK 2018-B1 XA BMARK 2018-B7 XA	03/31/202		XXX	<del> </del>			84		(9)		(9)					D	20	01/15/2051	1.A FE
	BMARK 2019-B10 XA	03/31/202		XXX			3,020	04		(84)		(84)						33	11/15/2051	1.A FE
	BMARK 2019-B14 XA	03/31/202		XXX			8,317	100		(100)		(100)					 n	213	12/15/2061	1.A FE
	WR BERKLEY CORP	03/15/202		XXX	†		1			1		1 (100)					0	694	03/15/2022	2.A FE
001120 110 11	CTL - BEST BUY (HONOLULU											1								
08652@-AA-0.		03/15/202		XXX	81,474	81,474	81,474	81,474				۵		81,474			0	830	01/15/2026	2.B
	BORALEX FINANCE LP	03/31/202	<ol> <li>SINKING FUND REDEMPTION</li> </ol>	XXX	646,667	646,667	656,826	646,829		(162)		(162)		646,667			0	12,242	09/30/2026	2.C
099724-AL-0.	BORGWARNER INC	01/11/202		XXX	439,856	410,000	410,363	410,334		(2)		(2)		410,333		29,524	29,524	6, 157	07/01/2027	2.B FE
11135F - AA - 9	BROADCOM INC	02/19/202	SECURITY CALLED BY ISSUER 1. at 100.462	XXX	10,046,200	10,000,000	9,988,200	9,998,305		777		777		9,999,082		.918	918	153,839	04/15/2021	2.C FE
11135F - AH - 4		01/05/202		XXX	673,002	560,000	627 ,861	623,839		(100)		(100)		623,739		49,264	49,264	6,378	04/15/2021	2.C FE
11135F -BG -5		01/11/202		XXX	774,728	770,000	766,674			I		1		766,674		8,054	8,054		02/15/2051	2.C FE
	CBC   2016-1 A.	01/15/202		XXX	1,328,356	1,328,356	1,328,752	1,328,752		1	1	10	L	1,328,752		(396)	(396)	17,435	07/15/2046	1.F FE
	CARS 2014-1 A		1. MBS PAYDOWN	XXX	153,780	153,780	153 , 155	153,554		225				153,780			0	943	10/15/2044	1.E FE
	CAUTO 2017-1A A1		1. MBS PAYDOWN	XXX	30,541	30,541	30,836	30,543		(2)		(2)		30,541			0	198	04/15/2047	1.E FE
12479R - AE - 7	CAUTO 2017-1A A2	03/15/202	1. MBS PAYDOWN	XXX	177,519	177,519	177 , 494	177,236		283		283		177 , 519		<u> </u>	0	1,244	04/15/2047	1.E FE

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l. Redeemed	or Otherwise	Disposed of	During the C	Current Quart	er						
1	2	3 4	5	6	7	8	9	10	,		Book/Adjusted Ca			16	17	18	19	20	21	22
		F							11	12	13	14	15	1						NAIC
		0																		Designation,
		r							Library allians of		Current Year's	T-4-1 Ob	T-4-1 F	Book/	F			Bond	04-41	NAIC Desig.
CUSIP		e		Number of				Prior Year	Unrealized Valuation	Current Year's	Other Than Temporary	Total Change in	Total Foreign Exchange	Adjusted	Foreign Exchange Gain	Boolized Cain	Total Gain	Interest/Stock Dividends	Stated Contractual	Modifier and SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
	CAUTO 2017-1A A3	03/15/2021		XXX	22,071	22,071	22,029	22,076	(======	(6)		(6)	)	22,071			0	379	04/15/2047	1.E FE
			SECURITY CALLED BY ISSUER							· · · · · · · · · · · · · · · · · · ·		Ĭ								
124857 - AG - 8.		03/15/2021			288 , 134	280,000	286 , 762			(832)		(832)		285,930		(5,930)	(5,930)	13,227	03/01/2022	2.B FE
	. CD 2017-CD6 XA	03/31/2021		XXX			22,692	239		(239)		(239)	)				0	512	11/13/2050	1.A FE
12510H-AD-2,	CAUTO 2020-1A A4	03/15/2021		XXX		625	625	624		(1)				625				20	02/15/2050	1.E FE 1.E FE
12510H-AF-7		03/15/2021		XXX	5,844	5.844	5,908	5,839		5		5	'	5.844			 0	37	02/15/2050	1.E FE
	CD 2018-CD7 XA	03/31/2021		XXX	0,044		16,014	148		(148)		(148)		0,044			0	353	08/15/2051	1.A FE
	CD 2016-CD1 XA	03/31/2021		XXX			641,155	6,018		(6,018)		(6,018)					0	14,016	08/10/2049	1.A FE
	CD 2016-CD2 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX			13,276	199		(199)		(199)					0	411	11/10/2049	1.A FE
	CD 2017-CD4 XA	03/31/2021		XXX			29,223	324		(324)		(324)					0	683	05/10/2050	1.B FE
	CD 2017-CD3 XA	03/31/2021		XXX			8,560	81		(81)		(81)					0	191	02/10/2050	1.A FE
	. CF 2019-CF1 XA	03/31/2021		XXXXXX			2,718	29		(29)		(29)	}				0	66	05/15/2052	1.A FE
	. CF 2019-CF3 XA	03/31/2021		XXX			33, 188	100		(100)		(100)						238	01/10/2033	1.A FE
12331#1-00-3.	OF CITE 2010-03 AA		SECURITY CALLED BY ISSUER				, 100	103		1 (103)		(100)	'						01/10/2040	I.A I L
125509-BS-7.	CIGNA CORPORATION	03/22/2021		XXX	3,096,720	3,000,000	2,971,260	2,996,225		743				2,996,968		3,032	3,032	167,720	02/15/2022	2.B FE
12550M-AL-4.	CIFC 2015-3A BR	03/30/2021	CITIGROUP GLOBAL MARKETS	XXX	3,922,500	4,000,000	4,000,000	4,000,000			<b></b>	٥		4,000,000		(77,500)	(77,500)	24,816	04/19/2029	1.C FE
12550T-A0-8	CIFC 2015-4A A2R	03/17/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5.000.000	5.000.000	5.000.000	5.000.000						5.000.000			0	42,560	10/20/2027	1 0 55
	CITM 2007-1 2A3	03/17/2021		XXX	1,055,402	1,055,402	911,384	1,044,492		10.911				1,055,402					10/20/2027	1.C FE
12563L - AL - 1.	CLIF 2019-1A A	03/23/2021		XXX	114,793	114,793	109 .483	114,430		363		363		114,793			 N	694	05/18/2044	1.F FE
12563L - AN - 7		03/18/2021		XXX	25.564.257	25,265,000	25,253,360	25,253,593		550		550		25,254,143		.310 . 114	310 . 114	74.276	09/18/2045	1.F FE
	COMM 2014-CR16 XA	03/31/2021		XXX			18,641	74		[74]		(74)					0	284	04/12/2047	1.A FE
	COMM 2015-CR22 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX			9,506	96		(96)		(96)					0	241	03/01/2048	1.A FE
	COMM 2015-CR23 XA	03/31/2021		XXX			10,355	98		(98)		(98)					0	247	05/01/2048	1.B FE
	. COMM 2015-CR24 XA	03/31/2021		XXX			46,450	369		(369)		(369)					0	1,264	08/12/2048	1.A FE
	. COMM 2015-CR26 XA	03/31/2021		XXX	2 040 000	2 040 002	51,383	453		(453)		(453)	}	2 040 000			0	1,148	10/01/2048	1.A FE
	CPS 2016-A D	03/31/2021		XXXXXX	3,240,293	3,240,293	3,239,505	3,243,296		(3,003)		(3,003)		3,240,293				25,210	12/15/2021 12/15/2049	1.E FE 1.A FE
12595V - AE - 7		03/31/2021		XXX			3,178	29		(29)		(29)		†			٥	66	05/10/2051	1.A FE
12635Q-BH-2		03/31/2021		XXX			221,704	543		(543)		(543)						2.902	10/10/2048	1.A FE
	CSAIL 2016-C6 XA	03/31/2021		XXX			18,588	243		(243)		(243)					0		01/01/2049	1.A FE
12639B-BS-7.	CSMC 2008-4R 3A2	03/26/2021	MBS PAYDOWN	XXX	105,619	105,619	96,113	105,121		498		498		105,619			0	408	01/26/2038	1.D FM
	CSMC 2009-14R 4A10	03/26/2021		XXX	333,590	333,590	282,717	331,333						333,590			0	1,587	10/26/2035	1.D FM
	. CSMC 2010-15R	03/26/2021		XXX	286,257	286,257	206,312	283,493		2,764		2,764		286 , 257			0	675	10/26/2037	1.D FM
	. CSMC 2008-3R 1A2	03/26/2021		XXX	48,538	48,538	43,744	48,343		195		195		48,538			0	310	07/26/2037	1.D FM
	. CSMC09-5R 2A3	03/26/2021		XXX	237 ,329	237 , 329	192,385	235,066		2,263		2,263		237 , 329			D	1,152	07/26/2049	1.D FM
	. CSMC 2010-2R 2A6 . CSMC 2010-20R 7A4	03/26/2021		XXX	109,763	109,763	595,112	736,142		405		22,607		109,763				3,787	10/26/2036	1.D FM
	CSMC 2011-6R 1A2	03/29/2021		XXX	61,678	61,678	40,656	61,525		153		153		61,678			 0	417	03/27/2037	1.D FM
12645Q-CN-6	CSMC 2011-6R 3A11	03/30/2021		XXX	77,281	77,281	52,165			465		465					0	579	07/28/2036	1.D FM
	CSMC 2011-12R 2A2		MBS PAYDOWN	XXX	357,775	357,775	245,523	355,454		2,321		2,321		357,775			0	2,036	02/27/2037	1.D FM
	CSMC 2013-2R 1A3	03/29/2021		XXX	308,217	308,217	246,022	307,640		577		577		308,217			0	1,910	05/28/2036	1.D FM
	. CSMC 2013-3R 4A2	03/29/2021		XXX	143,797	143,797	106,050	142,732		1,065		1,065		143,797			0	585	03/27/2036	1.D FM
	. CSMC 2013-IVR1 A1	03/01/2021		XXX	653,254	653,254	605 , 179	650,079		3,175		3,175		653,254			0	2,732	03/25/2043	1.D FM
12646W-AB-0		03/01/2021		XXX	251,748	251,748	247,657	250,952						251,748			0	1,630	04/25/2043	1.D FM
12646W-AH-7	. CSMC 2013-IVR2 A2	03/01/2021	MBS PAYDOWN	XXX	395,020	395,020	373,170	393,518		1,502		1,502		395,020			0	2,266	04/25/2043	1.D FM
126650 - BP - 4.	TRUST	03/10/2021	SINKING FUND REDEMPTION	xxx	277,995	277 ,995	284,566	278,052		(57)		(57)		277,995				2,801	12/10/2028	2.B
126650 -BS -8.	CVS PASS THROUGH TRUST	03/10/2021		XXX	90,793	90,793	90,793	90,793			<b></b>			90,793			0	1,138	01/10/2032	2.B
126650 - BY - 5.	CVS PASS THROUGH TRUST	03/10/2021	SINKING FUND REDEMPTION	xxx	38,520	38,520	44,761	38,565		(45)		(45)		38,520			0	381	01/10/2034	2.B
126650 - DC - 1.	. CVS HEALTH CORP	03/09/2021		XXX	7,000,000	7,000,000	6,996,430	6,999,766		234		234		7,000,000			0	117,250	03/09/2021	2.B FE
126650 - DP - 2		01/08/2021		XXX	986,867	1,000,000	974,980	975, 187		19		19		975,206		11,661	11,661	10,275	08/21/2040	2.B FE
	. CVS CAREMARK CORP	03/10/2021		XXX	42,139	42,139	42,139	42,139		<b></b>	<b></b>	ļ0		42,139			ō	414	01/10/2036	2.B FE
126673 - QR - 6. 12667F - R6 - 4.	CWHEL 2004-S 1A	03/15/2021		XXX	251,710	251,710	238,991	251,668		41		41		251,710			0	133	02/15/2030	1.D FM
12667G-AW-3		03/01/2021		XXX	170,952	170,952	160 , 267	170,731		221		221		170,952					02/25/2035	1.D FM
12667G-AY-9		03/23/2021		XXX	243, 131	243, 131	36,299	242,029		(27, 421)		(27,421)					 n	1,703	05/25/2035	1.D FM
	CWALT 2005-36 2A1A	03/31/2021		XXX	130,070	130,070	110,263	129,568		502		(27,421)		130,070			0	136	08/25/2035	1.D FM
	CWHEL 2005-C 2A		MBS PAYDOWN.	XXX	29,897	29,897	23,667	29,854		43		43		29,897			0	16	07/15/2035	1.D FM
126685-AF-3	CWHEL 2005-D 2A		MBS PAYDOWN	XXX	57,436	57,436	46,129	57.381		55		55	1	57,436			0	35	11/15/2035	1.D FM

Company   Comp						Show	w All Long-T	orm Ronde a	nd Stock Sole	l Padaamad	or Otherwise	Dienosad of	During the	Current Quarte	or						
Company   Comp	1	2	3 4	5	6	7	8	a a	10	i, Redeemed				Juli elli Qualit		17	18	19	20	21	22
Company   Comp			F		"	· '	O		10	11	1		14	15	10	"		13	20	21	NAIC
Company   Comp			0																		Designation,
			r											1							NAIC Desig.
March   Congress   C	CLICID		e		No				Duit and Market		0					5	Dardina d Onia	T-4-1 O-:			Modifier and
Control   Cont			d Dienosal																		SVO Administrative
Part   Part		Description		Name of Purchaser		Consideration	Par Value	Actual Cost													Symbol
Second   Coll   2001										(======,								0			4.B FM
Deptiful Color   1985	12668A-CP-8.		03/20/2021	MBS PAYDOWN			61,989										ļ	0	41		1.D FM
March   Marc																	ļ	0			2.B FM
																					1.D FM
1985   1987   1987   1988   1987   1988   1987   1988   1987   1988   1987   1988   1987   1988   1987   1988																		13,358			3.B FM
1995   1995																	150 709	150 709	' '		3.B FM
Sept   Color																		0			1.D FM
	126694-JH-2.	CWHL 2005-R3 AS		INTEREST ONLY PAYMENT	XXX													0	2,680		5.C FE
Column   C																					4.B FM
2007-1-4	12669G-TS-0.		01/13/2021	DIRECT	XXX	1,505,825	1,806,404	1,458,674	1,484,768		(1,439)		(1,439)		1,483,329		22,496	22,496	665	04/25/2035	5.B FM
2007-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-	12702*-44-4		03/10/2021	VARIOUS	XXX	63 798	63 798	61 757	63 744		54		54		63 798			0	358	10/10/2039	2.A
Section   Sect													115					0			.2.C FE
Follow 2-4-5   Grock 200-814   P. C.   Control 1975   Symptom From Experience   A.   P. C.   Symptom From Experience   A.   P. C.   Symptom From Experience   A.   P. C.   Symptom From Experience   A.   P. C.   Symptom From Experience   A.   P. C.   Symptom From Experience   A.   P. C	130331-AA-9.	CAHFA 2018-K PT		MBS PAYDOWN	XXX	8,017	8,017	8,017					٥		8,017			0	62		1.B FE
Section   Sect											<b></b>		۵				ļ	0			1.G
September   Sept													82				ļ	0			1.G
Miller Add   Office 207-1858											·····(1)		ļ(1)	)			·····	0			1.E
													<u>U</u>				<del> </del>	u			1.F
MODE ALSO   CORNES 2007-1207   A   CORNES 2					T						30		30				†	۷			2.A
Martin   Color   2017					1								86					0			1.E FE
																		0	272		1.D
4000   4000													61				ļ	0			1.E FE
MISS0.0.1   CAST 2019-1   R.					T						T		13				ļ	0			1.E FE
4455-4-A-1, CLAST 2016-1-A, 0315-2021, SIRNIN FRAN SEQUETION, XXX, 901-468	14070R - AA - 4.		03/10/2021	SINKING FUND REDEMPTION	XXX	27,014	27,014	26,997	26,965		49		49		27,014		·	0	322	12/10/2053	1.D FE
MeSS_AR-1_CLSZ 2016-1   0.0715/2021_ MSS_PATORM   XXX	14155#-AA-8		03/30/2021	SINKING FUND REDEMPTION	XXX	301.468	301.468	301.468	301.468				0		301.468			0	8.699	09/30/2027	2.B YE
HabSS-16-2-0, LAST 2016-1-1.											17,168		17,168					0			1.G FE
14656   -4-6   CLST 2017   1			03/15/2021														ļļ	0	14,276		2.C FE
4859, Ar. C.   LAST 2017+1 B.   .03157202+ IB SPA00M.   .030.   .43.96.51   .24.96.51																	ļ	0			5.B FE
H48SSF-A-5, CLAST 2019-14 A.   .0315/2021   MS PANDONN.   .0XX   .2 .406, 551   .2 .346, 561   .2 .206									964,341								·····	0			2.B FE
1485C-A-7, CLAST 2018-1 A									2 337 645								·				3.B FE
1485E-A-3   CLAST 2015-1 AR   .03/15/2012, WBS PATONIN   .XXX   .256 849   .265 849   .264 659   .265 849   .265 849   .264 659   .265 849																					2.A FE
14866-16-5   CLST 2015-1 AR																		0			2.A PL
14866-AB-E, CLAST 2021-1A B.   .03115/2021, URS PAYDON,			03/15/2021			3,873,802	3,873,802				12,564				3,873,802			0	43,458		2.A PL
15137X - R4   CELLO 2015-24A A2R   CELLO 2015-2		1															ļ	0			1.F FE
15189*AF-3   RESURCES CORPO   01/08/2021   01/08/2021   01/08/2021   01/08/2021   01/08/2021   01/08/2021   01/08/2021   01/08/2021   01/08/2021   01/08/2021   01/08/2021   01/08/2021   01/08/2022									0.500.000		1,248		1,248				<del> </del>	0			2.B FE
1589/ AF-3,   RESQUECES CORPO.   .01/08/2021,   DIRECT   .XXX   .2,394,284   .2,400,000   .2,398,890   .2,398,710   .2   .2   .2,398,713   .4,428)   .4,428)   .1,1317   .10/01/2020   .156730-A-4.   .CERB 2018-2A   .03/31/2021   .YARIOUS   .XXX   .16,793,799   .16,79	1513/K-AG-4.		02/12/2021	MIDO PAYDUWIN	xxx	∠,500,000	∠,500,000	∠,500,000	∠,500,000		t		† <sup>0</sup>		∠,500,000		<del> </del>	0		10/15/2026	1.D FE
CHARLES RIVER LABORATORIES   0.03/25/2021, VARIOUS.	15189Y - AF - 3.			DIRECT			2,400,000	2,398,680			2		2	ļ			(4,428)	(4,428)	11,317	10/01/2030	2.A FE
158864-AJ-6, INTERNA.   0.37/25/2021, VRI (DUS.   XXX, 9.315, 001   9.250, 000	15673Q-AA-4		03/31/2021	VAR I OUS	XXX	16,794,668	16,793,799	16,793,799	16,793,799		<b>4</b>		ļ0		16,793,799		869	869	75,549	04/15/2028	1.A FE
16162W - 0M - 4   CHASE 2005 - A2 3A5   03/01/2021   MBS PAYDOWN   XXX   32/933   32/933   29/681   32/841   92   92   32/933   03/01/2021   MBS PAYDOWN   XXX   31/728   31/728   27/379   31/661   67   67   31/728   3	150064 4 1 6		02/25/2024	VARIOUS	vvv	0 245 004	0.250.000	0 250 000					_		0 250 000		65 004	65 004	2 472	02/45/2024	3.B FE
16163C-AN-2   CHASE 2006-A1 4A1   .03/01/2021   MBS PAYDOWN   XXX   .31,728   .31,728   .27,379   .31,661   .67   .67   .31,728   .52   .09/25/2036   .52   .09/25/2036   .52   .09/25/2036   .52   .09/25/2036   .52   .09/25/2036   .09/25/2									32 841		92		92	ļ				100, σα Λ			3.B FE
165183-AP-9  CF1  2017-2A D   .02/16/2021   31 100 .000   .XXX   1,000 .000   1,000,000   999,827   999,941   7   7   999,948   52   52   6,183   .07/15/2029   .02/16/2034   .03/15/2021   .03/15/2																	†	0			1.D FM
166430-AA-6.   CHEST 2014-1A A   .03/15/2021   MBS PAYDOWN   XXX   1,923,750				SECURITY CALLED BY ISSUER							1		1								
16678W-AA-4  COMPC 2006-2A A1   .03/25/2021,   WIS PAYDOWN   .XXX   .120,458   .120,45			02/16/2021								<b></b>		ļ	ļ			52	52			2.B FE
17290X-AY-6.   CGCMT 2016-CG37 XA.  03/31/2021.   INTEREST ONLY PAYMENT   XXX.   119,909   2,015  (2,015)  (											970		1	ļ			<del> </del>	0	, ,		1.G FE
17291C-BW-4,   CGCMT 2016-C2 XA   .03/31/2021   INTEREST ONLY PAYMENT   XXX   .13, 247   .131   .(131)   .(13						120,458	120,458				T				120,458		†				1.D FM
172967-KL-4   CITTIGRUP INC.   .03/17/2021   DIRECT.   XXX   .3,001,439   .3,000,000   .3,072,660   .3,004,718   .(3,764)   .3,000,954   .485   .485   .10,396   .03/30/2021   .0,000																	<u> </u>	 0			1.A FE
17307G-E8-7   CMLT  2005-8 1A4A  03/01/2021   MBS PAYDOWN   XXX   .43,202   .38,288   .43,115   .87   .87   .43,202   .00   .01   .02   .02   .03						3,001,439	3,000,000								3,000,954		485	485			2.A FE
17309F-AH-1_CMLTI 2006-AR5 1A5A	17307G-E8-7.	CMLTI 2005-8 1A4A	03/01/2021		XXX	43,202	43,202	38,288	43,115		87		87		43,202			0		10/25/2035	1.D FM
																		0			1.D FM
- 1 1/3/10/K-AK-3 1/10/MI   1 1/3/10/17/11   1 1/3/11/17/11   1 1/3/11/17/11   1 1/3/11/17/11   1 1/3/11/17/17														ļ			<del> </del>	Ω			1.D FM
			03/01/2021		XXX	61,938	61,938	57,215	61,849		89		89		61,938		<del> </del>	0	671	07/25/2036	3.B FM
17311L-AA-9_CMLTI 2007-AR5 1A1A													1				t	Q			1.D FM 3.B FM
		CMLTI 2007-9 ZAZ		MBS PAYDOWN.	XXX	82,251		72.946	82,122		129		129				†	 N	417	10/25/2047	1.D FM
47047 LD CLONET COAC CAAC TECONOMIST COAC TO C	1/31/J-AB-6.	JUMLII 2010-9 1A2		IMBS PAYDUWN	I XXX	82,251	82.251	ı /2.946	ı 82.122 l		ı 129	i	ı 129	1	ı 82.251 l		1 1	0	ı 417	11/25/2035	1.D FM

Show All Long Torm Bonds and 9	Stack Sald Dadaamad or Othorwica	Disposed of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed	or Otherwise	Disposed of	f During the (	Current Quarte	er						
1	2	3 4	5	6	7	8	9	10	,		ook/Adjusted Ca			16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0												5						Designation,
		r							Unrealized		Current Year's Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	` Accretion ´	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
17318V - AB - 8		03/01/2021	MBS PAYDOWN	XXX	62,534	62,534	46,685	62,435		99		99		62,534		ļ	0	204	04/25/2037	1.D FM
17319G-AJ-3	. CMLT   2012-4 3A2	03/01/2021	MBS PAYDOWN	XXX	546,200	546,200	475,683	543,320		2,880		2,880		546,200		<del> </del>	0	2,939	03/25/2036	1.D FM
17319T-AB-2.	CMLTI 2012-8 1A2 CMLTI 2013-7 3A2	03/01/202103/01/2021.	MBS PAYDOWN	XXX	81,361 210,665	81,361	74,129			162 756		162 756		81,361 210,665			U	387	10/25/2035	1.D FM 1.D FM
	CGCMT13-GC15	03/01/2021	INTEREST ONLY PAYMENT	XXX	210,000	210,003	12,365	148		(148)		(148)		210,003		·····		272	09/10/2046	1.A FE
	CMLTI 2014-2 1A2	03/22/2021	MBS PAYDOWN	XXX	72,180	72,180	57,147	71,876		304		304	'	72,180		1	0	248	02/20/2036	1.D FM
17323L - AC - 1		03/25/2021	MBS PAYDOWN	XXX	6,381	6,381	5,416	6,345		35		35		6,381			0	7	03/25/2036	1.D FM
17324K - AV - 0.		03/31/2021	INTEREST ONLY PAYMENT	XXX			15,875	69		(69)		(69)					0	244	11/10/2048	1.A FE
17325D-AJ-2	. CGCMT 2016-P5 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX			26,934	70		(70)		(70)	!				0	646	10/10/2049	1.A FE
17325G-AJ-5. 17325H-BU-7.		03/31/202103/31/2021	INTEREST ONLY PAYMENT	XXXXX			23,099	271		(271) (106)		(271)	}				U	552	11/15/2049	1.A FE
17326C-BE-3		03/31/2021	INTEREST ONLY PAYMENT	XXX			26.884	282		(282)		(282)					 0	602	08/15/2050	1.A FE
17327G-AU-8.		03/31/2021	INTEREST ONLY PAYMENT	XXX			5,718	52		(52)		(52)					0	127	11/10/2051	1.A FE
17328F -BB - 0.	CGCMT 2019-GC41 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX			3,649	36		(36)		(36)					0	82	08/01/2056	1.A FE
17328H-BF-7.		03/31/2021	INTEREST ONLY PAYMENT				4,642	43		(43)		(43)				ļ	0	97	11/10/2052	1.A FE
	. CECLO 2018-27A A2B	02/11/2021					==			//0 =00)		0				ļ	0	(20,426)	10/25/2028	1
	. CMLBC 2001-CMLB D COMPASS BANK	03/01/2021	MBS PAYDOWNKEYBANC CAPITAL MARKETS	XXX	1,236,972	1,236,972	1,475,620	1,250,531		(13,560) 8,907		(13,560)		1,236,972		1,416,616	1,416,616	13,169	06/20/2031	1.D FM 2.B FE
21871V-AA-1	CAFL 2017-1 A	03/15/2021.	MBS PAYDOWN	XXX	1,574,293	1,574,293	1,574,255	1,575,310		(1,018)		(1,018)		1,574,293		1,410,010	1,410,010	16,529	10/15/2049	2.B FE
22160N-AA-7	COSTAR GROUP INC	03/25/2021	JPMORGAN SECURITIES INC	XXX	610.142	620,000	619.510	619.527		11		11	'	619.538		(9,396)	(9,396)	12,924	07/15/2030	2.0 FE
228187 - AB - 6		03/03/2021.	VARIOUS.	XXX	9,804,375	9,450,000	9,840,010	9,810,547		(13,908)		(13,908)		9,796,639		7,736	7,736	266,490	02/01/2026	3.C FE
22945D - AL -7.		03/31/2021	INTEREST ONLY PAYMENT	XXX			2,497	27		(27)		(27)					0	60	03/01/2052	1.A FE
23204G-AC-4	CUSTOMERS BANCORP INC	03/11/2021	VARIOUS	XXX	10,331,438	10,024,000	10,001,446	10,016,772		455		455		10,017,227		314,210	314,210	39,204	06/30/2022	2.B FE
23204H-BM-9	CUSTOMERS BANK	03/03/2021	VARIOUS	XXX	5,590,945	5,189,000	5,203,205	5, 195, 583		(170)		(170)	)	5, 195, 413		395,532	395,532	35,664	06/26/2029	2.B FE
23243W-AC-2	. CWL 2006-18 2A2 DNKN 2017-1A A2I	03/25/2021	MBS PAYDOWN	XXXXXX	223,679	223,679	212,655	223,024		655				223,679			U	104	03/25/2037	1.D FM 2.B FE
	DNKN 2017-1A A21	02/20/2021		XXX				76,750										773	11/20/2047 11/20/2047	2.B FE
	DBJPM 2017-C6 XA	03/31/2021	VARIOUS.	XXX			711,775	16,808		(16,808)		(16,808)				1		68.472	06/10/2050	1.B FE
	DBJPM 2017-C6 C	02/25/2021	CROSSTRA	XXX	1,076,431	1,000,000	1,029,953	1,022,480		(522)		(522)		1,021,958		54,473	54,473	9,739	06/10/2050	3.B FM
23332U-BG-8.		03/19/2021	MBS PAYDOWN	XXX	6,541	6 , 541	6,369	6 , 536		5		5		6,541			0	7	07/19/2044	1.D FM
23332U-FU-3	DSLA 2005-AR6 1A1A	03/19/2021	MBS PAYDOWN	XXX	163,787	163,787	162,716	163,726		61		61		163,787		<b></b>	0	106	10/19/2045	1.D FM
233383-AB-4 235851-AV-4	DY8 LEASING LLCDANAHER CORPORATION	01/29/2021	SINKING FUND REDEMPTION DIRECT	XXXXXX	20,833	20,833	20,833	20,833		16				20,833		108	108	137	04/29/2026	1.A 2.A FE
	DBALT 2005-AR1 1A1	03/25/2021		XXX	3,701,116	3,740,000	30,609	3,700,991		108		108		36,270		108		24,850	08/25/2035	1.D FM
	DBALT 2006-AB4 A1A	03/01/2021	MBS PAYDOWN	XXX	18,030	18,030	15,078	17,993		38		38		18,030		1	0	137	10/25/2036	1.D FM
251513-BB-2	DBALT 2006-AB4 A5		MBS PAYDOWN	XXX	76,464	76,464	72,173	72,173				0		72,173		4,291	4,291	745	08/01/2046	1.D FM
	DBALT 2006-AB3 A2	03/01/2021	MBS PAYDOWN	XXX	34,656	34,656	28,331	34,604		51		51		34,656			0	247	07/25/2036	1.D FM
	DIMND 2019-1A A1			XXX	38,000,000	38,000,000	38,000,000	38,000,000				0		38,000,000			0	268,720	04/25/2029	1.A FE
	DIMND 2019-1A A2	03/31/2021	VARIOUS	XXX	17,000,000 8,000,000	17,000,000	17,000,000	17,000,000						17,000,000		·····		147,313	04/25/2029	1.A FE
20207A-AE-4.	. DIMIND 2019-TA B		SECURITY CALLED BY ISSUER	XXX		0,000,000	0,000,000							0,000,000				91,135	04/25/2029	1.C FE
25257A - AG - 9.	DIMND 2019-1A C	03/26/2021	at 100.000	XXX	4,750,000	4,750,000	4,684,488	4,687,575		4,343		.4,343		4,691,917		58,083	58,083	76,027	04/25/2029	1.F FE
	DRIVE 2017-AA D	03/15/2021	MBS PAYDOWN	XXX	369,636	369,636	369,628	369,087		550		550		369,636			0	2,521	05/15/2024	1.A FE
26208L - AD - 0.		01/20/2021	MBS PAYDOWN	XXX	12,500	12,500	12,459	12,470		30		30		12,500			0	143	04/20/2049	2.C FE
	HONK 2019-2A A2	01/20/2021	MBS PAYDOWN	XXXXXX	3,750	3,750	3,750	3,750						3,750				37	10/20/2049	2.C FE
26224H-AC-1.	DRUGC 2017-1A A1 DRUGC 2017-1A A2	01/15/2021	MBS PAYDOWN	XXX	690,660 .535,396	690,660	690,660	690,660				761		690,660		·····	U	4,836	04/15/2027	2.B FE 2.B FE
26249Y-AG-6.		03/31/2021	MBS PAYDOWN.	XXX	54,785	54,785	53,224	54,402				383		54,785			0		04/15/2027	1.D FE
26986*-AA-1		01/06/2021	SINKING FUND REDEMPTION	XXX	338,696	338,696	338,696	338,696				0		338,696			0	8,058	12/31/2042	3.A
	ENTERPRISE PRODUCTS																			
29379V -BP -7.		02/15/2021	MATURITY		8,000,000	8,000,000	7,995,680	7,998,754		1,246		1,246		8,000,000		<del> </del>	0	112,000	02/15/2021	2.A FE
29429E-AF-8.	. CGCMT 2016-P4 XA EQUITABLE FINANCIAL LIFE	03/31/2021	. INTEREST ONLY PAYMENT	XXX			44,227	288		(288)		(288)				·····	Ω	809	07/10/2049	1.A FE
29449W-AA-5.	GLOBAL FU	01/21/2021	CALYON NEW YORK	XXX	632,592	620,000	618,865	618,972		15		15		618,986		13,606		4,774	07/07/2025	1.E FE
299352-AB-0		03/26/2021	MBS PAYDOWN	XXX	17,758	17,758	17,758	17,758						17,758			0	95	06/01/2034	1.B FE
30231G-AV-4	EXXON MOBIL CORP	03/01/2021			9,095,000	9,095,000	8,911,084	9,082,529		12,471		12,471		9,095,000		<del> </del>	0	101,045	03/01/2021	1.C FE
30256W-AA 5	.FDF 2015-1A A	02/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	19,000,000	19,000,000	19,000,000	19,000,000						19,000,000			۸	316,800	11/12/2030	1.A FE
			SECURITY CALLED BY ISSUER							1		1				† <u> </u>				
30256W-AB-3.	FDF 2015-1A B	02/18/2021	at 100.000		6.000.000	6,000,000	6,000,000	6,000,000		1	l	.lo	L	6.000.000		<u> </u>	0	88.000	11/12/2030	1.C FE

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed o	f During the Current Quarter

						Sho	ow All Long-	Term Bonds a	and Stock Solo	l. Redeemed	or Otherwise	Disposed of	f Durina the C	Current Quart	er						
1	2	3	4	5	6	7	8	9	10	.,		Book/Adjusted Ca			16	17	18	19	20	21	22
		F o r								11	12	13 Current Year's	14	15	Book/				Bond		NAIC Designation, NAIC Desig.
CUSIP		e i			Number of				Prior Year	Unrealized Valuation	Current Year's	Other Than Temporary	Total Change in	Exchange	Adjusted Carrying Value	Foreign Exchange Gain		Total Gain	Interest/Stock Dividends	Stated Contractual	Modifier and SVO
Identi- fication	Description	g	Disposal Date	Name of Purchaser	Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value	Increase/ (Decrease)	(Amortization)/ Accretion	Impairment Recognized	B./A.C.V. (11+12-13)	Change in B./A.C.V.	at Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received During Year	Maturity Date	Administrative Symbol
lication	•	1Ӡ		SECURITY CALLED BY ISSUER	Otock					(Decrease)	Acciction	recognized	(111.12-13)	B./A.O.V.		Бізрозаі		•	_		Gymbol
30256W-AC-1.	FDF 2015-1A C		02/18/2021	at 100.000 SECURITY CALLED BY ISSUER	XXX	9,750,000	9,750,000	9,676,875	9,698,590		111		111		9,698,701		51,299	51,299	178,750	11/12/2030	1.F FE
30256X-AC-9.			02/18/2021	at 100.000	XXX	5,000,000	5,000,000	4,912,500	4,933,611		1,002		1,002		4,934,613		65,387	65,387	100,000	11/12/2030	2.B FE
30261Q-AJ-2		++	03/08/2021	MORGAN STANLEY	XXX	1,046,094	1,000,000		994,076		558		558		994,634		51,460	51,460	9,893	12/25/2045	1.D FM
30288^-AE-0.	FLNG LIQUEFACTION 2 LLC	++	01/08/2021	SINKING FUND REDEMPTION SECURITY CALLED BY ISSUER	XXX	53,400	53,400	53,400	53,400				μ		53,400			Ω	1,172	12/31/2038	2.B FE
30291X-AE-2	FREMF 2014-K715 B		01/25/2021	at 100.000SECURITY CALLED BY ISSUER	XXX	8 , 124 , 624	8,124,624	8,336,458	8, 193, 178		(87,088)		(87,088)		8, 106, 091		18,533	18,533	27 , 351	02/25/2046	1.D FM
30291X-AG-7.	FREMF14-K715		01/25/2021	at 100.000	XXX	5,115,000	5,115,000	5,078,436	5,081,457		(14,064)		(14,064)		5,067,393		47,607	47,607	17,842	02/25/2046	1.D FM
30605Y-AB-7.	FLCON 2017-1 A		03/01/2021	MBS PAYDOWN	XXX	173,120	173,120	172,655	173,106		14		14		173 , 120			٥	520	01/15/2042	1.G FE
30610G-AA-1.	FLCON 2019-1 A		03/15/2021	MBS PAYDOWN	XXX	3,090,792	3,090,792	3,086,111	3,029,008		4,356		4,356		3,090,792			٥	14,270	09/15/2039	2.B FE
309601-AE-2	FARMERS INSURANCE EXCHANGE	1 1	03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	XXX	13,014,668	13,000,000	13,016,500	13,014,765		(97)		(97)		13,014,668			n		11/01/2057	2.A FE
31335A - BF - 4.	FG G60038	1	03/01/2021	MBS PAYDOWN	ххх	100,969	100,000		13,014,765		(97)	·	(97)		100,969		†	 n	564	01/01/203/	1 A
3137B2-6A-3			03/01/2021	MBS PAYDOWN.	XXX	1,170,884	1,170,884		1, 159, 466		11,419	L	11,419	L	1,170,884		1			05/15/2043	1.A
3137G1-BK-2			03/01/2021	MBS PAYDOWN	XXX	1,583,833	1,583,833		1,579,695		4, 138		4,138		1,583,833			0		12/25/2046	1.A
3140J2-DE-3		][	03/01/2021	MBS PAYDOWN	XXX	6,693	6,693		6,694		(1)		(1)		6,693			0	26	11/01/2050	1.A
31573W-AB-7		1	03/01/2021	MBS PAYDOWN	XXX	104,311	104,311	104,309	104,311				0		104,311			0	283	10/25/2065	1.D FM
316773-CR-9		-  -	03/09/2021	CREDIT SUISSE FIRST BOSTON	XXX	4,398,750	4,500,000	4,252,500	4,273,345		864		864		4,274,208		124,542	124,542	29,600	12/31/2049	3.A FE
31847R-AG-7	FIRST AMERICAN FINANCIAL		03/25/2021	VAR I OUS	XXX	1,224,295	1,120,000	1,162,500	1,161,041		(842)		(842)		1,160,200		64.095	64,095	16,064	05/15/2030	2.B FE
32027N-YQ-8		1	03/25/2021	MBS PAYDOWN	XXX	344,688	344,688		305,234		39,454		39,454		344,688			050,40	300	03/13/2036	1.D FM
32051G-T2-1		-	03/01/2021	MBS PAYDOWN	XXX	40,210	40,210		40,077		133		133		40,210			0	357	04/25/2036	3.B FM
33632*-UQ-8			03/18/2021	SINKING FUND REDEMPTION	XXX	359,925	359,925		360,278		(353)		(353)		359,925			0	4,376	01/10/2024.	2.B
33842G-AG-2			01/20/2021	MBS PAYDOWN	XXX	3,535,452	3,535,452		3,535,452				0		3,535,452			0	23,205	01/20/2026.	1.A FE
33972P-AA-7.			03/31/2021	SINKING FUND REDEMPTION	XXX	1,776,600	1,776,600	1,776,600	1,776,600				0		1,776,600			0	36,642	03/31/2038	2.B FE
34417M-AA-5.		.  -	03/04/2021	VARIOUS	XXX	14,578	14,578		14,578				0		14,578			0	141	04/30/2047	2.B FE
34417M-AB-3	FOCUS 2017-1A A211FORT BENNING FAMILY		02/01/2021	MBS PAYDOWN	XXX	2,500	2,500	2,500	2,500				0		2,500			0	32	04/30/2047	2.B FE
346845-AG-5	COMMUNITIES LL.	11	01/15/2021	SINKING FUND REDEMPTION	XXX	38.836	38.836	40,073	38,836				0		38,836			0	1, 183	01/15/2051	2.C FE
346845 - AK - 6.	FORT BENNING FAM.	][	01/22/2021	SINKING FUND REDEMPTION	XXX	13,870	13,870	17,914	13,870				0		13,870			0	422	01/15/2051	1.G FE
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-	1 1	03/15/2021	CINICING FUND DEDEMOTION	XXX	93.462	93.462	91.523	02.262		100		100		93,462			0	907	00/45/0050	1.G FF
347508-AA-1,	FTKN0X 5.915 2/52	·   -	03/15/2021	SINKING FUND REDEMPTION SINKING FUND REDEMPTION	ххх	5,148			93,362		13		13		5,148				907	02/15/2052 02/15/2052	2.A FE
34960Y-AE-2			03/15/2021	MBS PAYDOWN.	XXX	1,429,226	1,429,226		1,429,226				13		1,429,226				13.578	12/15/2028	1.A FE
35040T - AA - 2			03/15/2021	MBS PAYDOWN.	XXX	966,670	966.670	966.541	965,223		1,446		1.446		966,670			0	6.247	06/15/2035	1.B FE
35563C-AA-6.			03/25/2021	VARIOUS.	XXX	252,404	252 .404		252,438		(34)		(34)		252,404			0	1,280	11/25/2055	1.A
35563C-AB-4.	FMMHR 2015-R1 XA1	][	03/31/2021	INTEREST ONLY PAYMENT	XXX			2,858	2,610		(2,610)		(2,610)					0	28	11/25/2055	1.A
35563C-AD-0.	FMMHR 2015-R1 B1		03/25/2021	SINKING FUND REDEMPTION	XXX	1,467	1,467	1,519	1,467				0		1,467			0	8	11/25/2055	1.A
35563C - AE - 8.			03/31/2021	INTEREST ONLY PAYMENT	XXX				693		(693)		(693)					٥	8	11/25/2055	1.A
35563C - AM - O.			03/25/2021	SINKING FUND REDEMPTION	XXX	28,084	28,084	30,295	28,088		(4)		(4)		28,084			0	192	10/25/2052	1.A
35563C - AT - 5 35563C - AV - 0			03/31/2021	VARIOUS	XXX	78,293	78,293	20,219	18,500 78,312		(18,500)	·····	(18,500)	·	78,293	<b></b>	<del> </del>	<u>0</u>	580 721	11/25/2052 11/25/2052	1.A
35563C-AV-0		† <del> </del>	03/25/2021	INTEREST ONLY PAYMENT	XXX		10,293	989			(19)	l	(19)		10,293		†		19	11/25/2052	1.A
35563C-AY-4		1	03/31/2021	SINKING FUND REDEMPTION	XXX	12.564	12.564	12.564	12.564		(903)		(903)		12.564		†		109	11/25/2052	5.B GI
35563P-BS-7			03/23/2021	MBS PAYDOWN	XXX	3,711,265	3,711,265		3,710,846		419		419		3,711,265		1	0	16,060	07/25/2056	1.4
35563P - BU - 2			03/29/2021	MBS PAYDOWN	XXX	165,859	165,859		165,372		487		487		165,859		I	0	533	07/25/2056	1.A
35563P-BX-6.	SCRT 2017-3 HT	1[	03/01/2021	MBS PAYDOWN.	XXX	600,293	600,293	598,399	600,265		28		28		600,293			0	2,786	07/01/2056	1.A
35563P-BZ-1.		44	03/29/2021	MBS PAYDOWN	XXX		39,478		39,353		125		125		39,478		ļ	٥	179	07/01/2056	1.A
35563P-DD-8.	SCRT 2017-4 HT		03/01/2021	MBS PAYDOWN.	XXX	4,744,038	4,744,038	4,732,661	4,743,782		256		256		4,744,038		ļ	۵	21,420	06/01/2057	1.A
360271-AJ-9	FULTON FINANCIAL CORP.		03/30/2021	SECURITY CALLED BY ISSUER at 112,566	XXX	10,473,141	9,304,000	9,257,750	9,283,393		1,211		1,211		9,284,604		19,396	19,396	1,251,438	11/15/2024	2.A FE
30021 1-AJ-9.	FULTON FINANCIAL CORP	1	03/30/2021	SECURITY CALLED BY ISSUER		10,413,141	9,304,000	9,201,750			1,211								1,201,430	11/10/2024	
360271-AK-6.			03/30/2021	at 103.125	XXX	1,892,344	1,835,000	1,811,549	1,827,502		1,502		1,502		1,829,004		5,996	5,996	92,571	03/16/2022	2.A FE
204440 51 5	CATY CORPORATION		00 140 1000 :	SUNTRUST ROBINSON	7777	750 0:0	700 000	740 500	740.000		/ ===		//		7.7 00:			44 510	10.45.	00 (45 (0000	0.555
361448-BA-0.		++	03/16/2021	HUMPHREY, INC	XXX	759,346	700,000		718,339		(505)	·	(505)	·	717,834		41,512	41,512	12,454	03/15/2028	2.B FE
36185N-7E-4, 36186E-AA-7.		++	03/19/2021	MBS PAYDOWN	XXX	228	228	228	228		(228)		(228)		228		<b>†</b>	۰	2.912	06/19/2035 10/10/2041	1.D FM
30100E-AA-7.	GMACN SERIES 2005-DOVR		03/10/2021	FAIDUWN	T	219,031	219,631	320,200	200,008		(228)		(228)	·	218,031		†		Z,81Z	10/10/2041	
36186W-AA-7.	CLASS A		03/10/2021	SINKING FUND REDEMPTION	XXX	160,091	160,091	159,735	159,876		215		215		160,091			0	1,402	10/10/2050	1.C
36186Y - AA - 3.	GENERAL MOTORS ACCEPT CORP	1	03/10/2021	SINKING FUND REDEMPTION	XXX	80.886	80.886	83.703	80.901		(15)		(15)		80.886			^	831	02/10/2035	2.A
	GMACN 2007-HCKM A.	1+		SINKING FUND REDEMPTION	XXX	192.797	192.797				139		139		192,797		†	 n	1.966	08/10/2035	2.A
00.001 /II -Z,																					

Chau All Lang Tarm Da	and Stock Sold, Redeemed	t ar Othanuica Dianacad of Di	wing the Current Quarter

					Sho	w All Long-1	Term Bonds a	nd Stock Solo	d, Redeemed	or Otherwise	Disposed of	During the C	Current Quarte	er						
1	2	3 4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0																		Designation,
		r							l		Current Year's		l	Book/				Bond		NAIC Desig.
OLIOID		e		l				J	Unrealized		Other Than	Total Change		Adjusted	Foreign		T	Interest/Stock	Stated	Modifier and
CUSIP Identi-		l Diamanal		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value			Total Gain	Dividends	Contractual	SVO
	Description	g Disposal n Date	Name of Purchaser	Shares of	Consideration	Par Value	Actual Cost	Book/Adjusted	Increase/ (Decrease)	(Amortization)/	Impairment	B./A.C.V. (11+12-13)	Change in B./A.C.V.	at Diaposal Data	(Loss) on	(Loss) on	(Loss) on	Received	Maturity Date	Administrative
fication 36188A-AA-3	Description GMACN 2008-LEWS A	03/10/2021	SINKING FUND REDEMPTION	Stock	Consideration 104,341	104.341	104,291	Carrying Value	(Decrease)	Accretion 195	Recognized	195	B./A.C.V.	Disposal Date 104,341	Disposal	Disposal	Disposal	During Year 1,148	04/10/2047	Symbol 1.0 FE
36198F - AG - 7	GSMS 2013-GC14 XA	03/10/2021		XXX	104,341	104,341	20,434	215		(215)		(215)	,	104,341				400	08/10/2047	1.A FE
	GSR 2006-AR1 2A4	03/01/2021		XXX	235,241	235,241	225,277	235,095		147			/	235,241			٥	901	01/25/2036	1.D FM
	GSR 2005-AR5 2A3	03/01/2021		XXX	37,110	37 , 110	31,006	37,032				77		37,110				170	10/25/2035	4.B FM
36242D-XG-3	GSMPS 2005-RP1 1AF	03/25/2021		XXX	46,209	46,209	42,751	46,123		86		86		46,209			0	33	01/25/2035	1.D FM
36244*-AA-8		03/10/2021		XXX	111,830	111.830	111.830	111,830				0		111.830			0	625	09/10/2029	1.B
36248G-AF-7	GSMS 2013-GC16 XA	03/31/2021	INTEREST ONLY PAYMENT.	XXX	,,,,,	,,,,,	12,281	148		(148)		(148)	)				0	285	11/10/2046	1.A FE
36249B-AD-2	GSAA 2007-7 A4	03/25/2021		XXX	36,070	36,070	31,291	35,758		313		313	´	36,070			0	41	07/25/2037	1.D FM
36251E-AH-2	GSMSC 2015-1R 2B	03/26/2021	MBS PAYDOWN	XXX	252,531	252,531	164,303	250,009		2,522		2,522		252,531			0	1,199	01/26/2036	1.D FM
	GSMS 2015-GC28 XA	03/31/2021		XXX			9,663	42		(42)		(42)	)				0	269	02/10/2048	1.A FE
	GSMSC 2009-1R 1A2	03/01/2021		XXX	36,259	36,259	34,944	36,252		7		7		36,259			0	116	11/25/2035	1.D FM
	GSMS 2019-GC38 XA	03/31/2021		XXX			5,307	48		(48)		(48)	)				0	117	02/10/2052	1.A FE
	GSMS 2017-GS6 XA	03/31/2021		XXX			14,686	(1)		1		1				407.007	0	307	05/10/2050	1.A FE
36254C -BB -5.		02/25/2021		XXX	2,172,105	2,000,000	2,059,886	2,045,255		(1,037)		(1,037)	)	2,044,218		127 ,887	127 ,887	19,768	08/10/2050	3.B FM
	GPMT 2018-FL1 AS GSMS 2019-GC42 XA	03/30/2021		XXX	2,992,500	3,000,000	3,000,000	3,000,000		(60)	<b>+</b>		\	3,000,000		(7,500)	(7,500)	11,083	12/19/2035	1.A FE
	GALXY 2018-27A A	03/31/2021		XXX	25,823,250	25,875,000	25,875,000	25,875,000		(00)		(60)	)	25,875,000		(51,750)	(51,750)	119,574	09/10/2052	1.A FE
303200-AC-4.	GENERAL MOTORS FINANCIAL		BANK OF AMERICA		20,023,230	23,073,000	25,075,000	23,073,000						23,673,000		(31,730)	(31,730)	119,374	03/10/2031	I.A FE
37045X-CN-4	CO INC.	02/19/2021	DIRECT	XXX	5,025,963	5,000,000	5,037,101	5,018,233		(3,006)		(3,006)	)	5,015,227		10,736	10,736	19,368	11/06/2021	2.C FE
37476W-AA-4	GIBSL SN 2019-1		MBS PAYDOWN	XXX	81,360	81,360	83,403	81,363		(4)		(4	)	81,360			0	383	04/17/2056	2.C PL
	GLENN POOL OIL & GAS TRUST			MANA																
37875*-AA-2.		03/11/2021		XXX						(70)	<del> </del>						0	62,163	08/01/2021	4
38011W-AA-4.		03/10/2021		XXX	68,981	68,981	83,344	69,060		(79)		(79)	)	68,981			D	787 177	05/10/2037	1.F
38012D-AB-3	GMACN 2003-KIRT A GMACN 2005-DRUM A	03/10/2021		XXX		16,894	136,881	16,903 127,529		(20)		(20)	/	16,894 127,509				1,172	09/10/2036	1.C 2.B FE
	GMACN 2005-DRUM A	03/10/2021		XXX	70.570	70.570		70.442		129		129	/	70.570				843	05/10/2050	2.A FE
	GMACN 2006-SCOT A1	03/10/2021		XXX	119,587	119,587	126,300	119,720		(133)		(133)		119,587			٥	1,060	01/10/2025	1.F
300 12K-AD-7	GMACN SERIES 2006-NELL					113,307	120,300	113,720		(133)		(155,	/	113,307			0	,,000	0171072020	
38012L - AA - 7	CLASS A	03/10/2021	SINKING FUND REDEMPTION	XXX	59,860	59,860	54,660	59,761		99		99		59,860			0	536	05/10/2051	1.E
38012M-AA-5		03/10/2021		XXX	111,540	111,540	111,794	111,538		2		2		111,540			0	1,016	03/10/2051	1.G
	GOLDMAN SACHS GROUP INC	02/19/2021		XXX	5,442,133	5,416,000		5,429,839		(5,765)		(5,765)	)	5,424,074		18,059	18,059	51,001	04/26/2022	2.A FE
	GOCAP 2016-33A AR	02/21/2021		XXX	7,636,419	7,636,419		7,636,419			ļ	0		7,636,419			0	36,920	11/21/2028	1.F FE
	GCBSL 2018-39A A2	03/05/2021		XXX	1,650,000	1,650,000	1,650,000	1,650,000				0		1,650,000			0	10,397	10/20/2028	1.A FE
	GPMF 2005-AR5 2A1	03/25/2021		XXX	52,688	52,688		52,371		317		317		52,688			0	57	11/25/2045	1.D FM
40433J-AA-9.	H00TY 2014-1A A2	02/20/2021	MBS PAYDOWN SECURITY CALLED BY ISSUER	XXX	21,650	21,650	19,729	21,416		234		234		21,650			0	262	08/20/2044	3.A FE
40573L - AG - 1	HALFMOON PARENT INC.	03/22/2021		xxx	3.048.292	3,000,000	3,000,000	3,000,000				0		3,000,000			0	99.575	09/17/2021	2.B FE
İ		i	TRANSFER FROM SCHEDULE D1	i																
41161E-AA-6.	HARBORWALK FUNDING TRUST	03/01/2021			50,500,000	50,500,000	50,500,000	50,500,000				0		50,500,000			0	1,281,943	02/15/2069	1.D FE
	HVMLT 2004-9 4A1A	03/19/2021		XXX	54,937	54,937	47,041	54,753		185		185		54,937			0	89	12/19/2034	1.D FM
	HVMLT 2005-10 2A1A	03/19/2021		XXX	35,006	35,006		34,877		129	ļ	129		35,006			0	40	11/19/2035	1.D FM
	HVMLT 2005-12 2A11	03/19/2021		XXXXXX	38,677	38,677	33,311	38,620		57	····	5/		38,677		40.000		207	10/19/2035	4.B FM
	HVMLT 2005-14 4A1A HVMLT 2007-2 2A1A	03/19/2021		XXX	96,357 134.046	96,357	74,306	76,338						76,368 134,046		19,989	19,989	413 56	12/19/2035	3.B FM
	HNGRY 2018-1A A23	03/25/2021		XXX	134,046	134,046		12,500				0/4 n		134,046				178	06/20/2048	2.B FE
41984L - AA - 5.		02/02/2021		XXX	3,444,375	3,300,000				1	T	n		3,281,817		162,558	162,558	1/0	01/20/2046	4.A Z
- 100-L M-0.	HERTZ VEH FING II LP 4.35									1	1	1								
42806D-AJ-8.	25MAR21	01/13/2021		XXX	1,498,965	1,500,000	1,498,301	1,500,000			ļ	L		1,500,000		(1,035)	(1,035)	2,783	09/25/2021	3.C FE
	HERTZ 2018-2A B	01/13/2021		XXX	2,497,953	2,500,000	2,499,854	2,500,000			ļ	0		2,500,000		(2,048)	(2,048)	5,175	06/27/2022	3.C FE
	HERTZ 2018-2A C	01/13/2021		XXX	2,481,695	2,500,000	2,499,365	2,499,980		17	ļ	<b> </b> 17		2,499,996		(18,302)	(18,302)	6,025	06/27/2022	4.C FE
42806D - CD - 9.		03/25/2021		XXX	70,325	70,325	70,312	70,173		152	ļ	152	ļ	70,325			0	451	03/25/2023	2.A FE
42806D - CE - 7_	HERTZ 2019-1A B	01/13/2021		XXX	2,008,114	2,000,000	1,999,421	1,999,683		40.500	ļ	40.500		1,999,687		8,426	8,426	4,100	03/25/2023	3.C FE
437084-UP-9 437096-AD-2	HEAT 2006-3 2A4 HEAT 2006-5 2A3	01/25/2021		XXX XXX	192,608	192,608 61.455	170,305 54.541	176,009		16,599	·	16,599 254		192,608 61,455			0	68	07/25/2036	1.D FM
	HORZN 2018-1 A	03/25/2021		XXX	816,335	816,335		61,201		254 1.446	····	1.446					٠	3.033	10/25/2036	1.D FM 1.G FE
	HP COMMUNITIES LLC	03/15/2021		XXX	62,236	62,236		62,365		(129)	ļ	(129)	,				U	1,593	03/15/2038	1.0 FE
	HPCOM 5.02 3/23	03/15/2021		XXX		18.640	19,400			(23)		(23)		18.640				468	03/15/2022	1.C FE
	HP COMMUNITIES.	03/01/2021		XXX	28,571	28,571	28,571	28,571		1		n (20)	/	28,571				1.071	09/01/2053	1.C FE
	HP COMMUNITIES LLC.	03/15/2021		XXX	31,925	31,925		31,974		(49)	I	(49)	) [	31,925			0	841	03/15/2022	1.D FE
45203L -CX -9.		03/26/2021		XXX	23,376	23,376	23,376	23,376		I		1 0	· [	23,376			0	128	06/26/2036	1.A FE
İ	INDIANA MICHIGAN POWER		DAIWA CAPITAL MARKETS																	
454889-AM-8.		01/11/2021		XXX	392,538	280,000	396,645	392,237		(181)		(181)	)	392,057		481	481	5,553	03/15/2037	1.G FE
45605P - AM - 0.	BIND 2016-1A 3	01/15/2021	MBS PAYDOWN	XXX	1,143,735	1,143,735	1,143,735	1, 143, 735		<b></b>	<b></b>	L0		1,143,735			٥	14,969	04/15/2026	2.B FE

					Cha	All I amm T	arm Banda a	nd Stook Sole	L Dadaamad	Othorwine	Disposed of	During the C								
1	2	3 1	5	6	7 3110	w All Long-I	eriii bonus a	nd Stock Solo	i, Redeemed		Book/Adjusted Ca		Jurreni Quari	<b>∍r</b> 16	17	18	19	20	21	22
'	2	F			,	0		10	11	12	13	14	15	10	l ''	10	19	20	21	NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
CHEID		e :		Number of				Prior Year	Unrealized Valuation	Cumant Vaaria	Other Than	Total Change		Adjusted	Foreign	Dealized Cain	Total Cain	Interest/Stock	Stated	Modifier and
CUSIP Identi-		g Disposal		Number of Shares of				Book/Adjusted	valuation Increase/	Current Year's (Amortization)/	Temporary Impairment	in B./A.C.V.	Exchange Change in	at	Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Dividends Received	Contractual Maturity	SVO Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
45660L - A2 - 5	RAST 2005-A11 1A5	03/01/2021	MBS PAYDOWN	XXX	172,458	172,458	158,015	172,111		347		347		172,458			0	1,452	10/25/2035	4.B FM
45660L-QW-2		03/01/2021		XXX	12,301	12,301	9,533	12,246		55		55		12,301			0	57	08/25/2035	3.B FM
45660L - WE - 5.		03/25/2021	MBS PAYDOWN	XXX	84,429	84,429	58,995	83,876		553		553		84,429			0	217	10/25/2036	3.B FM
45668R-AB-4_ 45669W-AC-0	INDX 2007-FLX2 A1B	03/25/2021	MBS PAYDOWN	XXX	264,049 550,458	264,049 550,458	243,586 471,268	258,633		5,416 2,153		5,416 2,153		264 , 049 550 , 458				118 235	04/25/2037	1.D FM
45688C-AA-5	INGEVITY CORP	01/13/2021	DIRECT	XXX	2,981,270	2,920,000	2,730,200	2,779,205		792		792		2,779,998		201,272	201,272	59,130	02/01/2026	3.C FE
			SECURITY CALLED BY ISSUER																	
45780K - AE - 6_	INTOW 2016-1A B	01/15/2021	at 100.000 SECURITY CALLED BY ISSUER	XXX	1,250,000	1,250,000	1,250,000	1,250,000				ļ0		1,250,000		····	0	94,531	11/15/2046	2.C FE
45780K - AF - 3	INTOW 2016-1A C	01/15/2021	at 100.000	XXX	2,950,000	2,950,000	2,988,500	2,986,211		(462)		(462)		2,985,749		(35,749)	(35,749)	327,501	11/15/2046	3.C FE
45780K - AG - 1	INTOW 2018-1A A	01/15/2021		XXX	30,250,000	30,250,000	30,294,971	30,293,006		(331)		(331)		30,292,675		(42,675)	(42,675)	3,424,299	12/15/2048	1.F FE
45780K - AJ - 5	. INTOW 2018-1 B	01/15/2021	VARIOUS	XXX	9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	1,277,601	12/15/2048	2.C FE
45780K - AL - 0	INTOW 2018-1A C.	01/15/2021	at 100.000	XXX	1,800,000	1,800,000	1,939,500	1,930,631		(922)		(922)		1,929,709		(129,709)	(129,709)	334,571	12/15/2048	3.C FE
457001/ 10 5	INTON OCCO 41 O	04/45/0004	SECURITY CALLED BY ISSUER	VVV	4 500 000	4 500 000	4 500 000	4 500 000		, ,		. ,		4 500 000		, , ,	, ,	100.050	00/45/0050	0.0.55
45780K - AS - 5 46590L - AV - 4	INTOW 2020-1A C	01/15/2021	at 100.000 INTEREST ONLY PAYMENT	XXX	1,500,000	1,500,000	1,500,000 27,502	1,500,000 341		(341)		(341)		1,500,000				190,953	09/15/2050	3.C FE
46590M-AT-7	JPMCC 2016-JP2 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX			30,048	302		(302)		(302)						686	08/01/2049	1.A FE
46590R - AG - 4	JPMCC 2016-JP3 XA.	03/31/2021	INTEREST ONLY PAYMENT	XXX			27,378	277		(277)		(277)					0	620	08/15/2049	1.A FE
46590R - AL - 3.		02/25/2021	CROSSTRA	XXX	2,234,450	2,200,000	2,138,675	2, 154, 486		1,045		1,045		2, 155, 531		78,919	78,919	17 ,745	08/15/2049	4.B FM
46590T - AG - O.	. JPMDB 2017-C5 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX			41,805	482		(482)		(482)					0	1,518	03/15/2050	1.B FE
46590U-AA-0. 46591A-BC-8.	HENDR 2018-2A A	03/15/2021	MBS PAYDOWN	XXXXXX	958,206	958,206	957 , 292 2 . 174	956,740		1,466		1,466		958 , 206			Q	5 ,566	10/15/2075	1.A FE
46616P-AA-1	HENDR 2011-1A A	03/31/2021		XXX		583.703	585,222	582,721						583.703			 0	4.351	10/15/2056	1.A FE
46616P-AB-9.	HENDR 2011-1A B.	03/15/2021	MBS PAYDOWN.	XXX	94,023	94,023	93,995	93,735		288		288		94,023			0	1,117	10/15/2058	1.G FE
46616Q-AA-9.	HENDR 2011-2A A	03/15/2021	MBS PAYDOWN	XXX	160,344	160,344	160,252	160,033		311		311		160,344			0	1,393	09/15/2056	1.A FE
46616V - AA - 8.	HENDR 2012-1A A	03/15/2021		XXX	371,531	371,531	381,747	371,214		317		317		371,531			0	2,848	02/15/2065	1.A FE
46616V - AB - 6. 46617A - AA - 3.		03/15/2021		XXXXXX	20,812	20,812	20,808	20,754		59		59		20,812		<del> </del>	0	271	02/15/2067	2.B FE
	HENDR 2013-1A A	03/15/2021		XXX		38,451	38,424	38,478		(169)		(28)						202	09/15/2065	1.A FE
	HENDR 2013-2A A	03/15/2021		XXX	303,775	303,775	303,703	303,999		(224)		(224)		303,775			0	1,997	03/15/2062	1.A FE
46617L - AA - 9	HENDR 2013-3A A	03/15/2021		XXX	124,523	124,523	128,220	124,644		(121)		(121)		124,523			0	689	01/17/2073	1.A FE
46617T-AA-2		03/15/2021		XXX	325,378	325,378	325,016	324,847		531		531		325,378			0	2,223	03/15/2063	1.A FE
46617T-AB-0, 46618A-AA-2	HENDR 2014-1A B	03/15/2021		XXXXXX	20,530 161,564	20,530	20,514	20,490		40		40		20,530 161,564			Q	175	03/15/2065	2.A FE
46618A-AB-0	HENDR 2014-2A B	03/15/2021		XXX	44,398	44,398	44.377	44.320				78		44,398				282	01/15/2075	2.C FE
46618H-AA-7.	HENDR 2014-3A A	03/15/2021	MBS PAYDOWN	XXX	75,713		73,299	75,577		135		135					0	439	06/15/2077	1.A FE
46618H-AB-5.	HENDR 2014-3A B	03/15/2021		XXX	27 , 483	27 ,483	27,476	27,436		47		47		27 , 483			٥	200	06/15/2079	2.C FE
46618L - AA - 8.		03/15/2021		XXX	2,147	2,147	2,002	2,143		4		4		2,147			Ω	11	09/15/2072	1.A FE
46618L-AB-6. 46619R-AA-4.	HENDR 2015-1A B	03/15/2021		XXXXXX	41,018 247,817	41,018	40,983	40,950		68 .376		68		41 ,018 247 ,817			Q	274	09/15/2074	2.B FE
46619R-AB-2		03/15/2021		XXX	71.585	71.585	71.585	71.450				135		71.585			0	570	03/15/2060	2.B FE
46619X-AA-1	HENDR 2015-3A A	03/15/2021		XXX	144,745	144,745	144,524	144,513		232		232		144,745			0	823	03/15/2070	1.A FE
46619X-AB-9	HENDR 2015-3A B	03/15/2021	MBS PAYDOWN	XXX	56,944	56,944	56,932	56,817		127		127		56,944			0	451	03/15/2072	2.C FE
46620J-AA-9	HENDR 2017-1A A	03/15/2021		XXX	46,837	46,837	46,801	46,766		71	ļ	71		46,837		<del> </del>	ō	324	08/15/2062	1.A FE
46620V - AA - 2 466247 - K2 - 8	HENDR 2017-2A A	03/15/2021		XXX	207 ,491 719 ,374	207,491 770,146	207 , 170 710 . 703	207,208		283 103	·····	283 103		207 , 491 712 .840		6.534	6.534	1,253 2,904	09/15/2072 04/25/2036	1.A FE 1.D FM
466247 -RP -0		01/13/2021		XXX	227,751	227 ,751	224,714	227,728		23	·····	23					0,034 N	655	04/25/2036	1.D FM
466247 - WS - 8		03/01/2021		XXX	49,531	49,531	45,692	49,502		29		29		49,531			0	277	10/25/2035	1.D FM
46627M-DD-6.	JPALT 2006-A1 4A4	03/01/2021		XXX	99,707	99,707	75,434	99,379		328		328		99,707			0	415	03/25/2036	1.D FM
46627M-FU-6.	JPMALT06-S1A	03/01/2021		XXX	579,002	579,002	522,208	576,812		2,191		2,191		579,002			ō	4,688	03/25/2036	1.D FM
46629C - AB - 3. 46629C - AK - 3.		03/01/2021		XXX	28,448	28,448	26,500	28,409		39		39		28,448			0	152	08/25/2036	1.D FM
46629Q - AK - 3.	JPMMT 2006-A5 3A4	03/01/2021	MBS PAYDOWN	XXX	7,120 100,373	7,120	6,764	7 , 113				189		7 , 120 100 , 373		·		37	08/25/2036	3.B FM
46630P-AY-1	JPMMT 2007-A2 4A1	03/01/2021	MBS PAYDOWN.	XXX	126,082	126,082	111,740	125,742		339		339		126,082			0		04/25/2037	1.D FM
46630P-BB-0.	JPMMT 2007-A2 4A2	03/01/2021	MBS PAYDOWN	XXX	272,340	272,340	240,734	271,576				765		272,340			0	1,500	04/25/2037	1.D FM
46630U-AC-8.		01/01/2021		XXX	14,854	14,854	14,222	14,854		ļ	<b> </b>	ļ0		14,854		<b> </b>	0	41	05/25/2037	2.B FM
46631J-AL-2.		03/01/2021		XXX	3,344	3,344	3,009	3,339		5	·	5		3,344		<del> </del>	ō	27	06/25/2037	1.D FM
46631N-DQ-9. 46633M-AX-7	JPMMT 2007-S3 1A87 JPMRR 2009-6 3A2	03/25/2021		XXX	93,811 234,412	93,811	55,910	93,094		717 2,374		717 2,374		93,811				107 876	08/25/2037	5.B FM 1.D FM
	JPMRR 2011-2 4A11	03/25/2021		XXX	26,502	26,502	23,894	26,414		2,374		2,374		26,502			0	120	09/26/2036	1.D FM
46637J-CV-2		03/26/2021		XXX	40,687	40,687	38 , 195	40,565		122				40,687			0	131	10/26/2034	1.D FM

Show All Long Torm Bonds and 9	Stack Sald Dadaamad or Othorwica	Disposed of During the Current Quarter

. <u></u>					Sho	w All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed	or Otherwise	Disposed of	During the C	Current Quart	er						
1	2	3 4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		е							Unrealized		Other Than	Total Change		Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain		Total Gain	Dividends	Contractual	SVO
Identi-		g Disposa		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
46639N-AS-0 46640M-AC-4	JPMBB 2013-C12 XA	03/31/202		XXX	125.148	405 440	23,936	355		355)		(355)		405 440			0	476	07/15/2045	1.A FE
	JPMMT 2013-3 A3	03/01/202		XXX	125,148	125 , 148	124,347	125,110						125 , 148			U		07/25/2043	1.D FM
46644A - BH - 4. 46644R - BB - 0.	JPMBB 2015-C27 XA JPMBB 2015-C29 XA	02/26/202		XXX	<del> </del>		4,513	25		(25)		(25)		<del></del>				136	02/15/2048	1.A FE
46646R-AL-7	JPMDB 2016-C4 XA	03/31/202		XXX	†		5,502	192		(192)		(50)		+				467	05/15/204812/15/2049	1.A FE
46647T-AU-2	JPMCC 2017-JP5 XA	03/31/202		XXX	t		2,880	39		(39)		(39)		<del> </del>				84	03/15/2050	1.A FE
46648K-AW-6		03/31/202		XXX			221,520	2,080		(2,080)		(2,080)						4.789	10/15/2050	1.A FE
46648K-AZ-9		03/11/202		XXX	7,770,739	7,091,000	7,303,695	7,252,642		(4,811)		(4,811)		7,247,830		.522.909	522,909	81,641	10/15/2050	3.B FM
46650X - AA - 1.	HENDR 2019-1A A	03/15/202		XXX	4.870	4.870	4,698	4.863		8		8		4.870			0.00	29	08/15/2071	1.A FE
46651N-AA-2		03/15/202		XXX	582 . 196	582,196	577,687	578, 193						582,196			0	3.384	04/15/2044	2.A FE
46651T-AA-9	HENDR 2018-1A A	03/15/202		XXX	92,597	92,597	106 , 140			(84)		(84)		92,597			0	287	10/17/2072	1.A FE
46665R - AA - 7.	JGW 2020-D	03/15/202	1. MBS PAYDOWN.	XXX	294,556	294,556	294,556	294,556						294,556			0	1,268	01/01/2064	1.F FE
	JAMAICA MERCHANT VOUC																_			
470170 - AA - 9.		01/08/202		XXX	595,108	595,108	595,108	595,108		<b></b>		łō		595 , 108			0	8,749	07/08/2022	3.A FE
	NCBJ 2016-1 A	01/08/202		XXX	820,978	820,978	820,978	820,978				ļ0		820,978			0	11,545	01/05/2027	3.A FE
	JMHT 2010-SILL A	03/10/202		XXX	43,943	43,943	43,005	43,865		78		/8		43,943		40,000		494	06/10/2055	1.F FE
47233M-AF-8. 47760Q-AB-9.	JMAC 2010-R3 1A6 JIMMY 2017-1A A2II	03/01/202		XXXXX	254,872	254,872	207,402	208,249				‡		208,249		46,623	40,023	1,019	03/21/2036	1.D FM
	JPMCC 2017-JP6 XA	02/01/202		XXX	12,500	12,500	12,500	12,500		(125)		(125)		12,500			D	151	07/30/2047	2.B FE 1.A FE
40120K-AV-3	J I III CC 2017 - 31 0 AA		SECURITY CALLED BY ISSUER		†			123		(123)		(120)	'					230	0111312030	
48203R - AG - 9.	JUNIPER NETWORKS INC	01/11/202		XXX	13,604,326	12,085,000	11,934,050	12,018,470		534				12,019,004		65,996	65,996	1,691,537	03/15/2024	2.B FE
			SECURITY CALLED BY ISSUER													i i				
48203R - AJ - 3.	. JUNIPER NETWORKS INC	01/11/202		XXX	16,205,560	14,000,000	13,983,620	13,991,613		48		48		13,991,661		8,339	8,339	2,246,160	06/15/2025	2.B FE
48203R - AN - 4.	JUNIPER NETWORKS INC	01/21/202		XXX	221,806	220,000	219,947	219,948		<b></b> 1		<b></b> 1		219,948		1,858	1,858	330	12/10/2025	2.B FE
48252A - AA - 9.	KKR GROUP FINANCE CO VI	01/21/202	SUSQUEHANNA FINANCIAL P1. GROUP	xxx	406,893	350.000	348,639	348,739		8		8		348,748		58 , 145	58 , 145	7 ,438	07/01/2029	1.F FE
40232A-AA-3	KKR GROUP FINANCE CO VIII		II. UKOU			,000,000				1		1						,450	0110112020	
48252M-AA-3.	LLC	01/21/202	1 CITIGROUP GLOBAL MARKETS	XXX	303,892	280,000	277,480	277,497		3		3		277 , 500		26,393	26,393	4,083	08/25/2050	1.F FE
482739 - AF - 6.	KVK 2013-1A AR	01/14/202		XXX	162,614	162,614	161,395	162,537		77		77		162,614			0		01/15/2028	1.A FE
485170-BB-9.	KANSAS CITY SOUTHERN	03/25/202		XXX	598,791	510,000	639,968			(553)		(553)		639,415		(40,624)	(40,624)	9,854	05/01/2048	2.B FE
487526-AB-1	KEHE DISTRIBUTORS LLC/FI	04/04/201	SECURITY CALLED BY ISSUER at 103.000	XXX	154,500	150 , 000	150,000	150,000						150,000			0	4.784	10/15/2026	4.0.55
49326E - ED - 1	KEYCORP	01/04/202	1. MATURITY	XXX	9,250,000	9,250,000	9,241,398	9,249,751		249		249		9,250,000				235.875	03/24/2021	4.C FE
	KIOWA POWER	03/24/202		XXX				886.797		101		101					٥	12,720	03/24/2021	2.A FE
50077L - AW - 6.		01/21/202		XXX	19,746,072	22,500,000	19,678,490	19,741,651		4,421		4.421		19,746,072			0		10/01/2039	3.A FE
	KRAFT HEINZ FOODS CO	01/21/202		XXX	10,074,104	9,560,000	10,076,455	10,074,588		(484)		(484)		10,074,104			0		10/01/2049	3.A FE
	KRAFT HEINZ FOODS CO	01/21/202		XXX	14,176,965	13,650,000	14,179,250	14,177,458		(493)		(493)		14,176,965			0		06/01/2050	3.A FE
			SECURITY CALLED BY ISSUER																	
50106G-AE-2.	KRONOS ACQ / KIK CUSTOM	03/05/202		XXX	1,022,750	1,022,750	1,022,750	1,022,750		ļ		0		1,022,750			0	12,107	12/31/2026	4.C FE
	LMRK 2018-1A C	03/15/202		XXX	103,650	103,650	103,669	103,497		154		154	ļ	103,650			0	690	06/15/2048	1.G FE
	LMRK 2018-1A D	03/15/202		XXX	13,067	13,067	13,065	12,877		23	ŀ	ļ23	ļ	13,067			ō	103	06/15/2048	2.C FE
	LMRK 2018-1A F		1. MBS PAYDOWN	XXX		19,500	19,494	19,455	····	45	····	45	·	19,500		171 400	474 400	193	06/15/2048	3.C FE
	LPL HOLDINGS INC LAFL 2016-1A A1	03/31/202		XXXXX	28,294,420	28,123,000	28,123,000	20 074		61	<del> </del>	61	·	28,123,000		171,420	171,420		03/15/2029	3.B FE
525221-EM-5		03/15/202		XXXXXX	29,032	29,032	28,469	28,971		310		310		29,032			U	135	01/15/2042	2.A FE 1.D FM.
525221-EM-5. 52522C-AG-8.		03/25/202		XXX			53.637	69,463		344		344					 n	26	08/25/2036	1.D FM
	LNCR 2019-CRE3 B	02/15/202		XXX	56,429	56 , 429	54.665	56,318		I110		110					n	169	04/15/2034	1.D FE
53947D-AG-1		02/15/202		XXX	205,561	205,561	205,731	205,560		1		1		205,561			0	741	04/15/2034	1.G FE
	LVII 2009-3 B4C	03/29/202		XXX						I		I		I			0	1,707	10/27/2037	1.D FM
55283L - AA - 3.		03/15/202		XXX	724,260	724,260	723,501	722,997		1,263		1,263		724,260			0	3,903	03/15/2044	1.F
	MAACH 2019-1 A	03/15/202		XXX	2,445,797	2,445,797	2,445,389	2,406,212		3,288		3,288		2,445,797			0	18,644	10/15/2039	1.F FE
	. CTL - MACYS (MOONACHIE NJ).	03/26/202	1 SINKING FUND REDEMPTION	XXX		43,117	43,117	43,118		<b>1</b>		ļ		43,118			0	431	03/15/2037	3.C
505400 / 0	MAPLE ESCROW`SUBSIDIARY	00/40/22	SECURITY CALLED BY ISSUER	VVV	0.045.650	7 400 000	7 400	7 400						7 400			_		05/05/0000	2 2 55
565122-AC-2.	INC	03/16/202		XXX	8,015,859	7,436,000	7,436,000	7,436,000		4 407		ļ0		7,436,000			ō	626,125	05/25/2023	2.B FE
	MAPSL 2018-1A A	03/15/202		XXX	661,990	661,990	660,680	660,883		1,107	·	1,107	····	661,990		·····	·····ō	4,659	05/15/2043	2.A FE
5/1903-AN-3	MARRIOTT INTERNATIONAL INC. MASSACHUSETTS MUTUAL LIFE	03/01/202	1. MATURITY	XXX	5,000,000	5,000,000	4,987,750	4,999,598		402	·	402	·	5,000,000			D	71,875	03/01/2021	2.C FE
575767 - AJ - 7	INSURANC.	03/01/202		xxx	6,758,374	5,290,000	6,827,809	6,766,442	L	(8,068)	L	(8,068)	· L	6,758,374			n	L	12/01/2041	1.D FE
	MASSACHUSETTS MUTUAL LIFE		TRANSFER FROM SCHEDULE D1							, , ,										
575767 - AQ - 1.	INSURANC	03/01/202		XXX	2,294,787	2,100,000	2,295,937	2,295,476		(689)		(689)		2,294,787			٥		04/15/2050	1.D FE
	MRLN 2016-1 A		1. MBS PAYDOWN	XXX	1,801	1,801	1,735	1,796		5		5		1,801			0	13	12/15/2032	2.A FE
59020U-YP-4	MLMS 2005-A5 A4	I 03/01/202	1 MBS PAYDOWN	XXX	42.312	42.312	41.328	42.302	I	10	1	I 10	1	42.312		1	0	176	06/25/2035	1.D FM

					Sho	T-na-I IIA w	orm Ronds a	nd Stock Solo	l Redeemed		Disposed of	During the (	Current Quarte	ar						
1	2	3 4	5	6	7	8	a a	10	i, Redeemed		Book/Adjusted Ca		Julient Quart	16	17	18	19	20	21	22
	'	F			'	O		10	11	12	13	14	15	1 "	.,	10	15	20	21	NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
OLIOID.		e		1				p. v	Unrealized		Other Than	Total Change		Adjusted	Foreign		T	Interest/Stock	Stated	Modifier and
CUSIP Identi-		I Diaposal		Number of Shares of				Prior Year Book/Adjusted	Valuation	Current Year's (Amortization)/	Temporary	in B./A.C.V.	Exchange Change in	Carrying Value	Exchange Gain		Total Gain	Dividends Received	Contractual Maturity	SVO Administrative
fication	Description	g Disposal n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	Increase/ (Decrease)	Accretion	Impairment Recognized	(11+12-13)	B./A.C.V.	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	During Year	Date	Symbol
lication	METROPOLITAN EDISON	II Date	Name of Fulchaser	Otock	Consideration	i ai vaido	Actual Cost	Carrying value	(Decrease)	Acciction	recognized	(111.12-13)	B./A.O.V.	Disposai Date	Бізрозаі	Бізрозаі	Бізрозаі	Duning rear	Date	Cyrribor
591894-CC-2.	COMPANY	01/14/202	1 DIRECT	XXX	561,077	500,000	499,390	499,487		2		2		499 , 489		61,587	61,587	10,690	01/15/2029	3.A FE
505047 40 7	MICROCHIP TECHNOLOGY	00/00/000	001 001010 0 00	VVV	040 500	000 000	000 455	000 045		(00)		(00)	.]	004 040		00 507	00 507	7 004	00 (04 (0000	0.0.55
595017 - AQ - 7. 59524E - AB - 8.	. INCORPORATED MID-ATLANTIC MILITRY CO	02/03/202		XXX	648,532	620,000	622,455	622,015		(69)		(09)		621,946		26,587	26,587	7,081 7,666	09/01/2023	2.C FE
	MIDATL 5.30 8/50	02/01/202		XXX	438 , 182	438 . 182	423 , 391	438, 159		24		2/	'	438 . 182			 	11,605	08/01/2050	2.B FE
59560W-AC-1	MDST 2010-1 M	03/01/202		XXX	356,352	356,352	355,859	356,324		28		28		356,352			0	2,865	12/15/2045	1.D FM
59560W-AE-7	MDST 2010-1 B.	03/01/202		XXX	593,920	593,920	621,942	593,920		I		I0		593,920			0	6,367	12/15/2045	1.D FM
598329 - AB - 6.	MIDWEST FAM HSG	01/05/202		XXX	251,805	251,805	245,702	251,756		49		49		251,805			0	6,951	01/01/2051	1.E FE
598329 - AC - 4	MWFAM 5.531 1/51	01/01/202		XXX	15,947	15,947	15,765	15,947		<b></b>	<b></b>	0		15,947			0	441	01/01/2051	1.G FE
598329 - AE - 0		01/05/202	1. SINKING FUND REDEMPTION	XXX	9,592	9,592	11,391	9,592		(4.000)		0		9,592			0	318	01/01/2051	2.C FE
61690A - AF - 1	MSBAM 2015-C27 XA	03/31/202		XXXXXX	14,558	14,558	236,763	1,299 14,529		(1,299)		(1,299)	·	14,558		····	U	16,375	12/15/2047	1.A FE 2.B FM
61746R-AB-7		03/01/202		XXX	45.740	45.740	45.947	45.740		20		120 n		45.740				129	07/25/2033	1.D FM
	MSM 2005-6AR 3A1	01/13/202		XXX	326,256	380 .465	307 .025	319,270		(1,087)		(1,087)		318, 183		.8.073	8.073	8.516	11/25/2035	2.B FM
61748H-QW-4		03/25/202		XXX	394.027	394,027	298,475	391,549		2.478		2,478		394,027			0	185	12/25/2035	1.D FM
61748H-VK-4	MSM 2006-2 2A3	03/01/202		XXX	104,315	104,315	99,691	104,234		81		81		104,315			0	1,049	02/25/2036	1.D FM
61748J-AE-7.	MSM 2006-9AR A5	03/25/202		XXX	91 , 193	91,193	48,617	90,479				714		91,193			0	245	08/25/2036	5.B FM
61752R-AJ-1.	MSM 2007-3XS 2A3S	03/01/202		XXX	87 , 481	87,481	55,518	55,518		<b></b>		0		55,518		31,963	31,963	174	01/25/2047	2.B FM
	MSRR 2010-R2 2C	03/26/202		XXX	201,743	201,743	154,207	200 , 174		1,569		1,569		201,743			Ω	195	05/26/2036	1.D FM
	. MSRR 2013-R4 4B2	03/26/202		XXX	92,943	92,943	80,005	92,394		549		549		92,943			0	455	01/01/2037	1.D FM
61764B-AL-7	MSBAM 2014-C18 300B MSC 2014-150E C	03/11/202		XXX	6,114,316 949,500	5,750,000	5,750,225	5,750,053		116		116		5,750,169		364,148	364 , 148	67 ,377 8 .697	08/15/2031	3.B FM
	MSBAM 2014-130E C	03/01/202		XXX	4,467	4 . 467	4,490	4.467		(1,4/0)		(1,4/0)	'	4 . 467					12/15/2046	1.D FM
61764W-AD-9		03/26/202		XXX	88,590		67,992	87,889		700		700		88,590			0	320	11/20/2036	1.D FM
61766N-BG-9	MSBAM 2016-C30 C	02/25/202		XXX	988,884	1,000,000	1,005,352	1,003,540		(127)		(127)		1,003,413		(14,529)	(14,529)	9,605	09/15/2049	3.B FM
61767E-AF-1.	MSBAM 2017-C34 XA	03/31/202	1 INTEREST ONLY PAYMENT	XXX				182		(182)		(182)					0	1,029	11/15/2052	1.A FE
61767F - AJ - 0.	MSC 2016-UB11 D	03/16/202		XXX	2,683,870	2,975,124	2,381,733	2,602,273		11,819		11,819		2,614,092		69,778	69,778	30,371	08/15/2026	4.B FM
61767F -BB -6		03/31/202		XXX	ļ		20,196	223		(223)		(223)	)				0	463	08/15/2049	1.A FE
61767F -BF -7		03/16/202		XXX	3,712,852	3,628,200	3,736,928	3,689,437		(2,353)		(2,353)	!	3,687,084		25,768	25,768	39,059	08/15/2026	3.B FM
	MSC 2018-H3 XA	03/31/202		XXXXXX			2,322 9,680	23		(23)		(23)						53	07/15/2051	1.A FE
	NPRL 2017-1A A1	03/31/202		XXX	181.472	181.472	180.637	181,231		241		241	'	181,472			 	1.182	10/21/2047	1.F FE
629682-AA-3		03/29/202		XXX	23,125	23,125	23 , 125	23,125				0		23,125			0	130	12/28/2049	1.F FE
	CF0Z 2019-1 A	02/15/202	1. MBS PAYDOWN.	XXX	947,741	947,741	947,741	947,741			1	I		947,741			0	9.430	08/15/2034	1.F FE
	l		TRANSFER FROM SCHEDULE D1																	
636792-AB-9.	NATIONAL LIFE OF VERMONT NATIONWIDE MUTUAL	03/01/202	1 TO SCHEDULE BA	XXX	39,895,699	40 , 000 , 000	39,894,050	39,895,617		82		82		39,895,699			0	1,050,000	07/19/2068	1.G FE
638671-AN-7.	INSURANCE COMPAN	03/01/202		xxx	105,377,322	105,620,000	105,373,905	105,376,631		691		691		105,377,322			0		04/30/2050	1.G FE
64829G-AJ-8.		03/01/202	1. MBS PAYDOWN.	XXX		57,628	60,300	57,672		(45)		(45)					Ω	433	11/25/2035	1.C FE
64830G-AB-2	NRZT 2018-1A A1A	03/01/202		XXX	58,751	58,751	60,022	58,773		(22)		(22)		58,751			0	406	12/01/2057	1.D FM
	NAA 2004-AR2 M1	03/25/202		XXX	66,294	66,294	62,317	66,024		270		270		66,294			0	144	10/25/2034	1.D FM
	NMRR 2011-4RA 1A10	03/26/202		XXX	422,285	422,285	330,709	419,305		2,980		2,980		422,285			0	2,280	12/26/2036	1.D FM
	NMRR 2010-6RA 1A6	03/26/202		XXXXX	290,307	290,307	267,627	288,272		2,036	·	2,036	·	290,307		<del> </del>	0	1,665	03/26/2036	1.D FM
65539Q-AW-5 65540A-AB-3	NMRR 2011-2RA 2A14 NMRR 2012-3R 1A2	03/26/202		XXX	242,058 195,288	242,058	183,056	235,986		6,072 .896	·····	6,072 896		242,058 195,288		t	Q	1,873	07/26/2035	1.D FM 1.D FM
666807 -BE - 1	NORTHROP GRUMMAN CORP	03/26/202		XXX	3,700,000	3,700,000	3.778.847	3,710,377		(10,377)		(10,377)	·	3,700,000		†	 n	64.750	03/15/2021	2.B FE
	ACETO (ATLAS) 1L REV									(10,5/7)		1	` <b> </b>			1		, ויע , ויע , ויע		
67052*-AB-2	FUNDED.`	03/31/202		XXX	400,000	400,000	400,000	400,000		<b></b>	<b></b>	ļ0	ļ	400,000		ļ	0		04/29/2025	4.C
67085K-AA-0	OFFUTT AFB AMERICA FIRST	03/01/202		XXX	101,476	101,476	96,907	101,462		13	ļ	13		101,476		<b> </b>	0	2,770	09/01/2050	1.G FE
67092A-AA-3	OCP 2015-8A D	01/19/202	SECURITY CALLED BY ISSUER 1 at 100.000	XXX	6.500.000	6.500.000	5.018.000	5,416,902		8.032		8.032		5,424,934		1.075.066	1.075.066	94.978	04/17/2027	3.B FE
67400F - AC - 5	OAKCL 2018-1A A1B	03/05/202		XXX	4.000.000	4.000.000	4.000.000	4.000.000				n		4.000.000			0,075,000	25.983	10/20/2030	1.A FE
674599-CE-3	OCCIDENTAL PETROLEUM CORP	01/31/202		XXX	557,396	553,800	557 , 117	555,947		(154)		(154)		555,793		1,603	1,603	(24,995)	02/15/2023	3.C FE
68275C-AC-2		03/10/202		XXX	105,020	105,020	118,705	105,207		(187)		(187)		105,020		,,,,,	0	947	08/10/2035	1.D FM
684906 - HL - 7	ORAMFH 3.9 01/01/35	03/26/202	1 VARIOUS	XXX	31,073	31,073	31,073	31,073		ļ	<b></b>	ļ		31,073			0	253	01/01/2035	1.A
69121P-CH-4.		03/01/202	1. MBS PAYDOWN	XXX	54,307	54,307	35,435	54,214		93		93		54,307			0	146	10/25/2035	1.D FM
69403W-AE-7	NAVASL BASE SAN DIEGO 2006A CL2	01/15/202	1. SINKING FUND REDEMPTION	XXX	44,422	44,422	43,541	44,393		29		29		44,422			0	1,239	07/15/2051	2.B FE
U34U3#-AE-/	NAVASL BASE SAN DIEGO		I GINKING LUND KEDEMFIIUN	1			43,341	44,393		129	·	† <sup>29</sup>		44,422		†	U		0111012001	4.D FE
69403W-AG-2	2006A CL3	01/15/202		XXX	58,297	58,297	56,089	58,263		34		34		58,297		ļ	0	1,640	07/15/2051	2.B FE
	PPSI 2005-WHQ2 M2		1. MBS PAYDOWN	XXX	343,739	343,739	297,978	341,051		2,688		2,688		343,739			0	471	05/25/2035	1.D FM
71085P-DD-2.	PCHLT 2005-4 1A2	02/25/202	1. MBS PAYDOWN	XXX	57,874	57,874	51,725	56,582		1,292	L	1,292	L	57,874		l	0	51	12/25/2035	1.D FM

						Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed	or Otherwise	Disposed of	During the C	urrent Quarte	er						
1	2	3 4		5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F								11	12	13	14	15	]						NAIC
		0										0			DI-/				Donal		Designation,
		r								Unrealized		Current Year's Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		i			Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Dispo	sal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Dat		e of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
714046-AG-4	PERKINELMER INC.	01/21/	2021 MARKETAXE	ESS.	XXX	679,339	610,000	632,607	631,301		(148)		(148)		631 , 153		48 , 186	48 , 186	7,269	09/15/2029	2.B FE
71677K - AA - 6	PETSMART INC/PETSMART FI	03/11/	2021 VAR I OUS		XXX	14,287,829	14,000,000	14,000,000					0		14,000,000		287 , 829	287 , 829	57,910	02/15/2028	4.A FE
71839#-AA-2.		01/10/		FUND REDEMPTION	XXX	249 , 199	249 , 199	249 , 199	249,199				0		249 , 199			0	3,869	07/10/2030	2.A PL
718546-AS-3		02/26/			XXX	5,000,000	5,000,000	5,000,000	5,000,000			ļ	ļ0		5,000,000			0	10,528	02/26/2021	2.A FE
	PLAINS END FINANCING LLC	01/15/		FUND REDEMPTION	XXX	70,417	70,417	70,417	70,417		504	<del> </del>	0	ļ	70,417			0	1,058	04/15/2028	3.A FE
/41//1-AA-/	PRINCESS JULIANA INTL QSPCF LP (QUANTUM	03/20/	2021 SINKING F	FUND REDEMPTION	XXX	182,820	182,820	182,014	182,289		531		531		182,820			U	2,514	12/20/2027	4.A FE
74736@-AB-0	PARTNERS)	01/23/	2021 MATURITY		XXX	5,000,000	5,000,000	5,316,000	5,004,467		(4,467)		(4,467)		5,000,000			0	137,000	01/23/2021	1.G PL
749228-AJ-1.	RALI 2006-QS4 A9	03/01/	2021 MBS PAYDO	OWN	XXX	243,820	243,820	199,510	243,024				797		243,820			0	1,909	04/25/2036	1.D FM
	RALI 2007-QS5 A5	03/25/			XXX	100,255	100,255	62,963	99,293		962		962		100,255			0	71	03/25/2037	1.D FM
	RALI 2007-QS5 A8	03/31/		ONLY PAYMENT	XXX			76,278	59,253		(59, 253)		(59,253)					0	3,768	03/25/2037	6. FE
	RALI 2007-QS5 A9	03/25/			XXXXXX	164,908	164,908	105,541	163,352		1,556		1,556		164,908		40.000	0	185	03/25/2037	1.D FM
74927K-AE-0.	RBSSP 2009-8 1A2 RBSGC 2007-B 1A5	03/25/			XXXXXX	131,066	131,066	116,483	117,178 175,141		.585				117 , 178 175 , 726		13,888	13,888	950 1,079	07/26/2039	1.D FM 4.B FM
	RBSSP 2009-1 9A2	03/26/			XXX	11.761	11.761	10.092	11.690		71		71		11.761				109	08/25/2037	1.D FM
	RBSSP 2009-1 9A4	03/26/			XXX	7.448	7,448	6.845	7,404		45		45					0	69	08/26/2037	1.D FM
	RBSSP 2009-13 10A4.		2021 MBS PAYDO		XXX	49,515	49,515		49,280		235		235		49,515			0	274	01/26/2036	1.D FM
74928X-BB-6.	RBSSP 2009-6 3A2	03/26/	2021 MBS PAYDO	OWN	XXX	647,072	647,072	551,755	643,152		3,919		3,919		647,072			0	2,937	01/26/2036	1.D FM
	RFMSI 2007-SA3 2A1		2021 MBS PAYD0		XXX	211,817	211,817	187 , 197	211,066		751		751		211,817			0	1,482	07/27/2037	4.B FM
	RFMSI 2007-SA1 2A1	03/01/			XXX	109,375	109,375	86,887	109,148		227		227	ļ	109,375			0	715	02/25/2037	3.B FM
	RFMSI 2007-SA2 2A1	03/01/			XXX	69,462	69,462	58,371	69,425		37		37	ļ	69,462			0	248	04/25/2037	1.D FM
	RALI 2006-Q05 2A1	03/25/			XXX	43,382 87,404	43,382 87,404	37,824 72,983	43,258 87,146		124 258		124 258		43,382 87,404				29 689	05/25/2046 05/25/2036	1.D FM
75405R-AC-7		03/01/			XXX	2,021,677	2,021,677	1,925,549	2,017,740		3.937		3.937		2,021,677				490	03/23/2030	1.D FE
	RBSSP 2009-7 2A2	03/25/			XXX		36,323	26,656	26,777				0		26,777		9,545	9,545	135	09/26/2035	1.D FM
İ		İ	SECURITY	CALLED BY ISSUER		· ·	i '		·				1		· ·		i ' i				
75620T-AS-7	RCTTE 2015-1A BR	03/18/			XXX	5,000,000	5,000,000	5,006,250	5,003,671		3,970		3,970		5,007,641		(7,641)	(7,641)	31,622	10/20/2027	1.A FE
75620T-AT-5	RCTTE 2015-1A CR	03/18/		CALLED BY ISSUER	XXX	4,000,000	4,000,000	4,010,638	4,002,955		3,225		3,225		4,006,180		(6,180)	(6, 180)	31,920	10/20/2027	1.C FE
730201-A1-0	REINSURANCE GROUP OF		2021 41 100.00	00											4,000,100		(0,100)	(0,100)	١,٥٤٥ الو	10/20/2021	
759351-AP-4	AMERICA INCOR	03/16/			XXX	2,341,665	2,250,000	2,238,120	2,238,682		221		221		2,238,903		102,762	102,762	18,309	06/15/2030	2.A FE
	.RAMC 2006-1 AF5	03/01/			XXX	10,593	10,593	7 ,521	10,581		12		12	ļ	10,593			0	96	05/25/2036	4.B FM
	RALI 2005-QA2 CB2	03/25/			XXX			58,357	67,728		425		425		68,154			0	276	02/25/2035	1.D FM
	RASC 2005-KS1 M1 RALI 2005-QS16 A3	03/25/			XXXXXX	46,695 143,654	46,695 143,654	46,590 125,787	46,664		31 395		31		46,695			U	53 1,405	02/25/2035	1.D FM
	RFMS1 2005-SA1 3A	03/01/			XXX	2,485	2,485	2,454	2,484				1		2,485				10	03/25/2035	1.D FM
	RFMS1 2005-SA4 2A2	03/01/			XXX	85,825	85,825	79,717	85,749				76		85,825			0	573	09/25/2035	1.D FM
	RAST 2006-A7CB 1A3		2021. MBS PAYDO		XXX	118,822	118,822	112,584	118,731		91		91		118,822			0	1,464	07/25/2036	3.B FM
	RAST 2006-A14C 1A2	03/01/			XXX	152,885	152,885	140,272	152,584		300		300		152,885			0	1,421	12/25/2036	4.B FM
	RESTLAS 2013 LLC	01/08/		FUND REDEMPTION	XXX	6,795,176	6,795,176	6,795,176	6,795,176				0		6,795,176			0	171,767	01/02/2022	3.C PL
	. SCOF 2015-2A B2R	03/05/			XXX	10,250,000	10 , 250 , 000	10 , 250 , 000	10,250,000		/0.40		0		10 , 250 , 000			0		07/15/2028	1.C FE
78419C-AG-9.	SGCMS 2016-C5 XA SOFI 2016-A B	03/31/		ONLY PAYMENT	XXXXXX	102,221	102,221	28,339	242		(242) 475	·	(242)	ļ	102,221			0	602 733	10/10/2048	1.A FE 1.D FE
	SAPA 2018-1A A	03/25/		OWN	XXX	512,253			504,546		475 871	·	871		512,253			U		01/26/2038	2.B FE
	SAPA 2020-1A A		2021. MBS PAYDO		XXX	522,342	522,342	518,695	522,319		23	ļ	23	ļ	522,342				2.444	03/15/2040	2.A FE
	SMET13-4		2021. MBS PAYDO		XXX	131,577	131,577	117,700	130,012		1,565		1,565		131,577			0	475	04/25/2043	1.D FM
81745B-AB-1	SEMT13-6.		2021. MBS PAYDO		XXX	225,703	225,703	217,980	225,259		445		445		225,703			0	1,171	.05/25/2043	1.D FM
81745C-AA-1		03/01/		OWN	XXX	463,557	463,557	457,678	463,237		320		320		463,557			0	1,926	06/25/2043	1.D FM
81745M - AA - 9.		03/01/			XXX	82,874	82,874	72,152	82,253		621	ļ	621	ļ	82,874			0	233	02/25/2043	1.D FM
81746P - CC - 5		03/01/			XXX	23,058	23,058	22,148	23,055		3	ļ	ļ3	ļ	23,058			0	146	06/25/2046	1.D FM
81746P-CD-3	SEMT 2016-1 B3 SEMT 2016-2 B2	03/01/			XXXXXX	25,239	25,239	21,080	25,226		13		ļ <sup>13</sup>		25,239 25,453			0	160 159	06/25/2046	1.D FM
	SEMT 2016-2 B3		2021 MBS PAYDO 2021 MBS PAYDO		XXX	25,453	25,453	24,442	25 , 450 27 , 758				3					۵	159	08/25/2046	1.D FM
	SPRO 2019-1A A2.	03/01/			XXX	26,250	26,250	26,250	26,250		1		n		26,250				255	10/25/2040	2.C FE
82321U-AA-1	SHNTN 2015-1A A	03/15/			XXX	52,815	52,815	52,308	52,708		107	Ī	107					0	399	10/15/2042	2.A FE
827048 - AT - 6.		01/13/			XXX	2,039,420	2,000,000	2,000,000	2,000,000				L		2,000,000		39,420	39,420	31,139	03/15/2025	3.B FE
83405A - AB - 0.	SCLP 2017-1 B	03/25/	2021 MBS PAYDO		XXX	911,064	911,064	910,889	908,656		2,407		2,407		911,064			0	4,019	01/26/2026	1.A FE
	SCLP 2017-6 A2	03/25/			XXX	1,975,200	1,975,200	1,975,174	1,973,096		2, 104	ļ	2,104	ļ	1,975,200			0	9,590	11/25/2026	1.A FE
	SONIC HEALTHCARE LTD	01/13/			XXX	42,000,000	42,000,000	42,000,000	42,000,000			<b></b>	fō	ļ	42,000,000			ō	1,071,000	01/13/2021	2.C
83546D-AF-5	SONIC 2018-1A A2 SOUTH TEXAS ELECTRIC COOP	03/20/	2021 MBS PAYDO	UWIN	XXX	6,250	6,250	6,250	6,250		<del> </del>	<del> </del>	<del> 0</del>	·	6,250	<b></b>	·····	0	42	02/20/2048	2.B FE
84055*-AE-8	INC.	02/16/	2021. SINKING F	FUND REDEMPTION	XXX	16,667	16,667	16,667	16,667			<u> </u>	lo		16,667			0	347	08/15/2048	1.F

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed	or Otherwise	Disposed of	During the C	Current Quarte	er						
1	2	3 4	5	6	7	8	9	10	,		Book/Adjusted Ca			16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		e		1					Unrealized		Other Than	Total Change		Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		i	.	Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value			Total Gain	Dividends	Contractual	SVO
Identi-	D	g Dispo		Shares of	0	D	A -41 O4	Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date		Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
841215-AA-4.	SOUTHAVEN CMBD CYCLE GEN SOUTHERN CALIFORNIA EDISON	02/15/2	UZI SINKING FUND REDEMPITON	XXX	222,930	222,930	225,054	222,937		························(')		·······························('/)		222,930				4,287	08/15/2033	1.C FE
842400 - GH - O.		03/01/2	021. MATURITY	XXX	3,500,000	3,500,000	3,432,065	3,494,448		5,552		5,552		3,500,000			0	50,750	03/01/2021	1.G FE
	SOUTHWEST AIRLINES 2007-1				i					T		T								
84474Y - AA - 4.	A	02/01/2		XXX	12,440	12,440	12,253	12,434		6		6		12,440			0	383	08/01/2022	1.F FE
84762L - AU - 9.		03/10/2		XXX	6, 172, 500	6,000,000	6, 196, 440	6, 181, 988		(24,422)		(24,422)		6, 157, 566		14,934	14,934	227 , 125	07/15/2025	4.B FE
	SAVE 2017-1 AA	02/15/2		XXX	90,954	90,954	84,701	45,341		136		136		90,954			0	1,535	02/15/2030	1.E FE
855244-AZ-2	STARBUCKS CORPORATION	01/11/2	021. RBC DAIN RAUSCHER.	XXX	656 , 127	620,000	618,954	619,009		3		<b>1</b> 3		619,012		37 , 116	37 , 116	2,547	11/15/2030	2.A FE
857477-AQ-6.	STATE STREET CORP	03/15/2	SECURITY CALLED BY ISSUER 021 at 100.000	XXX	6,000,000	6,000,000	6,000,000	6,000,000				1		6,000,000			0	57 , 203	05/14/2049	2.A FE
858119-BM-1.	STEEL DYNAMICS INC.	01/11/2		XXX	684 .046	620.000	626 .813	626,486		(18)		(18)		626 , 467		57.579	57 .579	12,202	01/15/2031	2.C FE
858155-AE-4		03/08/		XXX	1,470,313	1,250,000	1.415.533	248,341		(2,740)		(2,740)		1,413,102		57,211	57,211	15.660	01/18/2029	2.C FE
85815C-AA-7		03/30/		XXX	88,695,000	90,000,000	90,000,000	90,000,000		1		0		90,000,000		(1,305,000)	(1,305,000)	521,392	04/15/2031	1.A FE
86212V - AA - 2	STR 2016-1A A1	03/20/2		XXX	422,929	422,929	422,705	422, 193		735		735		422,929		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0	2,310	10/20/2046	1.E FE
86212V - AB - 0.	STR 2016-1A A2	03/20/2	021. MBS PAYDOWN	XXX	53,973	53,973	53,958	53,849		124		124		53,973			0	389	10/20/2046	1.E FE
86212V - AD - 6.	STR 2018-1A A1	03/20/2		XXX	10,000	10,000	9,997	9,979		21		21		10,000			0	66	10/20/2048	1.A FE
	STR 2018-1A A2	03/20/2	021. MBS PAYDOWN	XXX	65,000	65,000	64,976	64,852		148		148		65,000			0	465	10/20/2048	1.A FE
	STR 2019-1A A3	03/20/2	021. MBS PAYDOWN	XXX	6,771	6,771	6,777	6,551		11		11		6,771			0	37	11/20/2049	1.E FE
86213A - AB - 5.		03/20/2		XXX	94,941	94,941	94,925	94,692		249		249		94,941			0	826	11/20/2043	1.E FE
86213B-AB-3.		03/20/2		XXX	17 , 938	17,938	18,380	17,917		20		20		17,938			0	149	04/20/2044	1.E FE
86213C-AB-1.		03/20/2		XXX	32,950	32,950	33,368	32,912		38		38		32,950			0	229	04/20/2045	1.E FE
	SARM 2006-1 5A2	03/01/2		XXX	172,035	172,035	150,025	169,857		2,177		2,177		172,035			Ω		02/25/2036	1.D FM
	SARM 2005-11 3A	03/01/2		XXX	34 , 426	34,426	31,673	34,415		11		ļ11		34,426			0	132	05/25/2035	1.D FM
863579-16-9.	SARM 2006-3 4A	03/01/2	021. MBS PAYDOWN	XXX	109,000	109,000	84,280	108,721		279		279		109,000			0	562	04/25/2036	1.D FM
86359B-G5-4.	SASCO SERIES 2004-18H CLASS A5	02/26/2	021. MBS PAYDOWN	xxx	4,050	4,050	3,999	4,043		7		7		4,050			0	23	10/25/2034	1.D FM
0000000-00-4.	SASCO SERIES 2004-9XS		OZ I IMBO I AIDOMN.		,050	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,043		1		1						20	10/20/2004	
86359B-RC-7.	CLASS 1A5	03/01/2	021. MBS PAYDOWN	XXX	468,688	468,688	473,375	468,688				٥		468,688			Ω	4,682	05/25/2034	1.D FM
	SASC SERIES 2005-9XS CLASS																			
86359D-EN-3.	1A3B	03/01/2		XXX	211,728	211,728	211,728	211,728				0		211,728			0	1,799	06/25/2035	1.D FM
	. SASC 2005-GEL3 M4	03/25/2		XXX		88,604	89,111	88,610		(6)		(6)		88,604			0	255	06/25/2035	1.D FM
	SAMI 2005-AR6 2A1	03/25/2		XXX	104,305	104,305	93,353	103,914		390		390		104,305			0	165	09/25/2045	1.D FM
	SASC 2006-0PT1 A5	03/25/2		XXX	283,181	283,181	235,218	278,872		4,309		4,309		283 , 181			D	227	04/25/2036	1.D FM
86361W-AA-9.	SAMI 2006-AR8SUNOCO LOGISTICS PARTNERS	03/25/2	021. MBS PAYDOWN SECURITY CALLED BY ISSUER	XXX	135,682	135,682	111,938	135, 191		491		491		135,682				65	10/25/2036	1.D FM
86765B-AR-0.	OPERATIO.	03/05/2	021. at 100.000	XXX	5.000.000	5.000.000	4.995.250	4.999.783		187		187		4.999.971		29	29	94,111	03/15/2021	2.C FE
86789M-AL-1	STALT 2005-1F 2A1	03/25/		XXX	100,193	100,193		99,276		917		917		100,193			0	113	12/25/2035	1.D FM
869504-AC-4	SPSS 2011-1A B.	03/15/2	021. MBS PAYDOWN.	XXX	56,421	56,421	56,420	56,250		171		171					0	667	11/15/2058	2.B FE
87227L - AA - 5.	TCF NATIONAL BANK	02/19/2	021 DIRECT	XXX	6,916,187	7,000,000	6,939,302	6,940,641		783				6,941,424		(25,237)	(25,237)	182,073	07/02/2029	2.C FE
87233G-AA-8	TCP 2016-1A A1ST	03/15/2	021. MBS PAYDOWN	XXX	3,695,145	3,695,145	3,695,145	3,695,145		ļ		0		3,695,145			0	20,938	12/15/2028	1.A FE
87233G-AC-4	TCP 2016-1A A1SF	03/15/2		XXX	2,767,899	2,767,899	2,767,899	2,767,899		ļ		0		2,767,899			0	24,219	12/15/2028	1.A FE
87244B-AA-6.	TGIF 2017-1A A2	02/02/2		XXX	25,000	25,000	25,000	25,000		ļ	ļ	0		25,000			0	388	04/30/2047	4.B FE
072644 40 0	T MODILE HEALTAN	02/20/	SECURITY CALLED BY ISSUER	vvv	2 004 250	2 000 000	2 040 000	2 045 227		/4001	1	(400)	J	2 045 044		/4E 044\	/4E 044	200 200	01/15/2020	2 0 55
87264A - AP - O.	T-MOBILE USA INC BELL 2016-1A A23	03/29/2		XXX	2,994,250	2,900,000	2,919,238	2,915,237		(193)	·	(193)	·	2,915,044 336,375		(15,044)	(15,044)	226,200	01/15/2026	3.B FE2.B FE
	BELL 2016-1A A23	02/25/2		XXX	28,750	28,750	25,875	28,523		227		227					U	4,179	11/25/2048	2.B FE
	BELL 2018-1 A211	02/25/2		XXX	50,000	50,000	50,000	50,000		1221	ļ	1		50,000				618	11/25/2046	2.B FE
87404L-AA-0.		03/15/2		XXX	1,651,968	1,651,968	1,418,885	1,419,303		1	t	1		1,419,303		232,665	232,665	10,516	12/15/2044	2.B FE
01-104L-NA*0.	TEACHERS INSURANCE AND		TRANSFER FROM SCHEDULE D1				, , , 10,000	, 410,000		1	T	1		, 410,000					12/10/2044	
878091-BD-8.	ANNUITY ASS	03/01/2	021. TO SCHEDULE BA	XXX	3,198,883	3,000,000	3,217,530	3, 199, 679		(796)	ļ	(796)		3, 198, 883			0	73,500	09/15/2044	1.D FE
070004 50 :	TEACHERS INSURANCE AND	00/0//	TRANSFER FROM SCHEDULE D1	,,,,,,	00 000 400	04 000 000	00 000 000	00 000 055						00 000 400			_		05/45/0050	4.0.55
878091-BG-1	ANNUITY ASS	03/01/2		XXX	23,968,462	24,000,000	23,968,080	23,968,355		107	ļ	107		23,968,462		/ 400	0		05/15/2050	1.D FE
87970U-AS-5.		03/30/2		XXX	188,173	188,173	188,409	188,365		236	ļ	236	ļ	188,601		(428)	(428)	1,161	01/17/2027	1.A FE
88031Q-AA-8. 881561-Z6-4.		03/30/2		XXXXX	331,578	331,578	334,250	332,506		(928)	·	(928)	·	331,578			ō	5,072	03/30/2024	2.B FE
	TMCL 2019-1A A	03/25/2		XXX		315,845 836,667	199,772	313,550		2,294		2,294		315,845 836,667				204	06/25/2037	1.D FM
	TMCL 2019-1A A	03/20/2		XXXXXX	32,683,175	32 , 106 , 539	32,101,101	32, 100, 694						32,099,984		583 , 191	583 , 191		04/20/2044	1.F FE
	TMCL 2020-1A A	03/31/2		XXXXX	32,683,175	32,106,539	32,101,101	32, 100, 694		(710)		(710)		32,099,984				82,668	08/21/2045	1.F FE
88576N-AJ-7.		03/20/		XXX	31,393,790		11,580			I11		11				422,000	000 0	7	03/20/2043	1.A FE
88576N-AP-3.		03/15/2		XXX	324,587	324.587	329 .423	323,881						324,587			D	3,254	10/15/2042	1.E FE
88576R-AA-7		03/15/2		XXX	553,105	553 , 105	552,956	551,759		1,346		1,346					0	5,837	01/15/2044	1.A FE
	HENDR 2008-2A		021. MBS PAYDOWN.	XXX	289,707	289,707	289,584	288,992		715		715		289,707			0	2,776	12/15/2030	1.A FE
	321 HENDERSON RECEIVABLES																			
88576V - AA - 8.	V 2008-A	03/15/2	021. MBS PAYDOWN	XXX	230,237	230,237	208,653	229,027		1,211	ļ	1,211	ļ	230,237		l	0	3,732	06/15/2045	1.A FE

Show All Long Torm Bonds and 9	Stack Sald Dadaamad or Othorwica	Disposed of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed	or Otherwise	Disposed of	During the C	Current Quart	er						
1	2	3 4	5	6	7	8	9	10	,		Book/Adjusted Ca			16	17	18	19	20	21	22
		F							11	12	13	14	15	1						NAIC
		0																		Designation,
		r									Current Year's		1	Book/				Bond		NAIC Desig.
OLIOID.		e		1				D: V	Unrealized		Other Than	Total Change		Adjusted	Foreign		T	Interest/Stock	Stated	Modifier and
CUSIP Identi-		a Dispos		Number of Shares of				Prior Year Book/Adjusted	Valuation Increase/	Current Year's (Amortization)/	Temporary Impairment	B./A.C.V.	Exchange Change in	Carrying Value	Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Dividends Received	Contractual Maturity	SVO Administrative
fication	Description	n Dispos		Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
88576X-AA-4		03/15/2		XXX	28,331	28,331	29,624	28,377	(Decrease)	(46)	rtecognized	(46)	D./A.C.V.	28,331	Disposai	Disposai	Disposai	248	07/15/2059	1.A FE
88576X-AB-2	HENDR 2010-1A B	03/15/2		XXX	78.039	78.039	78,002	77,750		289		289	·	78.039			0	1,146	07/15/2061	1.A FE
88606W-AA-0	TB0LT 2017-A A	03/15/2		XXX	1,629	1,629	1,629	1,626				3		1,629			0	11	05/17/2032	1.G FE
886528-AA-6		03/15/2		XXX	120,097	120,097	120,097	120,097						120,097			0	3,620	09/15/2054	2.B FE
88708L - AA - 1	TIMBR A A	02/26/2	21. MBS PAYDOWN	XXX	184,850	184,850	154,350	184,460		391		391		184,850			0	131	06/28/2036	3.B FE
001006 AD 1	TOTAL CYCTEM CEDVICES INC	02/04/2	SECURITY CALLED BY ISSUER	VVV	4 000 000	4 000 000	4 020 520	4 000 110		(0.440)		(2.110)	J	4 000 000				63,333	04/04/2024	2055
891906-AD-1 89543Y-AA-0	TOTAL SYSTEM SERVICES INC TRI-COMMAND MILITARY HSG	03/01/2		XXX	417,302	4,000,000 417,302	4,030,520 417,302	4,002,110 417,302		(2,110)		(2,110)	' <del> </del>	417,302				11,232	04/01/2021	2.C FE 3.B FE
89613F - AA - 6		03/18/2		XXX	28,896	28,896	28,752	28,851		45	†	45		28,896			۱	214	01/17/2036	1.A FE
89655Y - AA - 4		03/16/2		XXX	57 ,224	57,224	62,800	57 ,287		[64]		(64)					0	612	11/16/2039	2.A FE
89989F - AA - 2		03/15/2		XXX	747,409	747,409	597,927	597,927		I		I 0		597,927		149,482	149,482	6,974	12/13/2048	2.A FE
90139A-AA-0.	CL-DAL 2020 A	03/15/2		XXX	3,537,428	3,537,428	3,537,428	3,537,428				0		3,537,428			0	4,558	12/15/2045	2.C PL
90139A - AB - 8.		03/15/2		XXX	344,907	344,907	344,907	344,907			<b></b>	L		344,907			0	4,557	12/15/2045	3.A PL
	.UBSCM 2017-C2 XA	03/31/2		XXX			46 , 149	495		(495)		(495)	)				0	1,052	08/15/2050	1.A FE
90276C - AJ - 0.	UBSCM 2017-C2 B	02/25/2		XXX	2,396,678	2,200,000	2,265,981	2,249,675		(1,145)		(1,145)	!	2,248,530		148 , 149	148 , 149	20,497	08/15/2050	3.B FM
90276T-AH-7.	UBSCM 2017-C5 XAUS BANK NATIONAL	03/31/2	121. INTEREST ONLY PAYMENT SECURITY CALLED BY ISSUER	XXX			24,850	290		(290)		(290)	)				0	588	11/15/2050	1.A FE
90331H-NP-4	ASSOCIATION.	03/26/2		xxx	2,140,000	2,140,000	2,136,341	2,139,598		293		293		2,139,891		109	109	28,088	04/26/2021	1.D FE
	US BANK NATIONAL		SECURITY CALLED BY ISSUER													İ				
90331H-NQ-2		03/26/2		XXX	4,000,000	4,000,000	4,007,388	4,000,000		152		152		4,000,152		(152)	(152)	8,975	04/26/2021	1.D FE
	STEAM 2018-1 A1	02/26/2		XXX	2,608,547	2,608,547	2,608,544	2,608,667		(120)		(120)	}	2,608,547			0	85,344	04/25/2048	1.F FE
90353D-BA-2 909319-AA-3	UBSCM 2018-C12 XAUNITED AIRLINES INC	03/31/2		XXX	1.844.286	1,844,286	1.844.164	50		(50)		(50)		1,844,286			D	111	08/15/2051	1.A FE 2.B FE
909310-AA-6		02/15/2		XXX	1,044,200	20,812		1,044,203		01		01		1,644,260					08/15/2025	1.E FE
90932Q-AA-4		03/03/2		XXX	395,416	395,416	392,900	395,361		54		54		395,416			 0	7,414	09/03/2026	1.G FE
90983V - AA - 1		03/15/2		XXX	231,186	231,186	235,668	231,087		99		99		231, 186			0	6.486	09/15/2051	2.B FE
	1		SECURITY CALLED BY ISSUER															, , , ,		
	UNITED STATES STEEL CORP	03/10/2		XXX	52,693,335	45,000,000	42,599,250	42,807,200		69 , 724		69,724	ļ	42,876,924		2,123,076	2,123,076	9, 146, 755	06/01/2025	4.A FE
91531U-AA-8.		03/15/2		XXX	334,357	334,357	336,237	334,493		(137)		(137)	}	334,357		4 507	0	2,180	07/15/2025	2.B FE
91533B-AD-2 91679R-AA-7		01/08/2		XXXXXX	1,050,764	1,000,000	1,050,773	1,049,271		(94)		(94)		1,049,177 496,955		1,587	1,587	1,200	06/22/2030	2.C FE
	VDC 2019-1A A2	03/22/2	121. MBS PAYDOWN.	XXX	2,875	496,955 2,875	496,955	2,875		<del> </del>	<del> </del>	1		2,875				2,723	04/20/2028	2.C FE 1.G FE
322 12K-AA-4	1 VDG 2010-1A A2	03/ 13/2	SECURITY CALLED BY ISSUER		2,075	2,073		2,075				1		2,075				19	01/10/2044	1.0 1 L
92240M-BF-4	VECTOR GROUP LTD	02/01/2	21. at 101.531	XXX	21,905,313	21,575,000	21,287,219	21,337,169		3,848		3,848		21,341,017		233,983	233,983	991,048	02/01/2025	3.C FE
92329J-BA-6		02/12/2		XXX	1,000,000	1,000,000	965,000	971,422		28,578		28,578		1,000,000			0	2,928	02/28/2026	1.B FE
	VENTR 2012-12A CRR	02/12/2		XXX	2,000,000	2,000,000	2,000,000	2,000,000			<b></b>	ļ0		2,000,000		(400,000)	0	7,500	02/28/2026	1.E FE
92329X-AS-7	VENTR 2014-16A BRRVIRGINIA ELECTRIC AND	03/30/2	121. BARCLAYS CAPITAL INC	XXX	13,068,000	13,200,000	13,200,000	13,200,000			<del> </del>	ļ		13,200,000		(132,000)	(132,000)	91,167	01/15/2029	1.A FE
927804-FG-4		01/11/2	121. JPMORGAN SECURITIES INC	XXX	777 . 427	430,000	659 . 156	643,404		(256)		(256)		643 . 148		134,279	134,279	6,148	11/15/2038	2.A FE
92838@-AA-1	VISTA RIDGE LLC	03/31/2	21. SINKING FUND REDEMPTION	XXX	8,321	8,321	8,321					Ió					0	53	10/14/2049	1.F PL
92922F-3J-5	WAMU 2005-AR12 1A4	03/01/2		XXX	111,988	111,988	107,080	111,907		81		81		111,988			0	609	10/25/2035	1.D FM
92925G-AA-1	WAMU 2006-AR16 1A1	03/01/2		XXX	84 , 173	84 , 173		83,636	ļ	537	ļ	537		84 , 173			0	336	12/25/2036	1.D FM
92925G-AC-7.		03/01/2		XXX	71,873	71,873	59,580	71,759		114		114	ļ	71,873			o	225	12/25/2036	1.D FM
	WFRBS 2013-C12 XA	03/31/2		XXX				346		(346)		(346)	}				0	564	03/15/2048	1.A FE
	WFRBS 2013-C17 XA	03/31/2		XXX	t		99,471	1,281		(1,281)	·	(1,281)	<u> </u>	<del> </del>			0	2,353	12/15/2046	1.A FE
92938J-AH-5. 92940P-AG-9.	WFRBS 2013-UBS1 XA	03/31/2		XXX	4,185,116	4.100.000	17,117	4.090.650		(160)		(160)	' <del> </del>	4.090.783		94.333	94.333	31.775	03/15/2046	1.A FE 2.B FE
	WRG 2017-1 A.	03/15/2		XXX	419,737	419,737	419,809	419,315		422		422		419,737			0	3,360	03/15/2026	1.F PL
92940V - AB - 7		03/15/2		XXX	211,169	211,169	211,168	210,767		403		403		211,169			0	2,247	03/15/2026	2.B PL
	WASI 2007-HE1 A	03/25/2		XXX	162,775	162,775	141,882	162,059		716		716		162,775			0	71	07/25/2037	1.D FM
92978J-AH-6	WSLT 2006-1 B	01/25/2		XXX	13,080	13,080	8,408	12,995		85		85		13,080			0	15	04/25/2040	1.C FE
020050 46 0	WADDELL AND REED FINANCIAL	04/40/0	MATURITY	VVV	4 750 000	4 750 000	4 744 700	1 740 000		400		400		4 750 000			_	50.040	04/42/0004	2.0
930059 - A@ - 9.	CTL - WALGREENS	01/13/2	121. MATURITY	XXX	1,750,000	1,750,000	1,741,723	1,749,898		102		102	····	1,750,000			Ω	50,313	01/13/2021	2.C
93042#-AA-9		03/15/2	121. SINKING FUND REDEMPTION	XXX	12,660	12,660	12,660	12,661		1	1	10		12,661		(1)	(1)	115	06/30/2033	2.B
	WAMU 2006-AR18 2A2	03/01/2		XXX	86,015	86,015	72,603	85,922		93	I	93		86,015		( * /	0	468	01/25/2037	1.D FM
93363C-AB-5.	WAMU 2006-AR7 2A	03/01/2	21. MBS PAYDOWN	XXX	375,996	375,996	316,113	374,659		1,337		1,337		375,996			0	900	07/25/2046	1.D FM
	WAMU 2006-AR9 1A	03/01/2		XXX	115,940	115,940	106,276	115,707		233		233		115,940			0	303	08/25/2046	1.D FM
	WAMU 2006-AR14 1A1		21. MBS PAYDOWN.	XXX	31,382	31,382	30 , 166	31,368	ļ	14		14		31,382			0	135	11/25/2036	1.D FM
	. WMALT 2006-1 3A2		121. MBS PAYDOWN	XXX	12,903	12,903	11,806	12,897	ļ	16	ļ	<b>6</b>	ļ	12,903	<b></b>		<u>0</u>	75	02/25/2036	1.D FM
	WMALT 2006-AR2 A1A		121. MBS PAYDOWN	XXX	84,767	84,767	71,628	84,527		240	ļ	240	ļ	84,767			ō	207	04/25/2046	1.D FM
1 93935A-AD-4	.WMALT 2006-AR5 4A		21. MBS PAYDOWN	XXX	96,659	96.659	74.911	96.439	L	220	1	220	L	96.659	L			213	06/25/2046	1.D FM

					Shor	w All Long-T	arm Ronds a	nd Stock Solo	l Padaamad		Disposed of	During the C	urrent Quart	or						
1	2	3 4	5	6	7	W All Long-1	o a	10 3100K 3010	i, Redeemed		Book/Adjusted Ca		urrent Quart	16	17	18	19	20	21	22
'	2	F			,	0		10	11	12	13	14	15	1 10	17	10	19	20	21	NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
OLIGIB		e		Ni				DeiserVeser	Unrealized	0	Other Than	Total Change	Total Foreign	Adjusted	Foreign	De die de Ceir	T-4-1 O-:	Interest/Stock	Stated	Modifier and
CUSIP Identi-		g Disposal		Number of Shares of				Prior Year Book/Adjusted	Valuation Increase/	Current Year's (Amortization)/	Temporary Impairment	in B./A.C.V.	Exchange Change in	at	(Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Dividends Received	Contractual Maturity	SVO Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
94354K - AA - 8		03/15/2021	MBS PAYDOWN	XXX	733,998	733,998	725,056	717,080				1,172		733,998			0	4,410	09/15/2044	2.A FE
9497EB-AB-5	WFHET 2006-3 A2	01/25/2021	MBS PAYDOWN	XXX	5,828	5,828	5,274	6,159		(332)		(332)		5,828		ļ	0	2	01/25/2037	1.D FM
94980G-BB-6.	WFHET SERIES 2004-2W CLASS	03/01/2021	MBS PAYDOWN	XXX	725,531	725,531	634,280	725, 188		344		344		725,531			0	6,018	09/25/2034	1.D FM
	WFMBS 2006-AR12 1A	02/01/2021	MBS PAYDOWN.	XXX		38,691		36,379		2,312		2,312						26,805	09/25/2034	1.D FM
	WFMBS 2007-7 A43	03/25/2021	MBS PAYDOWN	XXX	5,335	5,335	4,577	5,315		20		20		5,335			0	5	06/25/2037	1.D FM
	WFMLT 2011-RR4 1A2	03/29/2021	MBS PAYDOWN	XXX	132,057	132,057	97,881	131,094				963		132,057		ļ	0	843	06/27/2036	1.D FM
	WELLS FARGO BANK NA	01/15/2021	MATURITY	XXX	10,000,000	10,000,000	10,007,060	10,000,097		(97)		(97)		10,000,000		<b></b>	0	13,976	01/15/2021	1.C FE
94989H-AZ-3 94989N-BH-9	WFCM 2015-NXS1 XA WFCM 2015-C30 XA	03/31/202103/31/2021	INTEREST ONLY PAYMENT	XXX			27 ,457 14 ,780	302		(302)		(302)				<del> </del>		877	05/15/2048	1.A FE
	WFCM 2015-LC22 XA	03/31/2021.	VARIOUS	XXX			14,249	50		(50)		(50)				†	 0	330	09/15/2058	1.A FE
	WFCM 2015-NXS4 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX			35,092	268		(268)		(268)					0	923	12/15/2048	1.A FE
	WFCM 2016-C32 XA	03/31/2021	VARIOUS	XXX			634,765	6,003		(6,003)		(6,003)				ļļ	0	13,776	01/01/2059	1.A FE
	WFCM 2015-P2 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX			90,484	677		(677)		(677)				ļ	0	1,966	12/01/2048	1.A FE
	WFCM 2016-NXS5 XA	03/31/2021	INTEREST ONLY PAYMENT	XXXXXX			57,007	502		(502)		(502)				·	0	1,382	01/01/2059	1.A FE
	WFCM 2016-C35 XA WFCM 2016-BNK1 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX				692		(692)		(692)				t		1,429	07/15/2048	1.A FE
95000F-AH-7.	WFCM 2016-C37 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX			4.577	65		(65)		(65)					0	116	12/15/2049	1.A FE
95000T-BV-7		03/31/2021	INTEREST ONLY PAYMENT	XXX			1,866	24		(24)		(24)					0	51	03/15/2050	1.A FE
	WFCM 2017-C42 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX			9,969	92		(92)		(92)					0	212	12/01/2050	1.A FE
	WFCM 2017-C42 B	03/16/2021	CITIGROUP GLOBAL MARKETS	XXX	5,398,980	4,950,000	5,098,396	5,070,285		(3,285)		(3,285)		5,067,000		331,981	331,981	58,879	12/15/2050	3.B FM
	WFCM 2017-C38 XA	03/31/2021	INTEREST ONLY PAYMENT	XXX	242.002	242.002	26,916	264		(264)	·	(264)		242 002		<del> </del>	0	587	07/15/2050	1.A FE
	WEN 2015-1A A23	03/15/202103/15/2021	MBS PAYDOWN	XXX XXX	213,063 5,000	213,063 5,000	212,810	213,005 5,000		58		58		213,063 5,000		<del></del>	U	2,395 49	06/15/2045	2.B FE 2.B FE
	WEN 2019-1A A21	03/15/2021.	MBS PAYDOWN	XXX	45,000	45,000	45,000	45,000			<b>†</b>	1		45,000		†	 0	426	06/15/2049	2.B FE
İ			TRANSFER FROM SCHEDULE D1		i i			i .				1		· ·					İ	
95765P-AA-7.	WESTERN & SOUTHERN LIFE	03/01/2021	TO SCHEDULE BA	XXX	38,867,247	39,000,000	38,863,530	38,866,894				353		38,867,247		ļ	0	1,004,250	01/15/2049	1.F FE
95829T-AA-3		03/15/2021	SINKING FUND REDEMPTION	XXXXXX	180,869	180,869	201,619	180,926		(57)		(57)		180,869		15,853	U	6,104	03/15/2057	1.C FE
96208T-AA-2	CA WILLIAM S HART UHSD	02/03/2021	VARIOUS		7,715,853	7,700,000	7,742,350	7 , 717 , 404		(17,404)		(17,404)		7,700,000		15,853	15,853	187,935	02/01/2023	3.C FE
969268-DN-8	2020	02/02/2021	TD SECURITIES LLC.	XXX	4,009,961	3,950,000	3,950,000	3,950,000				0		3,950,000		59,961	59,961	10,630	08/01/2037	1.C FE
96928*-CH-8	CTL - WALGREENS POOL III	03/26/2021	SINKING FUND REDEMPTION	XXX	291,015	291,015	291,015	291,015				0		291,015		ļ	0	2,856	11/15/2034	2.B
96928*-DL-8	CTL - WALGREENS (WINCHESTER VA)	03/15/2021	SINKING FUND REDEMPTION	XXX	29.127	29,127	29.127	29.127				1		29 , 127			0	300	07/15/2035	2.B
	CTL - OAKWOOD HEALTHCARE											1			•	İ				
96928*-DM-6	(DEARBORN	03/15/2021	SINKING FUND REDEMPTION	XXX	56,077	56,077	56,566	56,081		(4)		(4)		56,077		ļ	0	610	10/15/2030	1.C
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)	03/15/2021.	SINKING FUND REDEMPTION	XXX	37,215	37 ,215	37 ,215	37,215				1		37,215			0	338	10/15/2031	2.B
96950F - AN - 4		02/02/2021.	VARIOUS.	XXX	5.779.969	4,755,000	5,549,561	5,543,867		(1,208)		(1,208)		5,542,659		237,310	237,310	98,588	03/04/2044	2.B FE
97988Q-AC-8.	WDMNT 2017-2A B	03/10/2021	VAR I OUS.	XXX	24,500,000	24,500,000	24,490,500	24,491,823		(2,619)		(2,619)		24,489,205		10,795	10,795	248,336	07/18/2028	1.C FE
070000 AE 4	WDMNT 2017-2A C	03/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	13,700,000	13,700,000	13,735,750	13,718,831		(577)	1	(577)		13,718,255		(18,255)	(18,255)	176,693	07/18/2028	1.F
31300Q-AE-4	HDMM1 ZUII ZA V		SECURITY CALLED BY ISSUER		13,700,000	13,700,000	13,730,750	15,710,031		,	ļ	1(3/7)	ļ	13,710,233		, ,	(10,200)	1/0,093	0111012020	
97988Q-AG-9	WDMNT 2017-2A D	03/10/2021	at 100.000	XXX	3,470,000	3,470,000	3,436,272	3,454,051		935		935		3,454,986		15,014	15,014	63,916	07/18/2028	2.C FE
98371#-AA-9	HOME DEPOT PASSTHROUGH CERTIFICATES	03/15/2021	SINKING FUND REDEMPTION	XXX	79,728	79,728	79,728	79,730				1		79,730		(2)	(2)	777	01/15/2024	1.C
	HALL 2017-1 B		MBS PAYDOWN	XXX	102,737	102,737	102,736	102,554		183	t	183		102,737		†(²)	(2) N	1,886	11/15/2024	3.C FE
	HERTZ VEHICLE FINANCING II									T		T				T				
BANOSR-W6-4	LP	03/31/2021	MATURITY	XXX	3,000,000	3,000,000	3,000,000	3,000,000			ļ	ļ0		3,000,000		ļ	0	31,353	03/31/2021	4.B FE
	TMCAT 2019-A A		MBS PAYDOWN	XXX	10,370	10,370	10,370	10,370		-	<del> </del>	ļ		10,370		<del> </del>	0	185	01/01/2025	5.B GI
	TMCAT 2019-A B		MBS PAYDOWN	XXXXXX	1,372 457	1,372	1,372 457	1,372 457		†	†	† <sup>0</sup>		1,372 457		†	 n	32	01/01/2025	5.B GI 5.B GI
DANOTO-10-0.	NEW MEDIA INVESTMENT GROUP		INDO INTOVING	İ						1	†	1				† <u> </u>		1	0110112023	
BANOW6-BJ-0	INC	02/04/2021	VARIOUS	XXX	338	338	321	337		1		ļ1		338		ļ	0	455	12/31/2024	5.B GI
BCC2CS-Q4-5	PROP 2017-1 A	01/15/2021	MBS PAYDOWN	XXX	2,298	2,298	2,299	2,294		5	ļ	<b></b> 5	ļ	2,298		<del> </del>	0	J9	03/15/2042	2.B FE
BGH2BU-R6-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN	01/15/2021.	SINKING FUND REDEMPTION	XXX	1.826.923	1,826,923	1.826.923	1,826,923				0		1,826,923			0	(375,648)	02/28/2024	1.E FE
	CTL - WALGREENS.	03/22/2021.	SINKING FUND REDEMPTION	XXX	112,485	112,485	112,485	112,485			I	1		112,485			0	1,612	01/15/2035	2.B
	CTL - WALGREENS POOL II		SINKING FUND REDEMPTION	XXX	61,402	61,402	61,402	61,402				0		61,402			0	459	06/15/2034	2.B
BGH310-N3-7	CTL - WALGREENS	03/15/2021	SINKING FUND REDEMPTION	XXX	19,846	19,846	19,846	19,846		<b>.</b>	ļ	0		19,846		ļ	0	217	10/15/2034	2.B
RGH312_111_7	WADDELL + REED FINL IN 5.75 13JAN21	01/13/2021	MATURITY	XXX	21,500,000	21,500,000	21,500,000	21,500,000						21,500,000			0	618,125	01/13/2021	2.C FE
	SUTTONPARK STRUC 5.14	İ		1	∠1,300,000	∠1,300,000		1,300,000		1	†	1		1,300,000		†			i	
BGH330 - 18 - 8	15N0V52 REST	03/16/2021	MBS PAYDOWN	XXX	224,955	224,955	224,947	224,946		<u>l</u> 9		9	L	224,955		1	0	2,326	11/15/2052	1.F FE

Chau All Lang Tarm Da	and Stock Sold, Redeemed	t ar Othanuica Dianacad of Di	wing the Current Quarter

					Sho	T-na I IIA wa	orm Ronds a	nd Stock Sol	d Radaamad	or Otherwise	Disposed of	f During the (	Current Quart	۵r						
1	2	3 4	5	6	7	R S	a a	10	l Redeemed		ook/Adjusted C		Juli elit Qualt	16	17	18	19	20	21	22
		F			1 '			10	11	12	13	14	15	- '°	l ''	10	15	20		NAIC
									l ''	12	10	'-	"							Designation.
		r									Current Year's	;		Book/				Bond		NAIC Desig.
		е							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
BGH33J-H6-4.	CTL - NOAA - ALPENA MI (GSA)	03/15/2021	SINKING FUND REDEMPTION	XXX	55.697	55.697	56,031	55,704		(7)		(7)	\l	55,697			1	380	07/15/2025	1.B
Borlood 110 4.	AT FDG NT ISSUER LLC 4.25					,	1	· ·		(,)		(′,	/	1					İ	
BGH35K-HQ-5.	23SEP27	03/23/2021	MBS PAYDOWN	XXX	1,408,854	1,408,854	1,408,854	1,408,854		<b></b>		۵		1,408,854			0	14,969	08/15/2027	1.F PL
BGH35K-HR-3.	AT FDG NT ISSUER LLC 6.125 23SEP27	03/23/2021	SINKING FUND REDEMPTION	XXX	452,274	452,274	452,274	452,274				1		452,274			0	6.925	08/15/2027	3.C PL
DOTIOOK-TIK-O.	CORVIAS MGMT FEE 6.25	İ					1			1				702,214				,0,323	00/13/2027	
BGH36H-P6-6.		01/08/2021	SINKING FUND REDEMPTION	XXX	566,799	566,799	566 , 799	566,799				٥		566,799			0	21,350	12/01/2043	1.C
BGH37V-3J-0.	QPSPCF LP (QUANTUM PARTNERS)	01/23/2021	MATURITY	XXX	33.750.000	33,750,000	33.750.000	33.750.000						33,750,000			0	924.750	01/23/2021	1.G PL
DOI 137 Y = 30 = 0.	BRAD 2014-1 RESECURITI	01/23/2021	MATORTTI																01/23/2021	[
BGH3DR - 5C - 5.		02/23/2021	MBS PAYDOWN	XXX	7 , 584 , 393	7,584,393	7,584,393	7,584,393						7 , 584 , 393			0	29,530	03/12/2026	2.B PL
BGH402-R9-7	CVS LEASE PASS THROUGH TRUST	03/18/2021	SINKING FUND REDEMPTION	XXX	141,291	141,291	141,291	141,291						141,291			0	805	10/10/2038	2 4
BGH51F-9K-7.		02/25/2021		ххх	2.350.000	2,350,000	2,332,375	2,336,167	····	427				2,336,594	ļ	13,406	13.406	112,802	02/15/2035	2.A 1.A FE
BGH53G-1U-9.		02/23/2021		XXX	2.050.000	2,050,000	2,050,000	2,050,000		1		0		2,050,000			0	28,508	08/11/2024	3.B PL
	CVS LEASE PASS THROUGH	İ						i										1	İ	
BGH559-EB-1	TRUST	03/10/2021	SINKING FUND REDEMPTION	XXX	95,648	95,648	95,648	95,648	<u> </u>	<del> </del>		. <del> </del> 0		95,648	·		<del> </del> 0	609	10/10/2039	2.A
BGH58D-JL-2		03/22/2021	SINKING FUND REDEMPTION	XXX	8.984	8,984	9,096	7,967				0		8.984			0	61	08/20/2043	1.C
	AASET 2014-1 AR	03/15/2021		XXX	4,716,580	4,716,580	4,696,052	4,715,269		1,311		1,311		4,716,580			0	35,804	01/15/2043	1.F FE
BGH5DF - CN - 4.	. CTL - FBI BRONX TRUST 2018.	03/16/2021		XXX	152,457	152,457	152,459	152,459				٥		152,459		(2)	(2)	1,004	07/15/2033	1.B PL
DUTENE OD 3	FDF 2015-1X A	02/18/2021	SECURITY CALLED BY ISSUER at 100,000	XXX	.8,000,000	8,000,000	7,988,000	7,990,372		112		112		7,990,483		9.517	9,517		11/12/2030	1.A FE
DUNUMU-ON-Z	CTL - AMZN S BERNARDINO A-	02/ 10/2021	at 100.000													9,517	9,517		11/12/2030	I.A FE
BGH5TT-XW-4	1 FUNDED	01/15/2021	VAR I OUS	XXX	31,430	31,430	31,430	31,430				0		31,430			0	359	03/15/2040	1.E
	. CVS PASS-THROUGH TRUST	03/10/2021		XXX	192,424	192,424	192,424	192,424		ļ		0		192,424			0	1,393	11/10/2041	2.B
BGH6C8-UB-5.		03/01/2021		XXX	486,231	486,231	486,231	486,231				0		486 , 231			0	2,660	07/15/2040	1.E PL
BGH6E5-ZA-6.	. CTL - AMAZON OFFICE (WA) NATIONAL BASKETBALL	03/16/2021	SINKING FUND REDEMPTION	XXX	781,524	781,524	781,524	781,524				. <del> </del>		781,524			ļ <sup>0</sup>	(29,416)	12/17/2024	1.D IF
BGH6XY-K4-2.	ASSOCIATION.	03/09/2021	VARIOUS	XXX	17,575,038	17 , 100 , 000	17 , 100 , 000	17, 100,000				٥		17 , 100 , 000		475,038	475,038	109,687	12/16/2024	1.G FE
0.740# 10 4	CHRISTIE MANSON & WOODS	00/04/0004	MATURITY	VVV	0.750.000	0.750.000	0.750.000	0.750.000						0.750.000				05.040	00/04/0004	0.00
G1710#-AB-4. G7256K-AB-0.		03/31/2021		XXX	6,750,000	6,750,000	6,750,000	6,750,000						6,750,000 2,298			J	25,313	03/31/2021	2.B PL 2.B FE
009090 - AA - 9		A03/15/2021		XXX	692,374	692,374	692,374	692,374						692.374				12.463	09/15/2042	1.F FE
009090 - AB - 7.		A03/15/2021		XXX		330 , 532	330,532	330,532						330 , 532				6,404	03/15/2023	2.C FE
11271L - AD - 4		A01/29/2021		XXX	666 , 281	550,000	550,490	550,405		(3)		(3)		550,402		115,879	115,879	9,114	03/29/2029	1.G FE
29250N-BD-6.	ENBRIDGE INC	A03/09/2021			80 , 125	80,000	80,000							80,000		125	125	19	02/17/2023	2.A FE
86828L-AA-0.	SUPERIOR PLUS/GEN PRTNR	A03/11/2021	SECURITY CALLED BY ISSUER	XXX	1,396,772	1,300,000	1,310,500	1,307,651		(381)		(381)	, I	1,307,270	1	(7,270)	(7,270)	156.428	07/15/2026	3.C FE
	VALEANT PHARMACEUTICALS		SECURITY CALLED BY ISSUER									1 '				, , ,	' '	· ·	İ	
91911K-AK-8.		A03/29/2021			820 , 105	806,000	836,959	814,940		(1,708)		(1,708)			ļ	(7,231)	(7,231)	42,443	03/15/2024	3.B FE
		D01/14/2021 D01/31/2021		XXX		325,640	325,640	325,640	····	<b>†</b>		- <del> </del> <sup>5</sup>		325,640 16,134,042	·	463.907	0 463.907	(5,265)	12/15/2038	2.A FE 3.C FE
		D03/08/2021		XXX	8,212,972	8,200,000	8,213,221	500,000		İ		n		8,213,221	ļ	(249)	(249)	35,910	07/15/2031	1.C FE
	AIRPORT AUTHORITY HONG									1		1				· '	l ' '	1	İ	
00946A - AB - 0.	KONG.	D02/05/2021	VARIOUS	XXX	32,553,976	32,000,000	31,907,520			9		9	J	31,907,529	ļ	646,471	646 , 471	3,617	02/04/2051	1.B FE
01609W-AR-3_ 034863-AV-2		D03/25/2021		XXX	597,938	520,000	603,725	599,121	····	(1, 171)		(1,171)	}		·	(13)	(13)	7,865	11/28/2034	1.E FE 2.B FE
	. ANGLO AMERICAN CAPITAL PLC . ANGLO AMERICAN CAPITAL PLC			XXX		8.650.000		8,603,842		(3, 183)		(3,183)	<u> </u>	8,604,656	····	1,828,714	1,828,714	13,632	04/01/2025	2.B FE 2.B FE
			SECURITY CALLED BY ISSUER																	
03665J-AE-8	ANTR 2017-1A C	D03/18/2021		XXX	11,000,000	11,000,000	10,835,770	10,848,643	ļ	3,817		3,817	ļ	10,852,459	ļ	147,541	147 , 541	93,283	07/20/2028	1.F FE
03665J-AG-3	ANTR 2017-1A D	D03/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000,000	15.000.000	14.464.483	14,558,779		10,903		10,903		14.569.682		430.318	430.318	169.371	07/20/2028	2.C FE
05072L -AE -5.		D03/10/2021		XXX		1,000,000	1,000,000	1.000.000		1		0,303		1.000.000		(23)	(23)	14 .431	01/20/2020	1.F FE
05072L - AG - 0.	AUDAX 2020-1A D	D03/09/2021	DIRECT	XXX	999,964	1,000,000	1,000,000	1,000,000						1,000,000		(36)	(36)	18,745	01/20/2030	2.A FE
05400E-AB-0.		D03/15/2021		XXX	3,948,736	3,948,736	3,948,596	3,951,740		(2,888)		(2,888)		3,948,851		(115)	(115)		09/15/2021	1.G PL
055451-AX-6.	BHP BILLITON FIN USA LTD BABSN 2015-IA CR 1.97338%	D01/11/2021	PRIOR YEAR INCOME				<b></b>					. <b></b> 0		+	<b></b>		0	(127)	10/19/2075	2
056162-AS-9.		D03/09/2021	DIRECT.	XXX	991.829	1.000.000	991.754	L	l	10			L	991.764	L	65	65	2.631	01/20/2031	1.F FE
		D01/07/2021		XXX	1,621,506	1,621,506	1,621,506	1,621,506				0		1,621,506			0	16,539	04/07/2027	2.A FE
11042A - AA - 2.	BRITISH AIRWAYS PLC	D03/20/2021	SINKING FUND REDEMPTION	XXX	1,155,851	1,155,851	1,160,148	1, 155, 924		(73)		(73)		1, 155, 851			0	13,365	06/20/2024	1.F FE
11042T - AA - 1	BRITISH AIR 18-1 AA PTT	D03/20/2021		XXX	31,188	31,188	28,736	26,574		118		118	J	31,188	ļ		0	296	03/20/2033	1.F FE
		D02/16/2021 D03/10/2021		XXX	1,801,786	1.801.786	184,064	134,057	····	(6)		(6)	}	1,801,786	<b> </b>		łŏ	1,592	11/15/2032	1.G FE
1 1Z3UZ1 -AP - 8.	LUUNIN ZUIZ-UA U		LINDA CATIUMN																	. LEFE

						Sho	T-pno I IIA wo	erm Ronds a	and Stock Sold	Redeemed	or Otherwise	Disposed of	During the C	Current Quarte	or .						
1	2	3	4	5	6	7	8	9	10	, reaccine		ook/Adjusted Ca		Janent Quart	16	17	18	19	20	21	22
CUSIP Identi- fication	Description	Foreig	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)/	13 Current Year's Other Than Temporary Impairment Recognized	14  Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted	Foreign Exchange Gair (Loss) on Disposal		Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
lication	CIFC 2018-1A D 2.87563% 18	8	Date	INAITIE OI FUICIIASEI	Stock	Consideration	rai value	Actual Cost	Carrying value	(Decrease)	Accretion	rvecognized	(11112-13)	B./A.C.V.	Disposal Date	Disposai	Disposai	Disposai	Dulling Teal	Date	Syllibol
12551R - AG - 3.		D.	03/09/2021	DIRECT	XXX	1,791,643	1,800,000	1,791,605			3		3		1,791,608		35	35	7 , 189	04/18/2031	2.C FE
12807C - AA - 1 14889K - AQ - 5			03/25/2021 03/09/2021.	. VARIOUS	XXX	17,072,259	16,872,915 1,500,000	16,869,103 1,500,000	1,500,000		2,256		2,256		16,869,716 1,500,000		202,543	202,543	72,317	09/25/2045 04/22/2027	1.F FE
14889K - AU - 6			03/09/2021	MBS PAYDOWN.	XXX	1,000,000	1,000,000	1,000,000	1,000,000				10		1,000,000			0	7,707	04/22/2027	2.B FE
15672A - AA - O			01/15/2021.	MBS PAYDOWN.	XXX	958,780	958,780	919,470	957,611		1,169		1,169		958,780			0	4,868	04/15/2027	1.A FE
15673Y - AE - 9.			03/17/2021	DIRECT	XXX	3,000,642	3,000,000	3,000,000	3,000,000				o		3,000,000		642	642	50,217	04/15/2031	1.G FE
15673Y - AF - 6. 26827E - AA - 3.			03/09/2021	DIRECT	XXX	999,961	1,000,000	1,000,000	1,000,000		98		0		1,000,000 376,320		(39)	(39)	20,495	04/15/2031	2.C FE
314890-AB-0	ECAF 2015-1A A1FERGUSON FINANCE PLC		02/28/2021 01/21/2021	JEFFERIES & COMPANY INC	XXX	506,589	380,805	458,278	458,363		10		10				(16,566)	(16,566)	2,201	06/15/2040	2.B FE
37952U-AD-5			03/31/2021	VARIOUS.	XXX	4,908,334	4,908,334	4,907,307	4,908,788		(338)		(338)		4,908,450		(116)	(116)	(33, 152)	07/17/2024	1.G FE
38172X-AN-9.		.ם.	03/09/2021	DIRECT	XXX	1,499,976	1,500,000	1,500,000	1,500,000				0		1,500,000		(24)	(24)	17,949	07/25/2029	1.F FE
39729R-AB-4			02/18/2021	. MORGAN STANLEY & CO LLC	XXX	500,340	500,000	479,125	481,304		468		468		481,771		18,569	18,569	2,254	04/15/2031	1.A FE
398079-AQ-6.	GWOLF 2013-1A BR		03/17/2021	DIRECT	XXX	800,000	800,000	800,000	800,000		†		† <sup>D</sup>		800 , 000		-†		8,121	10/15/2029	1.F FE
40437W-AJ-7.		D.	03/17/2021	at 100.000	XXX	1,500,000	1,500,000	1,500,000	1,500,000		1		0		1,500,000		-	0	16,069	07/25/2030	1.F FE
40437W-AL-2		D.	03/17/2021	at 100.000	XXX	1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	21,689	07/25/2030	2.C FE
43858A - AE - 0. 48244X - AA - 0			02/04/2021 02/15/2021.	. WELLS FARGO	XXXXXX	24,725,000 648,624	25,000,000	24,703,000	647.549		1,075		113 1,075		24,703,113		21,887	21,887	9,896	02/02/2051	1.D FE 2.B FE
48275P - AA - 9.	KREF 2018-FL1 A		02/15/2021	MBS PAYDOWN.	XXX	4,230	4,230	4, 178	4,226		5		5		4.230			0	2,079	06/15/2036	1.A FE
53946M-AA-5			02/15/2021.	MBS PAYDOWN	XXX	133,008	133,008	132,260	132,891		117		117		133,008			0	281	05/15/2028	1.A FE
553205-AJ-4	MP3 2013-1A DR		01/13/2021	. DIRECT		1,793,524	1,900,000	1,900,000	1,900,000				0		1,900,000		(106,476)	(106,476)	14,670	10/20/2030	3.A FE
55608J-AE-8 67091Y-AJ-3			01/14/2021	. MATURITY	XXX	8,636,000	8,636,000	8,582,025	8,635,742		258 107		258		8,636,000			0	269,875	01/14/2021	1.G FE
67097L-AJ-3			01/15/2021 03/17/2021	DIRECT.	XXX	1.993.600	2,000,000	1,978,800	1,988,545		377		377		1,988,922		4.678	4.678	227	07/15/2027	1.A FE 2.C FE
67105V - AQ - 7			03/31/2021	MBS PAYDOWN.	XXX	16,532	16,532	142	142						142		16,390	16,390		10/20/2025	1.A FE
67107F -BG - 1	0ZLM 2014-8A BRR 2.42563% 17 OCT 29	D.	03/17/2021	DIRECT.	XXX	2,985,474	3,000,000	2,985,282			31		31		2,985,313		161	161	11,522	10/17/2029	1.F FE
72132U-AC-7	PIPK 2019-3A B1	D.	01/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	5,851	04/25/2030	1.C FE
72132U-AE-3.			01/25/2021	at 100.000 SECURITY CALLED BY ISSUER	XXX	1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	12,000	04/25/2030	1.F FE
	. PIPK 2019-3A D	D.	01/25/2021	at 100.000		1,000,000	1,000,000	1,000,000	1,000,000		40.540		0		1,000,000			0	10,401	04/25/2030	2.C FE
74990F - AG - 8. 74990F - AJ - 2	RRAM 2019-6A A2RRAM 2019-6A B		03/16/2021 03/16/2021.	. MBS PAYDOWN	XXXXXX	3,500,000	3,500,000	3,476,200	3,483,488		16,512		16,512		3,500,000			 0	31,899 34,689	04/15/2030	1.C FE 1.F FE
74990F - AL - 7.			03/16/2021.	MBS PAYDOWN.	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000			0	178,537	04/15/2030	2.C FE
78448T-AA-0.	SMBC AVIATION CAPITAL FINANCE DAC	ΙI	03/05/2021	DIRECT	XXX	10,045,946	10,000,000	9,986,100	9,998,455		508		508		9,998,963		46,983	46,983	169,306	07/15/2021	1.G FE
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE		01/22/2021.	SECURITY CALLED BY ISSUER at 101,232	XXX	1.366.632	1.350.000	1.348.542	1.349.777		18		10		1.349.795		205	205	27,342	09/23/2021	2.B FE
87271R-AA-7			02/18/2021	MORGAN STANLEY & CO LLC	XXX	279,167	279,000	272,025	272,495		105		105		272,600		6,567	6,567	1,453	04/20/2029	1.A FE
874060 - AN - 6	LTD	Ы	02/26/2021	VARIOUS	XXX	5,124,550	5,000,000	4,996,800	4,999,043		180		180		4,999,222			778	174,550	11/26/2021	2.A FE
87938W-AP-8.			02/16/2021	MATURITY	XXX	35,750,000	35,750,000	35,824,777	35,751,804		(1,804)		(1,804)		35,750,000			0	976,333	02/16/2021	2.C FE
89641C-AE-1			03/09/2021	DIRECT	XXX	1,199,989	1,200,000	1,200,000	1,200,000				0		1,200,000		(11)	(11)	10,790	01/15/2031	1.G FE
89641C - AG - 6. BGH3BD - T9 - 9.			01/13/2021 03/17/2021	DIRECT	XXX	1,070,582 104,651	1,100,000 104,651	1,100,000	1,100,000						1, 100, 000 104, 651		(29,418)	(29,418)	8,967 531	01/15/2031	3.A FE 1.G FE
BGH3LP-5T-3.	AVERY POINT III CLO LTD 0.0 18JAN25	1 1	01/18/2021	MBS PAYDOWN	XXX	3,455,955	3,455,955	3.236.043	3,449,582		6.373		6.373		3,455,955			n	126.798	01/18/2025	1.B FE
BGH3LX-5D-1	STRIPES 2013-1 A1		03/20/2021.	MBS PAYDOWN.	XXX	549,243	549,243	545,411	548,346						549,243			0	4,034	03/20/2023	3.C PL
BGH51Q-49-3.	AVOLON 2017-1 LOANSAVOLON 2017-2 SECURED	D.	03/20/2021	VARIOUS	XXX	3,474,194	3,474,194	3,474,241	3,474,241				0		3,474,241		(47)	(47)	24,266	12/20/2024	1.G PL
BGH5A9-70-7.	NOTESCAYMAN UNIVERSE HOLDINGS	1 1	02/28/2021	. VARIOUS	XXX	2,886,797	2,886,797	2,887,051	2,887,051						2,887,051		(254)	(254)	19,731	05/31/2025	1.G PL
G1981*-AA-2			03/31/2021	. SINKING FUND REDEMPTION AUSTRALIA & NEW ZEALAND	XXX	398,703	398,703	393,599	397,419		1,284		1,284		398,703		00 701	0	3,788	09/30/2045	1.D
G463PS-AE-4.			02/26/2021	BANKIN	XXX	3,014,440	2,720,000	2,979,570	2,951,261		(5,602)		(5,602)		2,945,659		68,781	68,781		04/27/2027	2.A FE
G5825A - AB - 8.	. MRFGBZ 6 7/8 01/19/25 HIDRVS 5.95 01/24/25	ΙI	01/31/2021	SECURITY CALLED BY ISSUER	XXXXXX	933,750	900,000		857,818				2,710		858,551		41,449	41,449	65,891	01/19/2025 01/24/2025	3.C FE
L48008-AA-1.	BEEFBZ 6 1/2 09/20/26	i i	03/31/2021	at 106.125 SECURITY CALLED BY ISSUER at 106.280	XXX	1,211,592	1,140,000	1,109,663	1,112,317		989		989		1,113,306		26,694	26,694	107.613	01/24/2025	3.B FE
M8237R-AA-2		i i	03/31/2021	BNP PARIBAS SECURITIES SERVICE	XXX	997.875	900.000	1.003.500	1.000.158		(681)		(681)		999,477		(1,602)	(1,602)	14.556	04/16/2039	1.F FF
mozorn-AA-Z	1 ANAMOU 4 1/4 04/10/39			. ULIVI I UL		4		1,000,000			(001)	<b> </b>	<b>4</b> (UO I)							04/ 10/2009	h

					Cha	w All Long T	'arm Banda a	nd Stook Sole	_	l or Othorwice		During the	urrant Ouarta							
4	1 2 12	1 4	T =		500	W All Long-I	erm Bonds a	1	a, Redeemed	Obenge in E	Book/Adjusted C		urrent Quarte		17	10	10	1 20	24	22
1	2 3	3 4	5	6	/	8	9	10	11	12	13	arrying value	15	16	17	18	19	20	21	22 NAIC
									''	12	13	14	15							Designation,
	l l'r	-									Current Year's			Book/				Bond		NAIC Desig.
	6	9							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP	i	i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value	Exchange Gair	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-	g	Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description r	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
P40070 - AB - 3. P47718 - AE - 4.		D01/02/2021 D02/08/2021	SINKING FUND REDEMPTION HSBC HOLDINGS PLC	XXX	3,579,750	95,294	97,676			(47) (3,915)		(47)		3,605,369		(25,619)	(25,619)		09/20/2027 04/16/2029	2.C FE 2.C FE
14//10-AL-4	INFRAESTRUCTURA ENERGETICA	J02/00/2021	TIGEO TICED TROC T EC.		3,575,750		3,040,700			(5,515)		(5,515)				(20,010)	(20,010)		04/ 10/2020	2.0 1 L
P56145-AC-2	NOVA SA	D02/02/2021	BNPP	XXX	4,815,000	4,500,000	4,353,750	4,354,121		163		163		4,354,284		460,716	460,716	82,531	01/15/2051	2.B FE
700570 07 4	ANOUE COAC AV D	00/05/0004	SECURITY CALLED BY ISSUER	VVV	0 000 000	0 000 000	0 574 500	0 574 005		(5,000)		(5,000)		0.500.000		24 704	04.704	04.750	00/45/0005	4.0.55
292010-02-4.	ANCHF 2016-4X B	D02/25/2021	at 100.000	XXX	2,600,000	2,600,000	2,574,520	2,574,295		(5,996)		(5,996)		2,568,299		31,701	31,701	61,750	02/15/2035	1.C FE
000000-00-0	ADDITIONAL RECOVERY CLAIMS	03/31/2021	RECOVERY	XXX	6,446							0				6,446	6,446			
3899999 -	Bonds - Industrial and Miscel	llaneous (Unaf	filiated)		2,024,836,519	2,005,805,987	1,994,798,765	1,860,960,015	0	93,319	0	93,319	0	1,994,977,146	0	15,322,673	15,322,673	42,641,753	XXX	XXX
Bonds - Par	ent, Subsidiaries, and Affiliate	es																		
12635X-AA-3.	CSCN 2016-AA A	03/31/2021	MBS PAYDOWN	XXX	293,783	293,783	293,783	293,783				0		293 , 783			0	3,699	11/27/2045	1.E PL
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS	01/15/2021	MBS PAYDOWN.	XXX	153,887	153,887	153 ,887	153,887				0		153,887			0	3,175	12/15/2060	1. PL
30173III-MA-4.	GPIM 2018-1 MM COMBO CLASS		INDO I ATDONN.	1						1	1	1		100,007					12/13/2000	
36173M-AB-2.	B	01/02/2021	PRIOR YEAR INCOME			<b></b>	<b></b>					0					Ω	350	12/15/2060	2. PL
40168P - AA - 6.	PDFNI 2016-A 1	01/31/2021	MBS PAYDOWN	XXX	3,558,936	3,558,936	3,558,936	3,558,936		+	<b></b>	ļ0	ļ	3,558,936			Ω	27 , 166	04/12/2027	1.G FE
	PDFNI 2016-A 2	01/31/2021	MBS PAYDOWN	XXX	1,815,296	1,815,296	1,815,296	1,815,296				ļ0		1,815,296			0	13,856	04/12/2027	1.G FE
	PDFNI 2016-A 3 PDFNI 2017-A 4	01/31/2021	MBS PAYDOWN	XXX	1,552,556 1,433,128	1,552,556 1,433,128	1,552,556 1,433,128	1,552,556 1,433,128				ļ		1,552,556 1,433,128				11,851	04/12/2027	1.G FE 1.G FE
	PDFNI 2017-A 5	01/31/2021	MBS PAYDOWN	XXX	1,790,564	1,790,564	1,790,564	1,790,564				1		1,790,564				13,668	04/12/2027	1.G FE
	PDFNI 2016-C 1	01/27/2021	MBS PAYDOWN	XXX	58,117	58,117	58,117	58,117				0		58,117			0	437	04/12/2027	3.B FE.
	PDFNI 2016-C 2	01/27/2021	MBS PAYDOWN	XXX	27,361	27,361	27,361	27,361				0		27,361			0	210	04/12/2027	3.B FE
40168P-AS-7	PDFNI 2016-C 3	01/27/2021	MBS PAYDOWN	XXX	21,498	21,498	21,498	21,498				0		21,498			0	165	04/12/2027	3.B FE
40168P-AT-5.	PDFNI 2017-C 4	01/27/2021	MBS PAYDOWN	XXX	10,033	10,033	10,033	10,033				0		10,033			0	77	04/12/2027	3.B FE
40168P-AU-2		01/27/2021	MBS PAYDOWN	XXX	24,162	24,162	24 , 162	24,162				0		24 , 162			0	185	04/12/2027	3.B FE
40168P - AX - 6_		01/22/2021	MBS PAYDOWN	XXX	33,321	33,321	33,321	33,321				0		33,321			0	249	04/12/2027	4.B FE
	PDFNI 2016-D 2 PDFNI 2016-D 3	01/21/2021	MBS PAYDOWN	XXXXXX		16,489	16,489	16,489				†D		16,489				124	04/12/2027 04/12/2027	4.B FE 4.B FE
	PDFNI 2017-D 4	01/21/2021	MBS PAYDOWN.	XXX		13,440	13,440					1		13,281				103	04/12/2027	4.B FE
40168P-BB-3	PDFNI 2017-D 5	01/21/2021	MBS PAYDOWN.	XXX	13,867	13,867	13,867	13,867				0		13,867			0	106	04/12/2027	4.B FE
76125L - AA - 1.	REST NY A NOTE.	01/22/2021	VARIOUS.	XXX	22,385,422	22,385,422	22,385,422	22,385,422				I		22,385,422			0	1,216,648	01/07/2022	3.B FE
	l		SECURITY CALLED BY ISSUER																	
	REST NY B NOTE	01/22/2021	at 100.000	XXX	2,120,000	2,120,000	2,120,000	2,120,000				ļ		2,120,000		(4.74C)		1,077,329	01/07/2022	3.B FE
/8/11D-AA-5.	SAIL 4 SENIOR NOTES	01/12/2021	MBS PAYDUWN	XXX	1,610,205	1,610,205	1,611,951	1,611,951				†		1,611,951		(1,746)	(1,746)	21,510	10/31/2025	5.B PL
BGH33D-QD-2.	LLC	03/15/2021	VARIOUS	XXX		90,483	94,961	90,504		(21)		(21)		90,483			0	919	07/15/2055	1.C
	GPIM HOLDINGS COV LITE TLB	01/25/2021	VARIOUS	XXX	55,557	55,557	55,418	55,426		131		131		55 , 557			0	(74)	07/22/2023	3.B PL
	EFLAND 2016-1 NOTE	03/24/2021	MBS PAYDOWN	XXX	22,596,433	22,596,433	22,596,433	22,596,433				0		22,596,433			0	379,695	05/15/2030	2.C PL
	Bonds - Parent, Subsidiaries	and Affiliates			59,687,819	59,687,819	59,693,904	59,689,455	0	110	0	110	0	59,689,565	0	(1,746)	(1,746)	2,782,489	XXX	XXX
Bonds - Una	Affiliated Bank Loans		T	1	1	_			ı	1	1		1					1		
29359@-AA-2.	ENTACT ENVIRONMENTAL SVCS REVOLVER	03/31/2021	SINKING FUND REDEMPTION	XXX	248,571	248,571	245,890	L	L	1,475	L	1,475	L	248,571		]		1.445	12/15/2025	1.G FE
ľ	ENTACT ENVIRONMENTAL SVCS	İ			· ·									, i				,		
29359@-AB-0.	T/L	03/31/2021	SINKING FUND REDEMPTION	XXX		15,750	15,580			93		93	ļ	15,750			0	357	12/15/2025	1.G FE
87221#-AA-4. BANODS-6G-5.	TAUC MANAGEMENT T/L	03/31/2021	SINKING FUND REDEMPTION SINKING FUND REDEMPTION	XXX	291,419 19,833	291,419	287,048	19,833		1,687	·	1,687	····	291,419			0	965	02/12/2027 07/15/2034	1.F FE 2.B PL
DANUUS-00-3	SOLERA LLC FUNDED REVOLVER		OUNT IND FOND REDEMPTION	†		18,033	18,033	19,033		†	·	† <sup>1</sup>	ļ	18,033					0111312034	Z.D FL
BGH4EK-UT-2.	1L	01/25/2021	PRIOR YEAR INCOME	XXX	ļ	<b></b>	ļ	ļ	<b></b>		ļ	ļ	ļ				۵	617	06/03/2021	4.B FE
BGH4XN-WW-6.	BLUE NILE INC TL 1L	03/31/2021	SINKING FUND REDEMPTION	XXX	53,125	53 , 125	23,529	23,529			ļ	0		23,529		29,596	29,596	965	01/20/2023	6. PL
BGH4Z0-Q6-8.	ILPEA PARENT INC 1L TLB	03/31/2021	SINKING FUND REDEMPTION	XXX	30,934	30,934	29,119	30,169		162		162		30,934			0	378	02/21/2023	4.B FE
BGH508-MZ-6	BWAY HOLDING COMPANY 1L TL	01/25/2021	SINKING FUND REDEMPTION	XXX	17,889	17,889	15,780	17,806		83	1	83	[	17,889			0	159	04/03/2024	4.C FE
BGH50X-GC-9	MAVERICK BIDCO INC 1L TL	01/31/2021	VARIOUS	XXX	5,109,578	5,161,189	5,038,437	4,737,342		(1,868)		(1,868)		5,045,621		63,957	63,957	42,627	04/10/2023	3.B PL
	MAVERICK BIDCO INC 1L DDTL																			
BGH50X - GM - 7.	FUNDED	01/14/2021	VAR I OUS	XXX	1,811,156	1,829,755	1,829,755	1,829,755		+	<del> </del>	ţ0	ļ	1,829,755		(18,599)	(18,599)	61,462	04/28/2023	3.B PL
BGH53L -63 - 3.	FUNDED	02/12/2021	SINKING FUND REDEMPTION	XXX	155,769	155,769	155,769	155,769		1	1	0	[	155,769			0	1,150	06/15/2023	5.B GI
	ML CHARLIE ML DELTA 2ND				1					T		T		· ·				, , ,		
BGH53S-14-1.	OUT 1L TL	03/01/2021	SINKING FUND REDEMPTION	XXX	12,567	12,567	12,457	12,563		4		4	ļ	12,567			0	170	06/20/2024	4.C PL
BGH578-GX-1.	RECESS HOLDINGS (PLAYCORE)	03/31/2021	VAR I OUS.	XXX	1.748	1.748	1,512	1,728		20				1.748			n	28	09/30/2024	4.C FE
	NAVISTAR INC TLB 1L CL		SINKING FUND REDEMPTION	XXX	2,031	2.031	1,985	2,028		1 3		1 3		2,031			0	6	11/06/2024	3.C FE
	ACCURIDE CORPORATION TLB									T		T								
BGH59H-7S-0.	J 1L	01/25/2021	SINKING FUND REDEMPTION	XXX		3,025	1,316	1,316			1	10	L	1,316		1.709	1,709	48	11/17/2023	5.B FE

Chaur All Lang Tarm Ban	da and Céaal: Cald Dadaama	d as Othersiae Dieseand a	of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Sol	d, Redeemed	or Otherwise	Disposed of	f During the C	urrent Quart	er						
1	2	3 4	5	6	7	8	9	10	,		Book/Adjusted Ca			16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0									Cumant Vassia			Dools/				Daniel		Designation,
		e							Unrealized		Current Year's Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		ĭ		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
BGH59L -9T -7	MDVIP LLC 1L TL CL	03/14/2021	SINKING FUND REDEMPTION	XXX	6,439	6,439	6,388	/16		4		4		6,439				34	11/14/2024	4.C FE
BGH5BJ-7J-3	HYDRA) TL 1L CL	03/11/2021.	. SINKING FUND REDEMPTION	ХХХ	1,023	1,023	904	1,017		6		6		1,023			0	13	12/11/2024	4.C FE
DOLLEDO DE O	FORTIS SOLUTIONS GROUP 1L	02/45/2024	CINICING FUND DEDEMOTION	xxx	10,000	10,000	9,875	0.070		30		20		10,000			0	150	10/15/2022	3.C PL
BGH5BQ-BF-0	FORTIS SOLUTIONS GROUP 1L		SINKING FUND REDEMPTION		10,000	10,000	9,0/3	9,970						10,000				130	12/15/2023	3.6 FL
BGH5BQ-BU-7	REVOLVER.	03/31/2021.	. PRIOR YEAR INCOME	XXX								0					0	1,583	12/15/2023	3
BGH5HB-B1-8	MHGE PARENT LLC (MCGRAW)	01/06/2021.	. SINKING FUND REDEMPTION	XXX	3,750,000	3,750,000	3,656,250	3,698,355		51,645		51,645		3,750,000			0	346,624	04/20/2023	5.A FE
	ENDURANCE(EIG INVESTORS						1			i '		1								
BGH5KQ-JQ-8	CORP) 1L TLELEVATION ACQUISITIONCO	02/10/2021.	SINKING FUND REDEMPTION	XXX	960,688	960,688	896,802	909,811		50,877		50,877		960,688			0	9,507	02/09/2023	4.A FE
BGH5L5-6Y-0	LLC 1L TL	03/31/2021.	. SINKING FUND REDEMPTION	xxx	33,606	33,606	33,270	33,463		143		143					0	441	06/26/2023	5.B GI
BGH5U2-R1-6		01/26/2021.	. SINKING FUND REDEMPTION	XXX	15,068	15,068	10,877	14,946		122		122		15,068			0	231	11/02/2024	5.A FE
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED	03/31/2021	. SINKING FUND REDEMPTION	XXX	3,331,150	3,331,150	3,331,150	3.188.635				0		3,331,150			0	45,739	10/24/2023	5.B GI
BGH5WH-PQ-8	WIND RIVER 1L TL	03/17/2021		XXX	117,647	117,647	115,882	117,158		489				117,647			0	3,549	06/17/2024	4.C
DOLLGOV NO G	ACETO (ATLAS INTERMEDIATE)	02/24/2024	VARIOUS	xxx	7 500	7 500	7 450	7,458		43		42		7 500			0	159	04/20/2025	4.0
BGH62V -NS -6	ACETO (ATLAS) 1L REV	03/31/2021.	VARIOUS		7,500	7 , 500	7 , 450			43		43						139	04/29/2025	4.C
BGH62W-1R-0	FUNDED	03/31/2021.		XXX	160,000	160,000	160,000					0		160,000			٥	9,823	04/29/2025	5.
BGH63V - 43 - 1	PLAYPOWER INC 1L TLB CL API HOLDINGS III CORP 1L	03/30/2021.	. SINKING FUND REDEMPTION	XXX	2,807	2,807	2,737	2,792		15		15		2,807			0	40	05/07/2026	4.C FE
BGH642-ZB-2	TLB CL.	03/09/2021	SINKING FUND REDEMPTION	XXX	1,071	1,071	893	1,065		6		6		1,071			0	12	05/11/2026	4.C FE
BGH64S-JT-4	DREW MARINE 1L TL	01/25/2021.	. SINKING FUND REDEMPTION	xxx	10,000	10,000	9,850	9,970		30		30		10,000			0	108	06/26/2026	5.B GI
BGH66A - C4 - 3	TENEO HOLDINGS LLC 1L TLB	03/31/2021	VARIOUS.	XXX	30.866	30.866	29,884	30,703		162		162		30,866			0	21/	07/12/2025	4.B FE
	UGI ENERGY SERVICES LLC 1L			1		·				1		102								
BGH68F -N5 - 5	TLB.	03/05/2021	SINKING FUND REDEMPTION	XXX	2,500	2,500	2,488	2,498		2		2		2,500			0	24	08/07/2026	3.C FE
BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL	03/31/2021	SINKING FUND REDEMPTION	XXX	15.579	15,579	15.540	15.555		24		24		15.579			0	158	09/04/2026	5.B GI
BGH6AK-KN-5	SOTHEBYS 1L TLB CL	01/15/2021.	. SINKING FUND REDEMPTION	xxx	1,587	1,587	1,555	1,583		4		4		1,587			0	7	01/15/2027	4.A FE
BGH6AQ-5R-0	TOPPS COMPANY 1L FIRST OUT	01/25/2021	SINKING FUND REDEMPTION	XXX	32.068	32.068	31,762	32,013		55		55		32.068			0	398	10/02/2022	4.C FE
	LIFELONG LEARNER (PSI) 1L					·		· ·												
BGH6B3-MZ-3	TLB CL LIFELONG (PSI) 1L REV FUND	03/31/2021	. VAR I OUS	XXX	17,500	17,500	17,298	17,390		110		110		17,500			0	643	10/04/2026	5.B GI
BGH6B4-38-2	CL	03/30/2021	SINKING FUND REDEMPTION	XXX	1,020,000	1,020,000	1,020,000					0		1,020,000			0	14,224	10/20/2025	5.B GI
BGH6BJ-WV-6	LIFELONG (PSI) 1L DDTLB FUNDED CL	03/31/2021	SINKING FUND REDEMPTION	XXX	1,283	1,283	1,271	1,276		٥		٥		1,283			0	59	10/19/2026	5.B GI
	GRANITE GENERATION LLC 1L									1										
BGH6C4-ZZ-6	TLB CL	01/29/2021		XXX	2,864	2,864	2,721	2,852		12		12		2,864			0	9	11/09/2026	3.C FE
BGH6DH-YB-0	PLAYTIKA 1L TLB CL	01/25/2021	PRIOR YEAR INCOME	XXX				<del> </del>		<del> </del>							0	11,025	12/10/2024	4
BGH6ES-0G-1	FUNDED CL	03/31/2021.						ļ		<b></b>							0	1,339	01/27/2025	5
BGH6ES-6D-2	DOMINION (BOATS) 1L TL 3RD	02/18/2021.	SECURITY CALLED BY ISSUER at 100.000	xxx	12,296,631	12,296,631	12 , 196 , 125	12,212,691		898		898		12,213,590		83,041	83,041	112,975	05/17/2024	5.A
	ARCLINE FM HOLDINGS LLC 1L															50,041				
BGH6FH-5D-6	HERSHA	03/31/2021	. SINKING FUND REDEMPTION	XXX	26,802	26,802	26,253	26,619		183		183		26,802			0	480	01/21/2025	5.B GI
	HOSPITALITY(SOUTHPAW) 1L				[															
BGH6H3-9P-4	TL.	03/31/2021	VARIOUS	XXX	7 , 151	7 , 151	7,008	7,110		42		42		7 , 151			0	138	03/02/2026	5.B GI
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED	03/31/2021	SINKING FUND REDEMPTION	xxx	1,978	1,978	1,959	1,966		12		12		1,978			0	94	02/28/2026	4.C
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R.	03/31/2021.	. SINKING FUND REDEMPTION	xxx	22,752	22,752	22,411	22,624		128		128		22,752			0	460	02/28/2026	4.C
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL	02/26/2021	VARIOUS	XXX	73,901,006	73,901,006	68,727,936	69.315.909		143.345		143.345		69.459.255		4.441.752	4.441.752	384.294	04/24/2025	4.C FE
BGH6MF -RA -4	DELTA AIR LINES 1L TLB	03/27/2021	VARIOUS.	XXX	13,835,500	13,835,500	13,564,897	13,615,187		36,603		36,603		13,651,791		183,709	183,709	331,450	04/28/2023	2.C FE
DOUGNE 4D 7	INTRAWEST (ALTERRA) 1L TLB		VADIOUS	XXX	0 040	0.040	7 044	0.040									0	0.4		4.B FE
BGH6N5 - 1D - 7	HAMILTON PROJECTS (PANDA)	03/31/2021.	VARIOUS		8,040	8,040	7,944	8,019		22	·	22		8,040			0	84	07/31/2026	4.D FE
BGH6NM-13-2	1L TL	03/31/2021	. SINKING FUND REDEMPTION	XXX	122,730	122,730	119,121	122,576	ļ	153		153	ļ	122,730			0	1,501	06/10/2027	4.A FE
BGH6PL - YH - 5	JETBLUE AIRWAYS CORP 1L TLB	03/31/2021	SINKING FUND REDEMPTION	XXX	41,875	41,875	41,041	41,602		273		273		41,875			0	656	06/12/2024	3.B FE
BGH6QT-S7-6	WIDEORBIT 1L TL	03/06/2021	. SINKING FUND REDEMPTION	XXX	11,798	11,798	11,660	11,774		24		24		11,798			0	289	07/07/2025	4.C
BGH6SW-X5-5	SMART START 1L TLB CL	03/12/2021.	. SINKING FUND REDEMPTION	XXX	5,250	5,250	5, 198	5,239		11		11		5 , 250			0	75	08/12/2027	4.B FE
BGH6VE-2B-2	JEFFERIES FINANCELLC 1L TL REFI CL	03/03/2021	. SINKING FUND REDEMPTION	XXX	152,500	152,500	150,975	152,384		116		116		152,500			0	3,158	09/30/2027	3.C FE

	SCHEDULE D - PARI 4    Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter    1																			
	T 0 I	\ \ \ \ \	T 5		Sho	w All Long-T	erm Bonds a		d, Redeemed				urrent Quart		1 47	T 40	1 40	I 00	04	I 00
1	2 3	3 4	5	6	/	8	9	10	11				15	16	17	18	19	20	21	
CUSIP Identi-	6	Disposal		Number of Shares of		5 1/1		Prior Year Book/Adjusted	Unrealized Valuation Increase/	Current Year's (Amortization)/	Current Year's Other Than Temporary Impairment	Total Change in B./A.C.V.	Total Foreign Exchange Change in	Book/ Adjusted Carrying Value at	(Loss) on	n Realized Gain (Loss) on	Total Gain (Loss) on	Bond Interest/Stock Dividends Received	Stated Contractual Maturity	Designation, NAIC Desig. Modifier and SVO Administrative
fication	Description r SUTHERLAND GLOBAL INC 1L	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
BGH6W2-6Y-3.	TL	03/31/2021	SINKING FUND REDEMPTION	XXX	240,000	240,000	236,964	239,015		985		985		240,000			۵	5,179	10/14/2025	4.B PL
BGH6WC-DN-7.	QUIRCH FOODS 1L TLB CL	03/19/2021	SINKING FUND REDEMPTION SECURITY CALLED BY ISSUER	XXX	34,440	34,440	33,751	34,281		159		159					0	1	10/16/2027	4.C FE
BGH6WQ-JW-O.	WELLSKY 1L TL CL	03/09/2021	at 100.000	XXX	24,500,000	24,500,000	24,132,500	24,132,500		25 , 127		25 , 127		24 , 157 , 627		342,373	342,373	177 , 188	02/09/2024	4.B FE
BGH6WV-FM-5.	WRENCH GROUP 1L TL CL INCREMENTAL	03/30/2021	SINKING FUND REDEMPTION	XXX	13,500	13,500	13,365	13 .433		67		67		13.500			l	186	04/30/2026	4.B FE
BGH6WV-MF-2.		03/31/2021	SINKING FUND REDEMPTION	XXX	69,748	69,748	69,051	69,413				335		69,748			۵	1,034	10/29/2027	4.C PL
BGH6WX-4R-2	CAMBREX CORP 1L TL USD CL INCREMEN	03/04/2021	SINKING FUND REDEMPTION	XXX	16,000	16,000	15,920	15,987		13		13					0	346	12/04/2026	4.B FE
BGH6XY-FP-1	CL ADDON	03/31/2021	SINKING FUND REDEMPTION	XXX	25,000	25,000	24,500	24,870		131		131		25,000			٥	302	03/20/2025	4.C FE
BGH6ZC-5D-5.	DXP ENTERPRISES 1L TLB	03/16/2021	SINKING FUND REDEMPTION SINKING FUND REDEMPTION	XXX	56,875	56,875	56,164	56,714		161		161					0		12/16/2027 12/16/2027	4.B FE 4.B FE
	` '		SECURITY CALLED BY ISSUER	İ	· ·					İ						40.000	40.000			
BGH6ZR-2R-4.	KRONOS (KIK) 1L TLB CL	03/05/2021	at 100.000	XXX	4,200,000	4,200,000	4, 158,000	4, 158, 051		1,682		1,682		4, 159, 734		40,266	40,266	37,975	12/17/2026	4.C FE
BGH6ZX-93-7	1L TL	03/31/2021	SINKING FUND REDEMPTION	XXX	38,990	38,990	38,113	38,926		64		64		38,990		400.004	0	287	07/23/2025	5.B GI
BGH71Z-PU-9. BGH4PR-KZ-2.		03/15/2021 A01/02/2021	VARIOUS SINKING FUND REDEMPTION	XXX	43,570,000	43,570,000	43,134,300	24,666		2,436		2,436		43,136,736		433,264	433 , 264	422	01/29/2028 06/23/2022	4.A FE 2.C PL
BGH4PR-PX-2	PET HOLDINGS ULC DD1L FUNDED.	A01/05/2021	SINKING FUND REDEMPTION	XXX	2,747	2,747	2,747	2,747				0		2,747				48	07/05/2022	2.C PL
BGH61G-MR-3	PWR SOLUTIONS PANTHR USD	A03/05/2021	SINKING FUND REDEMPTION	XXX	2,908,929	2,908,929	2,879,839	2,885,629		23,300		23,300		2,908,929			0	18,782	04/30/2026	4.A FE
BGH3U3-ZE-2	JZ CAPITAL PARTNERS US TL	D02/12/2021	VARIOUS	XXX	3,580,305	3,580,305	3,544,502	3,575,254		5,050		5,050		3,580,305			0	54,836	06/12/2021	4.A PL
BGH5N3-DH-2	ALEXANDER MANN 1L REV GBP FUNDED	303/31/2021	PRIOR YEAR INCOME	XXX								0					0	2,958	12/16/2024	4
BGH6Y8-E6-0.	BARENTZ 1L TL CL USD		SINKING FUND REDEMPTION	XXX	7,500 197.165.486	7,500 197,235,696	190.432.883	7,465 145,891,353		347.296	0	347.296		7,500 191,564,419		5.601.068	5.601.068	1,695,165	11/25/2027 XXX	4.B FE
	Bonds - Subtotals - Bonds -				2.854.140.286	2.831.389.373	2.809.952.798	2.622.587.752	0		0	. ,	0		0	.,,	25.673.320	54.423.527	XXX	XXX
	Bonds - Subtotals - Bonds				2,854,140,286	2,831,389,373	2,809,952,798	2,622,587,752	0	608,981	0	608,981	0	2,813,605,063	0	25,673,320	25,673,320	54,423,527	XXX	XXX
Preferred St	tocks - Industrial and Miscella	neous (Unaffilia	ated) Perpetual Preferred				1		ı			1	ı	ı	ı	1	1			1
172967 - MU - 2	.CITIGROUP INC	03/10/2021	UBS SECURITIES LLC	13,750,000.0	13,801,563		13 ,750 ,000	13,750,000				0		13,750,000		51,563	51,563	140,556	XXX	3.A FE
74460W-77-6		01/20/2021	SECURITY CALLED BY ISSUER at 25.000.	47,000.000	1,175,000	25.00	1,081,000	1,081,000				0		1,081,000		94,000	94,000	3,525	XXX	2.A FE
007924-50-9	AEGON NV	D03/15/2021	PRIOR YEAR INCOME	Dueferned	14,976,563	25.00 XXX	14,831,000	14.831.000	0			0		14,831,000	0	145,563	145,563	72,500 216,581	XXX	2.B FE XXX
	tocks - Industrial and Miscella				14,970,303	۸۸۸	14,031,000	14,031,000	<u> </u>		0	0	<u> </u>	14,031,000		140,000	140,003	210,361	۸۸۸	^^^
12679R-20-4	CABCO-SBC COMM.	02/16/2021	VAR I OUS.	. 300,000.000	7,500,000	25.00	6,975,000	6,975,000				0		6,975,000		525,000	525,000	42,656	XXX	2.B FE
8599999 -	Preferred Stocks - Industrial Preferred	and Miscellane	eous (Unaffiliated) Redeema	able	7,500,000	XXX	6,975,000	6,975,000	0	n	n	0	n	6,975,000	0	525,000	525,000	42,656	XXX	XXX
8999997 -	Preferred Stocks - Subtotals	- Preferred Sto	ocks - Part 4		22,476,563	XXX	21,806,000	21,806,000	0	0	0	0	0		0		670,563	259,237	XXX	XXX
	Preferred Stocks - Subtotals				22,476,563	XXX	21,806,000	21,806,000	0	0	0	0	0	21,806,000	0	670,563	670,563	259,237	XXX	XXX
38286R-10-5	ocks - Industrial and Miscellar GORES HOLDINGS VI INC-A	neous (Unaffilia 02/22/2021	ated) Publicly Traded	1.116.474.000	2.683.766	XXX	1,096,344	<u> </u>				<u> </u>		1.096.344		1,587,422	1,587,422		XXX	yvv
38286R-20-4	GORES HOLDINGS VI INC	02/22/2021	VAR I OUS.	.506,896.000	5,834,213	XXX	5,068,960	5,373,098	(304 , 138)			(304, 138)		5,068,960		765,253	765,253		XXX	XXXXXX
866142-40-9	SUMMIT MIDSTREAM PARTNERS LP	01/13/2021	DIRECT	7,965.000	108,002	XXX	105,377	99,483	5,894			5,894		105,377			2,625		XXX	
	Common Stocks - Industrial			Fraded	8,625,981	XXX	6,270,681	5,472,581	(298, 244)	0	0	(298,244)	0	6,270,681	0	2,355,300	2,355,300	0	XXX	XXX
Common St	ocks - Industrial and Miscella PARAMOUNT DEVELOPMENT	neous (Unaffilia	ated) Other									1				T				
BGH5UX-BS-6	FINANCE LLC	03/31/2021	SINKING FUND REDEMPTION	. 298,008.000	298,008	XXX	298,014	423,787	(158,304)			(158,304)		298,014		(6)	(6)		XXX	ХХХ
	Common Stocks - Industrial				298,008 8,923,989	XXX	298,014 6,568,695	423,787 5,896,368	(158,304) (456,548)	0	0	(, )	0		0	(0)	2.355.294	0	XXX	XXX
	Common Stocks - Subtotals Common Stocks - Subtotals				8,923,989	XXX	6,568,695	5,896,368	(456,548)	0	0	1	0	.,	0	/ /	2,355,294	0	XXX	XXX
	Common Stocks - Subtotals				31,400,552	XXX	28,374,695	27,702,368	(456,548)	0	0	( , ,	0	-,,	0	2,000,201	3,025,857	259,237	XXX	XXX
9999999	Totals				2,885,540,838	XXX	2,838,327,493	2,650,290,120	(456,548)	608,981	0	152,433	0	2,841,979,758	0	28,699,177	28,699,177	54,682,764	XXX	XXX

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

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							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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	-						i .								İ	i -					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of `	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/		Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ′	Clearinghouse	Trade Dat	e Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	` Accretion '	Hedged Item	Exposure	Entity	(b)
	Hedging Other - 0	Call Options and	Warrants		•					•						, ,		•				• • •
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	MS	04/01/202	)04/01/2021.	2,833 3,643		. 2,470.50	50,400			140		166,468			(12,600)				
S & P 500 (SPX)		EX5	Equity/Index	CITI	04/01/202	004/01/2021.	3,643		. 2,470.50	101,700		ļ	283		608,058		<b> </b>				ļ	
S & P 500 (SPX)		EX5	Equity/Index	MS	04/08/202	004/08/2021.	2,727		. 2,749.98	60,750			1,350		360,348			(15, 188)				
S & P 500 (SPX) S & P 500 (SPX)		EX5 EX5.	Equity/Index Equity/Index	UIII	04/01/202	004/08/2021.	3,273		2,749.98	126,900			2,820		870,288 65,225			(31,725)				+
S & P 500 (SPX)		EX5	Equity/Index	CITI-	04/01/202	004/01/2021.	1,012		2,470.50	25,250			70		136 , 160			(6,313)				·
S & P 500 (SPX)	. INDEX LIAB	FX5	Equity/Index	MS-	04/08/202	004/08/2021.	727		2,749.98	17,600			391		104,748			(4,400)				
S & P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	MS-	04/08/202	004/08/2021.	1,091		2,749.98	39,600			880		263,486			(9,900)				
S & P 500 (SPX)		EX5	Equity/Index	MS	04/01/202	004/01/2021.	202	<u> </u>	2,470.50	3,350			9		9,717			(838)				
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	MS	04/01/202	)04/01/2021.	202		. 2,470.50			ļ	14		25,066		ļ	(1,275)			ļ	
S & P 500 (SPX)		EX5	Equity/Index	MS	04/08/202	004/08/2021.	182		. 2,749.98	3,700			82		19,606			(925)				
S & P 500 (SPX)	INDEX LIAB	EX5 EX5.	Equity/Index	MS	04/08/202	04/08/2021			. 2,749.98	5,450			121		35,066			(1,363)				
S & P 500 (SPX) S & P 500 (SPX)		EX5 EX5	. Equity/Index . Equity/Index	CITI-	04/15/202	)04/15/2021. )04/15/2021.	3,054	<b> </b>	. 2,783.36 . 2,783.36			<b>†</b>	2,933 4,923		959,777	l		(17,600)			<b>†</b>	<b>†</b>
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	CITI-	04/15/202	004/15/2021.	25,250	l	2,783.36	25,250		1	1,052		323,542		İ	(6,313)			1	†
S & P 500 (SPX)		EX5	Equity/Index	CITI	04/15/202	004/15/2021.	41,700		. 2,783.36	41,700		I	1,738		500 , 485		I	(10,425)		I	I	.[
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	04/15/202	04/15/2021	180		2,783.36	3,450		1	144	·	50,717			(863)			1	1
S & P 500 (SPX)		EX5	Equity/Index	MS	04/15/202	004/15/2021.	359		. 2,783.36	10,600			442		134,215			(2,650)				
S & P 500 (SPX)		EX5	Equity/Index	JPM	04/22/202	)04/22/2021.	2,858		. 2,799.31			ļ	4,058		717,949			(16,600)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CIII	04/22/202	004/22/2021.	2,858			104,000					1,090,524 271,699			(26,000)				
S & P 500 (SPX)	INDEX LIAB	EV2	Equity/Index Equity/Index	CITI	04/22/202	)04/22/2021. )04/22/2021.							2,383		411,432			(6,313)				
S & P 500 (SPX)	INDEX LIAB	ЕX5	Equity/Index	MS-	04/22/202	004/22/2021.	179		2.799.31	3,250			199		35.630			(813)				
S & P 500 (SPX)		EX5	Equity/Index	MS-	04/22/202	04/22/2021	357		2,799.31	9,500			581		99,038			(2,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/06/202	005/06/2021.	4,915		. 2 . 848 . 42	116,200			11,558		751,758			(29,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	CITI	05/06/202	005/06/2021.	5,793		. 2,848.42	227 ,700			22,648		1,453,556			(56.925)				
S & P 500 (SPX)		EX5	. Equity/Index	CIT!	05/06/202	005/06/2021.	878		. 2,848.42	23,000			2,288		143,556			(5,750)				
S & P 500 (SPX)		EX5	Equity/Index	CIII	05/06/202	005/06/2021.	2,458		. 2,848.42	92,400			9,190		591,483							
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	M2	05/06/202	)05/06/2021. )05/06/2021.	176 878		2,848.42 2.848.42	3,300 25,500			328 2,536		19,354 161,582			(825)				+
S & P 500 (SPX)		EX5 FX5	.Equity/Index	mo rs.	05/13/202	005/13/2021.	2.660		2.820.00	62,250		·	7,363					(15,563)				-
S & P 500 (SPX)		EX5	Equity/Index	CITI-	05/13/202	05/13/2021	2,837		2,820.00	105,600			12,490		979,045			(26,400)				
S & P 500 (SPX)		EX5	Equity/Index	CITI-	05/13/202		887		2.820.00	25,750			3,046		243,994			(6,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI	05/13/202	005/13/2021.	1,064		. 2,820.00	39,600			4,684		368,372			(9,900)				
S & P 500 (SPX)		EX5	. Equity/Index	CS	05/13/202	)05/13/2021.	177		. 2,820.00	3,050			361		32,074			(763)				
S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	CS-	05/13/202	005/13/2021.	532			15,000			1,774		139,978			(3,750)				
S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	UBS-	05/20/202	005/20/2021. 005/20/2021.	2,860 2,860		2,971.61				10,954 18,063		648,683			(19,975)				+
S & P 500 (SPX)		EX5		JPM-	05/20/202	05/20/2021	337		2,971.61	7,800			1,069		64,172			(1,950)				†
S & P 500 (SPX)		EX5	Equity/Index	JPM-	05/20/202	005/20/2021.	1,514		2,971.61	63,000		1	8,637		466,300			(15,750)				
S & P 500 (SPX)	INDEX LIAB	EX5		UBS-	05/20/202	005/20/2021.	269		2,971.61	7,520			1,031		60,938			(1,880)				
S & P 500 (SPX)		EX5	. Equity/Index	MS	05/27/202	) 05/27/2021.	2,635		. 3,036.13	74,400			11,600		240,705			(18,600)				
S & P 500 (SPX)		EX5	Equity/Index	CITI	05/27/202	05/27/2021	2,635		. 3,036.13	117,600		<b>-</b>	18,335		467,943		ļ	(29,400)		ļ	<b>-</b>	
S & P 500 (SPX) S & P 500 (SPX)		EX5 FX5	Equity/Index Equity/Index	M2	05/27/202	005/27/2021. 005/27/2021.	1.482	·····	3,036.13 3.036.13	23,250		<b>+</b>	3,625		75,302 250,978	····	<del> </del>	(5,813)			<b>†</b>	+
S & P 500 (SPX)		EX5		MS- UBS-	05/27/202	)05/27/2021. )05/27/2021.	329	····	. 3 , 036 . 13		·····	<b>†</b>	1,528				<del> </del>	(16,200)	·····		<b>†</b>	+
S & P 500 (SPX)	. INDEX LIAB	EX5		UBS-	06/03/202	006/03/2021.	1,921		3,122.87	60,000		1	10,500		253,021			(15,000)			1	†
S & P 500 (SPX)		EX5		CITI-	06/03/202	006/03/2021.	2.081		3,122.87	102,050			17,859		439,772			(25,513)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	06/10/202	006/10/2021.	2,194		3,190.14	71,400			13,883	3	421,348	ļ		(17,850)				1
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	CITI	06/10/202	006/10/2021.	2,194		. 3, 190 . 14	110,600		ļ	21,506		618,744			(27,650)			ļ	
S & P 500 (SPX)	INDEX LIAB	EX5		UBS-		0 06/03/2021.	480		3,122.87	15,000	ļ	<b></b>	2,625	!	64,162	ļ	ļ	(3,750)	ļ	ļ	<b></b>	
S & P 500 (SPX) S & P 500 (SPX)		EX5 FX5		UBS- MS-	06/03/202	06/03/2021	801 470	····	. 3, 122.87 3, 190.14			<b>†</b>			154,490 95,571	····		(8,938)			<b>†</b>	+
S & P 500 (SPX)		EX5	Equity/Index Equity/Index	MS-	06/10/202	)06/10/2021. )06/10/2021.	784	·····	3,190.14	36,500		†	7,097	.	206,353	····	t	(9,125)			†	†
S & P 500 (SPX)	. INDEX LIAB	EX5		UBS-	06/03/202	006/03/2021.		·····	. 3, 122.87	5.000		İ	875		21.309		İ	(1,250)			İ	†
S & P 500 (SPX)		EX5		MS	06/10/202	006/10/2021.	157		. 3, 190 . 14	5,400			1,050		31,598			(1,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	UBS-	06/17/202	006/17/2021.	2.088		. 3 . 113 . 49	61,750			13.208	: I	484.314	ļ	ļ	(15,438)		ļ		
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	CITI	06/17/202	006/17/2021.	2,248		. 3, 113.49	109,900		<b></b>	23,506		758,402		ļ	(27,475)			<b></b>	
S & P 500 (SPX)		EX5		UBS-		006/17/2021.	482	ļ	. 3, 113.49	13,650	ļ	<b></b>	2,920		106,745	ļ	<b></b>	(3,413)			<b></b>	+
S & P 500 (SPX) S & P 500 (SPX)		EX5		UBS- UBS-	06/17/202	06/17/2021		····	3,113.49	34,250	ļ	t	7,326 2,160		239,660	····	<del> </del>	(8,563)	····	<del> </del>	<del> </del>	+
S & P 500 (SPX) S & P 500 (SPX)		EX5 FX5	Equity/Index Equity/Index	UDO ^9_	06/24/202	)06/17/2021. )06/24/2021.	2,131	·····	3.050.33		·····	<b>†</b>	13.195		163 . 147	····	<del> </del>	(2,525)			<b>†</b>	1
S & P 500 (SPX)		EX5 FX5	Equity/Index	CITI-	06/24/202	006/24/2021	2.787	·····	3.050.33	113,900	ļ	1	26,577		452.699	l	t	(28, 475)	ļ	<b>†</b>	1	†
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	_06/24/202	006/24/2021.	656		3,050.33	17,600			4,107		50,213			(4,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI	06/24/202	)06/24/2021.	820	ļ	3,050.33	30,750				i	117,354			(7,688)				
S & P 500 (SPX)		EX5	Equity/Index	CITI	06/24/202	006/24/2021.	328		. 3,050.33	9,800	ļ	ļ	2,287		31,274		ļ	(2,450)		ļ	ļ	
S & P 500 (SPX)	INDEX LIAR	FX5	Fauity/Index	IPM-	07/01/202	07/01/2021	2 247	1	3 115 86	64 400	1	1	16 273	: 1	69 369	1	1	(16, 100)	1		1	1 1

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

SCHEDULE DB - PART A - SECTION I																						
							Showing a	all Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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		İ					i .														
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	of Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in			Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Dat			Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	007/01/2021	2.407		3,115.86	114,750			28,996					(28,688)	<u> </u>			1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	cs	07/08/2020	007/08/2021.	2,051 2,051	<u> </u>	3, 169.94	59,800		<u> </u>	16,236		282,053			(14,950)				1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI	07/08/2020	) 07/08/2021.	2,051		3, 169.94	95,550		ļ	25,942		481 , 178			(23,888)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/15/2020	0 07/15/2021.	1,705		3,226.56	50,050		<b></b>	14,531		384 , 142			(12,513)			<b></b>	
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	JPM-	07/15/2020	007/15/2021 007/01/2021	2,169 481		3,226.56	107,800 13,800			31,297 3,487					(26,950)				
S & P 500 (SPX)	INDEX LIAB	EX3 EX5	Equity/Index	JPM-	07/01/2020	007/01/2021	642		3,115.86	25,400		<b>†</b>	6,418		47,885			(6,350)				+
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	JPM	07/08/2020	007/08/2021	315		3.169.94	7,700		t	2,091		34,149			(1,925)				<b>†</b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2020	007/08/2021	789		3.169.94	29,500			8,009		145,326			(7,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI	07/15/2020	007/15/2021.	465		3,226.56	13,950		L	4,050		105,031			(3,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI	07/15/2020	) 07/15/2021.	465		3,226.56	19,650		ļ	5,705		138,160			(4,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	007/01/2021.	160		3,115.86	5,500			1,390					(1,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index		07/08/2020	07/08/2021		····	3,169.94	10,800	ļ	ł	2,932		51,987		<del> </del>	(2,700)	····		ł	+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MS JPM-	07/15/2020	007/15/2021 007/22/2021	1.984	·····	3,226.56 3,276.02	10,900 60,450	·····	t	3,165 18,688		79,464		<del> </del>	(2,725)			t	<b>†</b>
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	CITI-	07/22/2020	)07/22/2021.	2,137	·····	3,276.02	112,700	·	t	34,840		547 , 221		<b>†</b>	(28, 175)	····		t	<b>†</b>
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	JPM		007/22/2021	305		3.276.02	7.100		İ	2.195		36,236		İ	(1,775)			İ	1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	07/22/2020	007/22/2021.			3,276.02	30,000			9,274		153,903			(7,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	07/22/2020	) 07/22/2021.	305		3,276.02	11,300			3,493		58,541			(2,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/05/2020	)08/05/2021.	3,907		3,327.77	114,400			39,671		475 , 725			(28,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI	08/05/2020	0 08/05/2021.	4,057		3,327.77	217,350		<b></b>	75,371		873,924			(54,338)			<b></b>	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	BAML	08/12/2020	008/12/2021	1,775	·····	3,380.35	56,700		ł	20,729		204,538 361,182			(14, 175)			·····	+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	JPM-	08/12/2020	)08/12/2021 )08/05/2021	1,923 751		3,327.77	22,000		t	7,629		92.544			(26,325)				+
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	JPM-	08/05/2020	008/05/2021	902		3,327.77	39,900		İ	13,836		165,942			(9,975)				<b>†</b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/12/2020	008/12/2021	296		3,380.35	7,200			2,632		26,548			(1,800)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	08/12/2020	)08/12/2021.				37,500			13,710		131,239			(9,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM		008/05/2021	601		3,327.77	21,600		ļ	7,490		91,934			(5,400)			ļ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	08/12/2020	)08/12/2021.	444		3,380.35	16,950			6,197		59,982			(4,238)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020		1,926		3,374.85	61,750		<b></b>	23,737		255,567			(15,438)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index	LIII	08/19/2020	)08/19/2021. )08/26/2021.	2,222		3,374.85	127,500 63,700		<del> </del>	49,012 25,685		512,002			(31,875)				+
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index Equity/Index	CITI-	08/26/2020	)08/26/2021.	2,443	·····	3,478.73	141,950		t	57,238		241,901			(35,488)			·	·
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	MS-	08/19/2020	008/19/2021.	2,445		3.374.85	7,200		İ	2 768		30,239			(1,800)				İ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	008/19/2021.	.1889		3,374.85	39,300		I	2,768 15,107		160 .579			(9,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	08/26/2020	008/26/2021.	287		3,478.73	7,400		ļ	2,984		4,991			(1,850)			L	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	08/26/2020	008/26/2021	575		3,478.73	26,600		ļ	10,726		39,589			(6,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	08/19/2020	0 08/19/2021.	296		3,374.85	11,900		ļ	4,574		48,112			(2,975)			ļ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	08/26/2020	0.1.08/26/2021	431		3,478.73	15,600 55,200		ł			17,154			(3,900)			<b></b>	+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	CITI-	09/02/2020	009/02/2021 009/02/2021	1.955		3,580.84	109.900			46,402		29,704			(13,800) (27,475)				+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2020	009/09/2021	1,912		3,398.96	54,600		<b></b>	24,115					(13,650)				<b></b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2020	09/09/2021	2,354		3,398.96	112,800			49,820		538,418			(28,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	09/02/2020	)09/02/2021.	140		3,580.84	3,450			1,457		852			(863)			ļ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	09/02/2020	0_1_09/02/2021	838		3,580.84	37,800	ļ	ļ	15,960		32,832		ļ	(9,450)	ļ	ļ	ļ	<b>_</b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	09/09/2020	009/09/2021	588		3,398.96	19,000		ļ	8,392		93,671			(4,750)			ļ	+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MS	09/09/2020	)09/09/2021 )09/02/2021		····	3,398.96	26,400 10,400	····	ł	11,660 4,391		123,695	<b></b>	<b></b>	(6,600)	····		<del> </del>	+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	009/02/2021.	294	·····	3,580.84	8.900		t	3.931					(2,000)			t	<b>†</b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	09/09/2020	009/09/2021.	1,625	l	3,385.49	50,050		I	23,079		272,870		İ	(2,225)			İ	1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/16/2020	009/16/2021	1,772	[	3,385.49	96,000		L	44,267	1	462,936			(24,000)			I	.[
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	09/16/2020	009/16/2021	148		3,385.49	3,450		ļ	1,591		20,012		ļ	(863)			ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	09/16/2020	)09/16/2021.	443	ļ	3,385.49	18,000	ļ	ļ	8,300		92,226		ļ	(4,500)	ļ	ļ	ļ	<b>-</b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	US-	09/16/2020	0	295		3,385.49	9,100		ļ	4,196		49,676			(2,275)			<b>}</b>	
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	BAML	09/23/2020	)09/23/2021 )09/23/2021	2,008	····	3,236.92	55,900 114,000		t	26,863 54,783		327 , 428			(13,975)			<del> </del>	+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	)09/23/2021.	309	·····	3,236.92			t	3, 172		42,432			(26,500)	····		t	†
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	009/23/2021	772	l	3,236.92	28,500		İ	13,696		153.007			(7,125)			İ	İ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML -	09/23/2020	009/23/2021	463		3,236.92	12,900		I	6,199		76,330			(3,225)			I	
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML	10/07/2020	010/07/2021.	3,509		3,419.45	111,600			57,900		446,752			(27,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	10/07/2020	10/07/2021.	3,802		3,419.45	208,000		ļ	107,914		790,459			(52,000)			ļ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM	10/14/2020	) 10/14/2021.	1,290		3,488.67	41,850	ļ	ļ	22,500		174,066	<b></b>	ļ	(10,463)	ļ	ļ	ļ	<b>+</b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/14/2020	0 10/14/2021.	1,863		3,488.67	99,450		ł	53,468		380,940			(24,863)			<b></b>	+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB INDEX LIAB	EX5	Equity/Index	JPM- JPM-	10/07/2020	) 10/07/2021. ) 10/07/2021.	585	····	3,419.45 3,419.45			<del> </del>			66,835			(4,100)			<del> </del>	+
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index Equity/Index	MS-	10/14/2020	010/0//2021.	143	·····	3.488.67	3,550		t	1,909		15.231		·	(888)			t	<b>†</b>
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	MS-	10/14/2020		860	ľ	3.488.67	34,200		İ	18,387	1	139.682		T	(8,550)	ļ		İ	1
S & P 500 (SPX)	INDEX LIAB	EVE	Fauity/Index	IDM	10/07/2020	10/07/2021	731	l	3 419 45	18 750	I	1	9 728	1	76 905		T	(4 688)	ļ		T	

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

1	16 Ui V	17 18  Inrealized Valuation ncrease/ Decrease) B./A.C.V	ge Current Year's		21 22  Credi Quality Potential Exposure Exposure Entith	of and at
Description of Item(s)	Fair Value (D 	Inrealized Foreign Valuation Exchange Increase/ Change	ce Current Year'in (Amortization) / Accretion (1,975	Adjustment s To Carrying // Value of	Credi Quality Potential Referer	Hedge Effectiveness t at Inception of and at
Description   Replicated   Identifier   (a)   Clearinghouse   Trade Date   Expiration   Contracts   Amount   (Paid)   Paid   Paid   Income   Value   Code	Fair Value (D. 34, 113		/. Accretion (1,975			ce   Quarter-end
S & P 500 (SPX)       INDEX LIAB       EX5       Equity/Index       CS-       10/14/2021       .287       3,488.67       7,900       .4,247         S & P 500 (SPX)       INDEX LIAB       EX5       Equity/Index       MS-       .10/21/2020       .10/21/2021       1,310       3,435.56       .39,600       .22,035         S & P 500 (SPX)       INDEX LIAB       EX5       Equity/Index       MS-       .10/21/2021       .2038       3,435.56       .10,3600       .57,648         S & P 500 (SPX)       INDEX LIAB       EX5       Equity/Index       MS-       .10/21/2021       .291       3,435.56       .8,300       .4,619         S & P 500 (SPX)       INDEX LIAB       EX5       Equity/Index       MS-       .10/21/2021       .10/21/2021       .582       3,435.56       .25,800       .4,365         S & P 500 (SPX)       INDEX LIAB       EX5       Equity/Index       MS-       .10/21/2021       .10/21/2021       .582       3,435.56       .25,800       .4,365         S & P 500 (SPX)       INDEX LIAB       EX5       Equity/Index       MS-       .10/21/2021       .10/21/2021       .291       .3,435.56       .25,800       .4,006         S & P 500 (SPX)       INDEX LIAB       EX5       Equity/Index	34,113 	Decrease) B./A.C.V	(1,975	Hedged Item	I Exposure I Entity	
S & P 500 (SPX)   INDEX LIAB	175,562 405,293 37,109 106,025 32,783 227,422					/ (b)
S & P 500 (SPX)   INDEX LIAB				ή <b></b>	·	
S & P 500 (SPX)   INDEX LIAB						
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   BAML -   10/21/2020   10/21/2021   291   3,435.56   7,200   4,006   S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   MS-   10/28/2020   10/28/2021   1,834   3,271.03   50,400   28,994	32,783		(2,075	() <b>.</b>		
S & P 500 (SPX) INDEX LIAB EX5 Equity/Index MS- 10/28/2020 10/28/2021 1,834 3,271.03 50,400 28,994	227,422		(6,450		·	
S & P 500 (SPX)   INDEX   IAB   EX5	401.990		(12,600			
			(26, 250	ý <b> </b>		
S & P 500 (SPX)     INDEX LIAB     EX5     Equity/Index     INS-     10/28/2020     10/28/2021     459     3,271.03     11,850     6,817       S & P 500 (SPX)     INDEX LIAB     EX5     Equity/Index     INS-     10/28/2020     10/28/2021     611     3,271.03     24,600     14,152	54,485		(2,963		ł	
S & P 500 (\$PX)	17,223		(925	3		
S & P 500 (SPX). INDEX LIAB. EX5. Equity/Index. BANL- 11/04/2020, 11/04/2021, 1.742 3,443.44 60,000 3,443.44 60,000 3,443.44 1,445.44 1,44	97 .276		(15,000	) <b> </b>		
S & P 500 (SPX) INDEX LIAB EX5 Equity/Index UBS- 11/04/2020 11/04/2021 1,888 3,443.44 104,650 62,209 S & P 500 (SPX) INDEX LIAB EX5 Equity/Index BAML- 11/11/2020 11/11/2021 1,819 3,572.66, 72,800 44,691	191,598		(26, 163		<del> </del>	
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   INDEX LIAB   EX5   Equity/Index   INDEX LIAB   EX5   Equity/Index   INDEX LIAB   EX5   Equity/Index   INDEX LIAB   INDEX L	354,483		(18,200		t	
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   NS-   11/04/2020   11/04/2021   290   3,443.44   7,800   4,637	12,142		(1,950	Ó		
S & P 500 (SPX) INDEX LIAB EX5. Equity/Index. MS- 11/04/2020 11/04/2021 436 3,443.44. 19,950 11,859 S & P 500 (SPX) INDEX LIAB EX5. Equity/Index. MS- 11/11/2020 11/11/2021 420 3,572.66 11,850 7,275	34,353		(4,988		ļ	
S & P 500 (5PX). INDEX LIAB. EX5. Equity/Index, MS- 11/11/2020, 11/11/2021, 4/20 3.572.66, 27,600 16,943	85,508		(2,903		†····	
S & P 500 (SPX) INDEX LIAB EX5. Equity/Index. BANL- 11/04/2020 11/04/2021 145 3,443.44 4,650 2.764	7,639		(1, 163	) <b>.</b>		
S & P 500 (SPX)   NDEX LIAB   EX5   Equity/Index   NS-   11/11/2020   11/11/2021   280   3,572.66   10,500   6,446	34,618		(2,625		ļ	
S & P 500 (SPX) INDEX LIAB EX5 Equity/Index MS- 11/18/2020 11/18/2021 1,542 3,567.79 62,150 39,362 S & P 500 (SPX) INDEX LIAB EX5 Equity/Index MS- 11/18/2020 11/18/2021 1,682 3,567.79 115,200 72,960	186,295		(15,538		ł	
S & P 500 (SPX) INDEX LIAB EX5 Equity/Index ICS- 11/18/2020 11/18/2021 280 3,567,79 8,200 5,193	25,897		(2,050			
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   CS-   11/18/2020   11/18/2021   420   3,567.79   21,300   13,490	61,248		(5,325	í L		
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   CS-   11/18/2020   11/18/2021   280   3,567.79   10,700   6,777   S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   NS-   11/25/2020   11/25/2021   1,653   3,629.65   70,800   46,217	32,049		(2,675		<b>-</b>	
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   MS-   11/25/2020   11/25/2021   1,653   3,629.65   70,800   46,217     S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   MS-   11/25/2020   11/25/2021   1,929   3,629.65   131,600   85,906	187,274		(17,700		·	
S & P 500 (SPX) INDEX LIAB EX5 Equity/Index Ms- 11/25/2020 11/25/2021 413 3,629.65 13,050 8,519	35,064		(3,263	ý		
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   MS   11/25/2020   11/25/2021   551   3 629.65   30,800   22,106	78,444		(7,700	<u>)</u>	ļ	
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   INS-   11/25/2020   11/25/2021   276   3,629.65   11,200   7,311   S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   INF-   12/02/2020   12/02/2021   1,090   3,669.01   43,600   29,301	29,945		(2,800		ł	
S & P SOO (SPX)   NDEX L1AB   EX5   Equity/Index   UBS-   12/02/2020   12/02/2021   1,363   3,669.01   92.000   61,828	260,921		(23,000			
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   MS   12/09/2020   12/09/2021   1.634   3.672.82   67.200   46.426   46.426	142,543		(16,800	) <b> </b>		
S & P 500 (SPX)       INDEX LIAB       EX5       Equitý/Index       INS-       12/09/2020       12/09/2021       1.906       3,672.82       134,400       92,852         S & P 500 (SPX)       INDEX LIAB       EX5       Equity/Index       IIF-       12/02/2020       12/02/2021       273       3,669.01       8,900       5,981	260,924 31,449		(33,600		·	
S & P SOO (SPX)   NDEX L1AB   EX5   Equity/Index   WF   12/02/2020   12/02/2021   409   3,669.01   21,900   14,718	65, 173		(5,475		†	
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   MS-   12/09/2020   12/09/2021   408     3,672.82   12,300   8,498	26,345		(3,075	j		
S & P 500 (SPX) INDEX LIAB EX5 Equity/Index MS- 12/09/2020 12/09/2021 408 3,672.82 23,100 15,959 S & P 500 (SPX) INDEX LIAB EX5 Equity/Index MF- 12/02/2020 12/02/2021 273 3,669.01 10,900 7,325	46,822		(5,775		ļ	
S & P 500 (SPX) INDEX LIAB EX5 Equity/Index WF- 12/02/2020 12/02/2021 273 3,669.01 10,900 7,325 S & P 500 (SPX) INDEX LIAB EX5 Equity/Index BANL- 12/09/2020 12/09/2021 272 3,672.82 9,900 6,840	21,272		(2,725	3	†····	
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   BANL -   12/16/2020   12/16/2021   2.026     3.701.17   84.750   60.145	204,859		(21, 188	ó <b>.</b>		
S & P 500 (SPX)   NDEX LIAB   EX5   Equity/Index   CS-   12/16/2020   12/16/2021   2,161   3,701.17   143,200   101,626	309,698		(35,800		ļ	
S & P 500 (SPX)     INDEX LIAB.     EX5.     Equity/Index.     CS-     12/16/2020.     12/16/2021.     270     3,701.17.     8,100     5,748       S & P 500 (SPX)     INDEX LIAB.     EX5.     Equity/Index.     CS-     12/16/2020.     12/16/2021.     405     3,701.17.     21,300     15,116	21,587		(2,025	3	<del> </del>	
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   BANL -   12/16/2020   12/16/2021   135   3,701.17   4,250   3,016	11,531		(1,063	i)		
S & P 500 (SPX) INDEX LIAB EX5. Equity/Index NS- 12/23/2020 12/23/2021 1,762 3,690.01 75,400 54,928 54,928	185,047		(18,850		ļ	
S & P 500 (SPX)   INDEX LIAB	272,509		(30,800		ł	
S & P 500 (SPX) JINDEX LIAB EX5 Equity/Index CS- 12/23/2020 12/23/2021 407 1 3,690.01 24,000 1 17,484 1 17,484	51,108		(6,000	ί <b>L</b>		
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   CS-   12/23/2020   12/23/2021   271   3,690.01   9,100   6,629	24,271		(2,275	i)		
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   NIS-   0.1/06/2021   0.1/06/2022   2,668   3,748.14   1.15,000   88,105   S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   UBS-   0.1/06/2021   0.1/06/2022   3,602   3,748.14   248,400   1.90.306	180,091		(26,895		<del> </del>	
S & P 500 (5PX)   INDEX LIAB.   EXD.   Equity/ Index.   DBS   - 0.01/10/2021   0.1/10/2021   3.502   3.746   14.   246,400   1.90,300   150,000	95,723		(58,094	3	†	t
S & P 500 (SPX)	151,464		(20.699	ί <b>L</b>		
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   CITI-   01/06/2021   01/06/2022   534   3,748.14   25,400   19,460   18 & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   CITI-   01/06/2021   01/06/2022   667   3,748.14   44.500   34.093	38,260		(5,940	()	<del> </del>	
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   CITI-   .01/06/2021   .01/06/2022   .667   .3,748.14.   .44,500   .34,093	64,923 9.625		(10,407 (1,161		t	
S & P 500 (SPX) INDEX LIAB, EX5 Equity/Index, MS	23,652		(3,054			
S & P 500 (SPX) INDEX LIAB EX5 Equity/Index BANL- 13,637 13,748.14 17,800 17,800 13,637	28,263		(4, 163	() <b>.</b>	ļ	
S & P 500 (SPX)   INDEX LIAB	16,108		(1,871		<del> </del>	
3 & F 500 (5FA)   INDEX LIAB. EXS. Equity/Index. mis-   0.1/20/2021, 0.10/20/2022, 1.000   3.051 i.0.   4.100   59.309   58.4 P 500 (5FX)   INDEX LIAB, EXS. Equity/Index. (CITI - 0.1/20/2021, 0.1/20/2022, 1.947   3.851 85   1.27,500   1.22,480	201.064		(14,541			
IS & P. 500 (SPX)   INDEX LIAB   EX5   Faulty/Index   MF-   01/27/2021   01/27/2022   1.733     3.750.77     67.600   57.600   55.606   1	151,041		(11,994	·) [	ļ	
S & P 500 (SPX)     INDEX LIAB     EX5     Equity/Index     CS-     .01/27/2021     .01/27/2022     .1,733     .3,750.77     .109,850     .90,360       S & P 500 (SPX)     INDEX LIAB     EX5     Equity/Index     MIS-     .01/20/2021     .01/20/2022     .260     .3,851.85     .10,700     .8,629	209,994 19,844		(19,490	\ <del> </del>	·	
S & P 500 (SPX) INDEX LIAB EX5 Equity/Index NS- 01/20/2021 01/20/2022 519 3.851.85 10,700 8,629 S & P 500 (SPX) INDEX LIAB EX5 Equity/Index NS- 01/20/2021 01/20/2022 519 3.851.85 28,400 22,903	48,668		(5,497		t	
S & P 500 (SPX) INDEX L/AB EX5 Equity/Index WF	21,673		(1,721			

										JB - P												
1	2	3	4	5	6	7	Showing a	II Options, C	aps, Floors, 0	Collars, Swaps	and Forward	ds Open as of	f Current Stat	tement [	Date 16	17	18	19	20	21	22	23
1	Description of Item(s) Hedged, Used for	3	4	5	8	,	0	9	Strike Price,	Cumulative Prior Year(s) Initial Cost of	Current Year Initial Cost of	13	14	15	16	17	Total	19	20	21	22	Hedge Effectiveness
	Income Generation	Schedule/	Type(s) of	Exchange, Counterparty		Date of			Rate or Index	Undiscounted	Undiscounted Premium		Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Current Year's	Adjustment To Carrying		Credit Quality of	at Inception
Description	or Replicated	Exhibit Identifier	Risk(s)	or Central Clearinghouse	Trade Date	Maturity or	Number of Contracts	Notional Amount	Received (Paid)	(Received)	(Received)	Current Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	(Amortization)/	Value of Hedged Item	Potential Exposure	Reference Entity	Quarter-end
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	01/27/2021.	01/27/2022	400	Amount	3,750.77	Paid	23,550	income	value 19,372	Code	45,766	(Decrease)	b./A.C.V.	(4, 178)	neagea item	Exposure	Enuty	(b)
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index .Equity/Index	BAML	01/20/2021.	01/20/2022	260 267		3,851.85		8,700 7,100		7,016 5,840		16,989			(1,684)				<u> </u>
S & P 500 (SPX)	INDEX LIAB	.EX5	. Equity/Index		02/03/2021	02/03/2022	1,567		3,830.17		64,800		54,579		98,700			(10,221)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	.EX5	Equity/Index Equity/Index	.CITI	02/03/2021	02/03/2022	1,958 1,535		3,830.17		126,750		106,757		176,040 86,065			(19,993)				
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	CITI-	02/10/2021	02/10/2022	1,790		3,909.88		121,100		104,521		147,308			(16,579)				<u> </u>
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	_MS-	02/03/2021.	02/03/2022	261		3,830.17		10,900		9,181		16,683			(1,719)				· <del> </del>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WS- .CITI-	02/03/2021.	02/03/2022 02/10/2022			. 3,830.17 . 3,909.88	1	28,050		23,625		36,885			(4,425)				1
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	_CITI	02/10/2021.	02/10/2022	512		3,909.88		34,600		29,863		41,966			(4,737)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	UBS-	02/03/2021.	02/03/2022	261		. 3,830.17 3.909.88						12,814			(1, 183)				· <del> </del>
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	MS	02/17/2021.	02/17/2022	1,653		3,931.33		68,900		60,903		110,818			(7,997)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	UBS-	02/17/2021.		2,035 254			+	139,200		123,043		183,553		<b></b>	(16,157) (1,149)		<b>.</b>		<del> </del>
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.UBS	02/17/2021.	02/17/2022	509		. 3,931.33		33,000		29,170		43,415			(3,830)				1
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index .Equity/Index	.UBS	02/17/2021.	02/17/2022 02/24/2022	254 1,274		. 3,931.33				6,895 48,857		14,340			(905)				+
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	CITI-	02/24/2021.	02/24/2022	1,911		. 3,925.43		128,250		116,036		131 , 182			(12,214)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.MS	02/24/2021	02/24/2022 02/24/2022	255 382		. 3,925.43 . 3,925.43		12,300 27,750		11,129 25,107		13,823 27,641			(1,171)				· <del> </del>
S & P 500 (SPX)	INDEX LIAB	.EX5	.Equity/Index	. BAML	02/24/2021.	02/24/2022	127				3,850		3,483		4,721			(367)				<u> </u>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.CS-	03/03/2021.	03/03/2022	1,571		3,819.72		64,200		59,368		106,613			(4,832)				· <del> </del>
S & P 500 (SPX)	INDEX LIAB	EX5.	.Equity/Index Equity/Index	.CS-	03/03/2021.	03/03/2022	2,094		. 3,819.72 3,819.72		134,400		124,284		195,008			(10,116)				·
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.cs	03/03/2021.	03/03/2022	524		. 3,819.72		31,400		29,037		45,882			(2,363)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index .Equity/Index	.CS	03/03/2021.	03/03/2022	262		3,819.72						14,307			(610)				+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS	.03/10/2021	03/10/2022	1,924		3,898.81		129,750		122,425		165,765			(7,325)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index . Equity/Index	.MS	03/10/2021.	03/10/2022	385 513		. 3,898.81		15,450		14,578 25,853		22,766			(872)				+
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	BAML -	03/10/2021_	03/10/2022	128		3,898.81		4,450		4,199		6,902			(251)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.MS- .UBS-	03/17/2021.	03/17/2022	1,887 2,013		. 3,974.12 3.974.12		72,000		69,290		90,228			(2,710)				· <del> </del>
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	BAML -	03/24/2021	03/1//2022	1,414		3,889.14		51,700		50,727		71,531			(973)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/24/2021	03/24/2022	2,571		3,889.14		166,000		162,876		198,443			(3,124)				. <del> </del>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.MS	03/17/2021.	03/17/2022	377 629		. 3,974.12 3,974.12		16,500		15,879		19,670 38,162			(621)				<u> </u>
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	JPM-	03/24/2021.	03/24/2022	386		3,889.14		18,600		18,250		23,541			(350)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index .Equity/Index	JPM- BAML-	03/24/2021.	03/24/2022 03/17/2022	643 126		. 3,889.14 . 3,974.12		36,750		36,058 4,667	·····	46,319 6,060			(692)				- <del> </del>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_JPM	03/24/2021	03/24/2022	129		3,889.14		5,250		5,151					(99)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index Equity/Index	.WOLVERINE	04/07/2020. 04/14/2020	04/01/2021	400 350		. 2,545.00 . 2,705.00	16,332,979 12,845,878			680,541 535,245		57,298,732 44,505,372	<u> </u>		(4,083,245)				<del> </del>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	_04/07/2020_	04/01/2021	30		2,545.00	1,224,978			51,041		4,297,405			(306,245)				1
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE	04/14/2020.	04/09/2021	30		. 2,705.00 . 2,530.00	1,101,080 209,017			45,878 8,709		3,814,746			(275,270)				· <del> </del>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	.04/21/2020.	04/16/2021	375			11,015,815			458,992		44,088,768			(2,753,954)				1
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.WOLVERINE- WOLVERINE-	.04/21/2020 .04/21/2020	04/16/2021	20		. 2,800.00 2,730.00	587 ,515 166 ,562			24,480 6.940		2,351,401			(146,879)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE	04/21/2020				2,730.00	10,909,765			454,574		622,849 38,181,952			(41,641)				1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.04/28/2020.	04/23/2021	20		2,800.00	671,375			27,974		2,349,659			(167,844)				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	.Equity/Index .Equity/Index	.WOLVERINE	.05/05/2020.	04/30/2021	325 325	l	. 2,890.00 . 2,860.00	9,385,207			426,600 1,214,710		35,230,816 36,186,792	<b></b>		(2,559,602)		<b></b>		t
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	WOLVERINE-	_05/05/2020	04/30/2021	15		2,890.00	433 , 168			19,689		1,626,038			(118, 137)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE- WOLVERINE-	05/12/2020. 05/05/2020		15		2,860.00 2,840.00				56,064		1,670,160 567.000			(112,128)				+
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	.WOLVERINE	05/19/2020.	05/14/2021	350		2.870.00	11,409,145			1,426,143		38,614,612			(2,852,286)				1
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	_EX5	Equity/Index	.WOLVERINE	.05/19/2020 .05/19/2020	05/14/2021	20		2,870.00 2,870.00	651,956 162,993			81,494 20,374		2,206,549 551,637		<b></b>	(162,989)		<b>.</b>	<b></b>	· <del> </del>
S & P 500 (SPX)	INDEX LIAB	.EX5	. Equity/Index . Equity/Index	.WOLVERINE	.05/26/2020.	05/21/2021			2,940.00	162,993			1,466,839		38 ,777 , 180			(2,933,677)				1
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	.WOLVERINE-	05/26/2020.	05/21/2021	20		2,940.00	625,856			78,232		2,068,116			(156,464)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	.06/02/2020.	05/28/2021	275 325		3,000.00	8,433,305 11,042,707			1,149,996 2,300,564		26,830,378 28,880,894			(2,299,992)				+
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	_WOLVERINE	06/02/2020_	05/28/2021	15		3,000.00	460,003			62,728		1,463,475			(125,455)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.06/09/2020.		15 10		. 3,090.00 . 3,290.00	509,668			106,181 45,552		1,332,964			(127,417)				· <del> </del>
S & P 500 (SPX)	TIMPEY FIAR		.Equity/Index	.JNOLVEKINE	4.00/09/2020.	06/04/2021	ıIU		. <b></b> , ∠9U . UU	218,650			45,552	I	695,815	ļ	·	(54,663)	ļ	ŀ	·	· <del> </del>

							Showing a	II Options C	aps, Floors, C	Collars Swap	s and Forwar	ds Open as o	f Current Stat	tement l	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		7		"	i '			"		'-	"	'-	"	10	''	10	10	20			20
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectivenes
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX)	. INDEX LIAB	EX5	_Equity/Index	WOLVERINE-	06/02/2020_	05/28/2021.	5		2,990.00	156,508			21,342		492.738			(42,684)			İ	1
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	WOLVERINE-	.06/09/2020.	06/04/2021.	10		. 3,310.00	207,580		ļ	43,246		676,765	ļ	ļ	(51,895)			ļ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE		06/11/2021.	325		3, 120.00	9,464,182			1,971,705		27,988,300			(2,366,045)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	1.06/16/2020.	06/11/2021.	50		3,110.00	1,480,632		<b></b>	308,465		4,354,216			(370 , 158)				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EV5	.Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	06/23/2020 06/16/2020	06/18/2021.	ا 15/د		3,100.00	11,852,459 436,813		ł	2,469,262		33,081,530		·····	(2,963,115)				+
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	10		3,330.00	176,310		<b>†</b>	36,731		660,517			(44,078)				<b>†</b>
& P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -	1.06/23/2020	06/18/2021.	15		. 3, 100.00	474,103		1	98,771		1,323,261		İ	(118,526)				
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-		06/18/2021.	15		3,300.00	300,538			62,612		1,037,122			(75, 135)				
& P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	WOLVERINE-		06/11/2021.	5		. 3,120.00	145,608			30,335		430 , 589			(36,402)				
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	06/16/2020_	06/11/2021.	10		. 3,330.00	176,310		ļ	36,731		660,517			(44,078)				
& P 500 (SPX) & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020.	06/18/2021.	5		3,300.00	8,972,132		ł	20,871 1,869,194		345,707		ł	(25,046)			<b>+</b>	<b>+</b>
& P 500 (SPX) & P 500 (SPX)	INDEX LIAB	E N D	.Equity/Index .Equity/Index	WOLVERINE- WOLVERINE-	06/30/2020.	06/25/2021.	325		3,090.00	276,070	·	t	1,869,194		29,036,220	·	t	(2,243,033)		·····	<b>†</b>	†
& P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -	06/30/2020	06/25/2021.	15		3.300.00	243,178		t	50,662		1.040.785		T	(60,795)			1	İ
& P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	WOLVERINE -		06/25/2021.	5		. 3,090.00	138,038		I	28,758		446,711		I	(34,509)				
& P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	WOLVERINE-	06/30/2020.	06/25/2021.	10		3,300.00	162,120		ļ	33,775		693,856	ļ	ļ	(40,530)		ļ	ļ	4
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/07/2020_	07/02/2021.	325		3,100.00	10 , 108 , 007			2,948,169		28,785,198			(2,527,002)				
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/14/2020.	07/09/2021.	250		. 3, 190 . 00	6,793,391		<b></b>	1,981,406		20,053,038			(1,698,348)				
& P 500 (SPX) & P 500 (SPX)	INDEX LIAB	EV5	. Equity/Index	WOLVERINE- WOLVERINE-	07/07/2020_	07/02/2021.	15 10		3,100.00	466 , 528 193 , 720		ł	136,071		1,328,548		·····	(116,632)				<b>+</b>
& P 500 (SPX)	INDEX LIAB	EXS.	_Equity/Index _Equity/Index	WOLVERINE	07/14/2020	07/02/2021.	10		3,190.00	271,740		<b>†</b>	79,258				·	(67,935)			+	·
& P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -	07/14/2020	07/09/2021.	10		3.400.00	158.380		İ	46.194		606.687		İ	(39,595)				İ
& P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE -	07/07/2020	07/02/2021	5		3,300.00	96,863			28,252		348,269			(24,216)			I	
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020.		5		. 3,140.00	150,978			44,035		424,723			(37,744)			ļ	
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	07/14/2020_	07/09/2021.	5		. 3,400.00	79,193			23,098		303,343			(19,798)			<b></b>	
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020_	07/16/2021.	350		. 3,200.00	10,813,095		<b></b>	3,153,819		27,830,666			(2,703,274)				
& P 500 (SPX) & P 500 (SPX)	INDEX LIAB	EVE	Equity/Index Equity/Index	.WOLVERINE- WOLVERINE-	.07/21/2020.	07/16/2021 07/16/2021	15 15		3,200.00	463 , 423 278 , 398		<del> </del>	ļ		1,192,743	····	<del> </del>	(38,619)				·
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	07/21/2020	07/16/2021.	10		3.410.00	185.600		İ	54.133		600.884			(46,400)				İ
& P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -	07/28/2020	07/23/2021.	300		3,240.00	8,086,668		1	2,358,612		22,806,760		İ	(2,021,667)				1
& P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	WOLVERINE		07/23/2021.	15			404,338		I	117,932		1,140,338			(101,085)				
& P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	WOLVERINE	07/28/2020_	07/23/2021.	10		. 3,470.00	146,150			42,627		550,094			(36,538)				. <b>.</b>
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020.	07/23/2021.	5		. 3,240.00	134,783		ļ	39,312		380 , 113			(33,696)				
& P 500 (SPX) & P 500 (SPX)	INDEX LIAB	EVE	Equity/Index	.WOLVERINE- .WOLVERINE-	07/28/2020_	07/23/2021.	10 325		3,470.00	146 , 150 9 , 922 , 431			42,627 3,157,137		550,094			(36,538)				+
& P 500 (SPX)	INDEX LIAB	EVS	.Equity/Index .Equity/Index	WOLVERINE -	08/11/2020	08/06/2021.	350		3.320.00	10.532.394		<b></b>	3,949,648		24,760,172			(2,633,099)				+
& P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	WOLVERINE -	1.08/04/2020	07/30/2021.	15		3.240.00	457 . 963		İ	145.716		1.143.977		İ	(124,899)				·
& P 500 (SPX)	INDEX LIAB.	EX5	Equity/Index	WOLVERINE -	.08/04/2020	07/30/2021.	15 15		3,460.00	267,943			85,255		843,438			(73,075)			I	
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-		08/06/2021.	15		3,310.00	460,888			172,833		1,050,998			(115,222)			ļ	
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	08/11/2020_	08/06/2021.	10		3,550.00	171,090		ļ	64,159		486,389			(42,773)				
& P 500 (SPX) & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/04/2020.	07/30/2021.	<u>5</u>		3,460.00				28,419 57,612		281,146			(24, 359)				+
& P 500 (SPX) & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index .Equity/Index	WOLVERINE- WOLVERINE-	08/11/2020_ 08/11/2020_	08/06/2021.	ا د ا 10		3.550.00	171.090		t					t	(42,773)			<b>†</b>	<b>†</b>
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -		08/13/2021.	300		3,360.00	8,734,067		İ	3,275,275		19,734,352		t	(2, 183, 517)			1	1
& P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	WOLVERINE -		08/20/2021.	325		. 3,380.00	10,105,081		I	3,789,405		20,878,884		I	(2,526,270)				
& P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	WOLVERINE-	08/18/2020.	08/13/2021.	15			436,708		ļ	163,766		986,718		ļ	(109, 177)		ļ	<b></b>	
& P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	WOLVERINE-	08/18/2020_		10		. 3,590.00	164,640		ļ	61,740		455,426		ļ	(41, 160)			ļ	+
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	08/25/2020.		15		. 3,380.00	466,393		ł	174,897		963,641	ļ	ł	(116,598)			<b>+</b>	+
& P 500 (SPX) & P 500 (SPX)	INDEX LIAB		.Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	08/25/2020 <sub>.</sub> 08/18/2020	08/20/2021.	10		3,610.00	179,890 82,323		t	67,459 30,871		441,928		t	(44,973)		·····	<del> </del>	+
& P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -		08/20/2021			3.380.00	155,468		t	58.300		321,214		t	(38,867)		·····	†	†
& P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	WOLVERINE -		08/20/2021.	10			179,890	L	I	67,459			L	I	(44,973)		I	I	.I
& P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE-	09/01/2020_	08/27/2021.	300		3,460.00	9,970,964		L	4,079,031		17,225,444			(2,719,354)				
& P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	.WOLVERINE-	09/08/2020.	09/03/2021.	275		3,500.00	6,433,501		ļ	2,948,688		14,909,843		ļ	(1,608,375)				
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/01/2020_	08/27/2021.	10		. 3,460.00	332,370		ļ	135,970		574,181	ļ	<b>}</b>	(90,646)			<b> </b>	+
& P 500 (SPX) & P 500 (SPX)	INDEX LIAB		. Equity/Index	WOLVERINE	.09/01/2020.	08/27/2021.	10 15		3,700.00	198,240 358,423		<del> </del>	81,098 164,277		371,218 826,251		+	(54,066)			<b>+</b>	+
& P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE	1.09/08/2020	09/03/2021.	15		. 3,490.00	188,863	ļ	t			514.673	ļ	t	(47, 216)			†	†
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -		08/27/2021	5		3,700.00	99,123		İ	40.550		185,609		İ	(27,033)			1	İ
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	_09/08/2020_	09/03/2021.	5		3,490.00	119,478		I	54,761		275,417		I	(29,869)				
& P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	WOLVERINE-	09/08/2020.	09/03/2021.	5		3,740.00	62,958		ļ	28,856		171,558		ļ	(15,739)		ļ	<b></b>	
& P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	WOLVERINE-	09/15/2020_	09/10/2021.	300		. 3,360.00	9,655,364		ļ	4,425,375		20,016,764		ļ	(2,413,841)			ļ	+
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	09/15/2020_	09/10/2021.	15		. 3,360.00	482,773		<b>†</b>	221,271		1,000,838	ļ	ł	(120,693)			<b></b>	+
& P 500 (SPX) & P 500 (SPX)	INDEX LIAB		.Equity/Index .Equity/Index	WOLVERINE- WOLVERINE-	09/15/2020. 09/15/2020.	09/10/2021.	10		3,580.00	199,080 99,543		t	91,245 45,624				t	(49,770)		·····	<del> </del>	+
& P 500 (SPX)	INDEX LIAB	EX5	Equity/Index			09/10/2021.			3,370.00	8,380,952	·	t	3,841,270		21,472,370	ļ	t	(2,095,238)			†	†
& P 500 (SPX)	INDEX LIAB	EY5	Fauity/Index	WOLVERINE -		09/17/2021	15		3 370 00	386 818	l	1	177 292		991 032		t	(96 704)	l	T	1	1

										7D - P.	<i></i>	·										
							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement l	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	-											i						i -			
	of Item(s)									Cumulative	Current											
	Hedged,						1			Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	1		Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date			Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	009/17/2021.	10		3,600.00	145.800			66.825		462.734	(=======		(36,450)	g			(=/
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	09/22/2020	)09/17/2021.	5	<u></u>	. 3,370.00	128,943					330,344		L	(32,236)				L
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	09/22/2020	) 09/17/2021.	10		. 3,600.00	145,800			66,825		462,734			(36,450)				ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	09/29/2020	) 09/24/2021.	350		. 3,270.00	11,954,791			5,479,279		26,323,690			(2,988,698)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	09/29/2020	009/24/2021.	15		. 3,270.00	512,353			234,828		1,128,158			(128,088)				<b></b>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	09/29/2020	) 09/24/2021. ) 09/24/2021.		·····	3,490.00	216,950 108,478					558,550 279,275			(54,238)				· <del> </del>
S & P 500 (SPX)	INDEX LIAB	EX3	Equity/Index	.WOLVERINE	10/06/2020	)10/01/2021.	350		. 3,360.00	11,631,041		+	6,300,147		23,586,738			(2,907,760)				· <del> </del> · · · · · · · · · · · · · · · · · · ·
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	10/13/2020	010/08/2021.	250		3.410.00	8.857.138			4.797.616		15.803.668			(2,214,284)				·
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	1.10/06/2020	10/01/2021.	15		3.360.00	498,478			270,009		1,010,860			(124,619)				
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021.	15		3,580.00	315,028			170,640		727,784			(78,757)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	10/13/2020	) 10/08/2021.	10		. 3,410.00	354,290			191,907		632 , 147			(88,573)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	.10/13/2020	0 10/08/2021.	15	ļ	. 3,640.00	330,538	ļ		179,041		658 , 105		ļ	(82,634)		ļ	ļ	·}
S & P 500 (SPX)		EX5 FX5	Equity/Index	.WOLVERINE-	.10/06/2020	0 10/01/2021.	10	ļ	. 3,300.00	369,520		+	200,157		727,108		<b></b>	(92,380)			····	·
S & P 500 (SPX) S & P 500 (SPX)		EX5 EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	10/06/2020	) 10/01/2021. ) 10/08/2021.	·	ļ	3,580.00	105,013	·	+			242,595 219,368	<b> </b>	<del> </del>	(26,253)			<del> </del>	· <del> </del>
S & P 500 (SPX)		EX5 FX5	.Equity/index	.WOLVERINE	10/13/2020	)10/08/2021.		l	. 3 , 640 . 00	9,899,591		†	5.362.278		19,368		t	(27,546)			t	<b>†</b>
S & P 500 (SPX)		ЕЛЭ FX5	Equity/Index	WOLVERINE -	10/20/2020	)10/13/2021.	350	[	. 3 , 450 . 00	9,193,991		1	4,980,078		21,064,838		T	(2,298,498)			T	T
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	1.10/20/2020	) 10/15/2021.	10		3.480.00	288,800			156,434		574.097			(72,200)				
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021.	10		. 3,730.00	159,890			86,607		370,650			(39,973)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_WOLVERINE	10/27/2020	. 10/22/2021.	10		. 3,450.00	262,690			142,291		601,853		L	(65,673)			L	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_WOLVERINE	10/27/2020	) 10/22/2021.	10		. 3,680.00	148,060					412,472			(37,015)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	.10/20/2020	) 10/15/2021.	5		. 3,480.00	144,403			78 ,218		287,049			(36, 101)				·
S & P 500 (SPX) S & P 500 (SPX)		EX5EX5	Equity/Index	.WOLVERINE- .WOLVERINE-	10/20/2020	) 10/15/2021. ) 10/22/2021.		·	3,730.00				43,305 40,101		185,325		<b></b>	(19,987)			····	·
S & P 500 (SPX)		EX5	Equity/Index Equity/Index	WOLVERINE -	11/03/2020	)10/22/2021.	325		3.350.00	9,631,227			5,691,180		22,431,722			(2,626,698)				·
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	I.11/03/2020	)10/29/2021.	10		3.350.00	296,350			175,116		690 . 207			(80,823)				·
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	11/03/2020	10/29/2021	10		3,580.00	175,380			103,634		495,375			(47,831)				
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	1.11/10/2020	11/05/2021.	10		. 3,420.00	345,200			215,750		631,621			(86,300)				
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE	11/10/2020	) 11/05/2021.	10	ļ	. 3,650.00	208,420			130,263		441,656		ļ	(52, 105)			ļ	ļ
S & P 500 (SPX)		EX5	Equity/Index	_WOLVERINE	11/03/2020	) 10/29/2021.	5		. 3,410.00	131,048			77 ,437		319,105			(35,740)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	11/03/2020	) 10/29/2021.	5		. 3,580.00	87,693			51,818		247,688		ļ	(23,916)			ļ	·
S & P 500 (SPX)		EX5 FX5	Equity/Index	.WOLVERINE-	11/10/2020	)11/05/2021.	325		3,420.00	11,218,852			7,011,783		20,527,684			(2,804,713)				· <del> </del>
S & P 500 (SPX) S & P 500 (SPX)		EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	11/10/2020	) 11/05/2021. ) 11/12/2021.	300			9,665,564					220,828			(26,053)				+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	11/17/2020	)11/12/2021.	10		3,540.00	322,190			201,369		532,993			(80,548)				
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	15		3,770.00	285.043			178,152		529.042			(71,261)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	.11/17/2020	11/12/2021.	5		. 3,500.00	174,083			108,802		283,064			(43,521)				
S & P 500 (SPX)		EX5	Equity/Index	_WOLVERINE	11/17/2020	) 11/12/2021.	5		3,770.00	95,018			59,386		176,347			(23,754)			ļ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	11/24/2020	11/19/2021.	350		3,590.00	10,455,741			6,534,838		17,313,728			(2,613,935)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	.11/24/2020	) 11/19/2021.	15		. 3,590.00	448 , 108					742,017			(112,027)				<b></b>
S & P 500 (SPX) S & P 500 (SPX)		EX5 EX5	Equity/Index	.WOLVERINE- .WOLVERINE-	11/24/2020	)11/19/2021. )11/19/2021.	10		3,830.00	166,970 83,488			104,356		312,605			(41,743)				·
S & P 500 (SPX)		EXS FXS	Equity/Index Equity/Index	.WOLVERINE-	12/01/2020	)11/19/2021.	275	ļ	. 3 . 620 . 00	8,366,201	ļ	†	5,704,228		12 . 999 . 935	····	t	(2, 281, 691)			t	·†
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	325	L	3,660.00	9,765,127		1	6,916,965		14,427,835		İ	(2,441,282)			I	I
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	10		. 3,610.00	310,560			211,746		480,668			(84,698)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	12/01/2020	) 11/26/2021.	5	ļ	3,860.00	86,018	ļ		58,648		147 , 211		ļ	(23,459)			ļ	ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	12/08/2020	12/03/2021.	10	ļ	. 3,660.00	300,470			212,833		443,933		ļ	(75, 118)			ļ	
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	.12/08/2020	) 12/03/2021.	10	ļ	. 3,890.00	172,520	·····	· <del> </del>	122,202		277 ,529		<b></b>	(43, 130)			<b></b>	·}
S & P 500 (SPX)	INDEX LIAB	EV5	Equity/Index	.WOLVERINE- .WOLVERINE-	12/01/2020	11/26/2021	<u>5</u>	·····	3,610.00	155,283		+	105,875		240,334 147,211		<del> </del>	(42,350)			····	·
S & P 500 (SPX) S & P 500 (SPX)		EX5 FX5	Equity/Index Equity/Index	WOLVERINE	12/01/2020	)11/26/2021. 12/03/2021	5	·····	3.890.00	86,018 86,263		· <del> </del>	61,103		138.764		ł	(23,459)			····	· <del> </del>
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	12/06/2020	)12/03/2021. )12/10/2021.	325	ļ	. 3 . 680 . 00	9,367,652	ļ	†	6,635,421		136,764	·	t	(2,341,913)			t	t
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	12/15/2020	)12/10/2021.	10		3.680.00	288,240		1	204,170		431,171		İ	(72,060)			İ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	) 12/10/2021.	10			168,360			119,255		274,232			(42,090)				
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	.12/15/2020	) 12/10/2021.	5		. 3,680.00	144, 123			102,087		215,586		ļ	(36,031)			ļ	ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	12/15/2020	) 12/10/2021.	5	ļ	. 3,940.00	75,103			53,198		124,353		ļ	(18,776)			ļ	
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	12/21/2020	) 12/17/2021.	350	ļ	. 3,700.00	9,921,991	ļ	· <b></b>	7,028,077		14,653,484		ļ	(2,480,498)			<b>}</b>	·}
S & P 500 (SPX)	INDEA LIAD	EX5 FX5	Equity/Index	.WOLVERINE	.12/21/2020	)12/17/2021.	10	····		283,490 157,020		+			418,671		ł	(70,873)			<del> </del>	· <del> </del>
S & P 500 (SPX) S & P 500 (SPX)		EX5 FX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	12/21/2020	) 12/17/2021. ) 12/17/2021.	10	····	3,940.00		·	+	111,223		252,037 126,018	<b></b>	ł	(39,255)			ł	· <del> </del>
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	12/21/2020	)12/17/2021.	250	ļ	. 3,940.00	7,530,638		†	5,334,202		10,521,429		t	(1,882,659)			t	†
S & P 500 (SPX)		EX5.	Equity/Index	WOLVERINE -	12/29/2020	12/23/2021	5	I	3.700.00	150,618		I	106.688		210,429		I	(37,654)			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	12/29/2020	12/23/2021.	10	[	3,920.00	177,830			125,963		267 ,257	[	I	(44,458)			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	12/29/2020	) 12/23/2021.	5	ļ	3,700.00	150,618			106,688		210,429		ļ	(37,654)			ļ	ļ
S & P 500 (SPX)		EX5	Equity/Index	_WOLVERINE	.12/29/2020		5	ļ	. 3,960.00	79,503	<u>.</u>		56,314		121,215		ļ	(19,876)			ļ	
S & P 500 (SPX)			Equity/Index	.WOLVERINE	.1.01/05/2021			ļ	. 3,740.00	<b></b>	7,952,876	ļ	6,145,404		10,833,937	ļ	ļ	(1,807,472)		ļ	ļ	·}
S & P 500 (SPX)	INDEX LIAB	FX5	Fauity/Index	WOLVERINE -	01/12/2021	01/07/2022	275	1	3 760 00	1	8 763 851	1	6 938 049	1	10 512 061		1	(1.825.802)			1	1

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							Showing a	all Options, C	aps, Floors, C	Collars, Swaps	s and Forwar	ds Open as o	f Current Stat	tement I	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	-																				
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of '	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	01/05/2021	12/31/2021.	5		. 3,740.00		144,603		111,738		196,981			(32,864)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.1.01/05/2021	12/31/2021.	5		. 3,990.00		77,683		60,028		113,982			(17,655)			ļ	ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	01/12/2021	01/07/2022.	5		. 3,760.00		159,348		126 , 150		191 , 128			(33, 197)				ļ
S & P 500 (SPX) S & P 500 (SPX)		EX5 EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	01/12/2021	01/07/2022.	<u>5</u>		3,950.00		104,608		82,814 60,028		127 ,561 ,113 ,982			(21,793)				<b></b>
S & P 500 (SPX)		EX5 EX5	Equity/Index	WOLVERINE-	01/03/2021	12/31/2021.	5		3.760.00		159.348		126,150		191,128			(33, 197)				
S & P 500 (SPX)	INDEX LIAB.	FX5	Equity/Index	WOLVERINE-	1.01/12/2021	01/07/2022	5		4,020.00		87,308		69,119		107 . 105			(18, 189)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	.01/19/2021	01/14/2022.	300		3.800.00		8,802,164		6,968,380		10.702.657			(1,833,784)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_WOLVERINE-	_01/26/2021	01/21/2022.	250		3,830.00		8,019,138		6,348,484		8,461,035			(1,670,654)				<u> </u>
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	01/19/2021	01/14/2022.	10		3,800.00		293,410		232,283					(61, 127)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	_01/19/2021	01/14/2022.	10		. 4,010.00		178,350		141,194		223 , 129			(37, 156)				<b></b>
S & P 500 (SPX) S & P 500 (SPX)		EX5 EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	01/26/2021	01/21/2022.	10		. 3,820.00 4,030.00.		163,438		129,388 164,350		172,638			(34,050)				<b></b>
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	.01/19/2021	01/14/2022.	5	·	4,070.00		75,443		59,725		95,363			(15,717)			·	·
S & P 500 (SPX)		FX5	Equity/Index	WOLVERINE -	01/26/2021	01/21/2022	5		3.820.00		163,438		129,388		172,638			(34,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	01/26/2021	01/21/2022.	5		4,090.00		89,238		70,646		91,628			(18,591)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	02/02/2021	01/28/2022.	250	ļ	. 3,810.00	<b>4</b>	8,505,388		7,345,562		8,876,374			(1, 159, 826)		ļ	ļ	ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	02/09/2021	02/04/2022.	300	ļ	. 3,820.00	<b></b>	11,223,464		9,820,531		10,532,523			(1,402,933)			<b></b>	ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	02/02/2021	01/28/2022.	10		. 3,810.00		340,220		293,827		355,055			(46,394)				<b></b>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	02/02/2021	01/28/2022.	10		. 4,010.00 3,820.00.		226,720		195,804		229,018			(30,916)				····
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	02/09/2021	02/04/2022.	5		4,080.00		111,678		97,718		97,388			(13,960)				·
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE-	02/02/2021	01/28/2022.	5		4.080.00		96.363		83,222		95.771			(13, 140)				
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	02/09/2021	02/04/2022.	5		4,080.00		187,063		163,680		175,542			(23, 383)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	02/09/2021	02/04/2022.	5		. 4,080.00		111,678		97,718		97,388			(13,960)				ļ
S & P 500 (SPX)		EX5	Equity/Index	_WOLVERINE	02/16/2021	02/11/2022.	250		3,910.00		8,449,138		7,392,995		7 ,375 ,750			(1,056,142)				ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	02/16/2021	02/11/2022.	15				506,953		443,584		442,545			(63,369)				<b></b>
S & P 500 (SPX) S & P 500 (SPX)		EX5EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	02/16/2021	02/11/2022.			. 4,130.00 4.180.00		215,880 96,138		84,120		75.759			(26,985)				<del> </del>
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	02/23/2021	02/18/2022	275		3.920.00		7,976,251		6,979,220		8.024.788			(997,031)				
S & P 500 (SPX)		FX5	Equity/Index	WOLVERINE-	02/23/2021	02/18/2022	10		3,920.00	1	290,050		253,794		291,810			(36,256)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.02/23/2021	02/18/2022.	10		. 4 . 160 . 00		168,580		147,508		163,226			(21,073)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	02/23/2021	02/18/2022.	5		. 3,920.00		145,028		126,899		145,905			(18, 128)				ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	02/23/2021	02/18/2022.	5		. 4,200.00				66,620		73,160			(9,517)			<b></b>	ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB INDEX LIAB.	EX5	Equity/Index	.WOLVERINE- .WOLVERINE-	02/26/2021	04/01/2021.	250 250		3,650.00		6,125,812 6,002,972		1,531,453 3,001,486		8,186,759			(4,594,359)				<b></b>
S & P 500 (SPX)		EX5 FX5	Equity/Index Equity/Index	_WOLVERINE-	03/02/2021	02/25/2022	300		3.870.00		9.887.864		9,438,416		9.778.914			(449,448)				<b></b>
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	1.03/02/2021	04/09/2021.	250		3.600.00		7.577.138		3.788.569		9,419,005			(3,788,569)				·
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	03/02/2021	02/25/2022.	10		3,870.00	I	329,600		314,618		325,964			(14,982)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	03/02/2021	02/25/2022.	10		. 4, 120.00		192,920		184,151		184,045			(8,769)				ļ
S & P 500 (SPX)		EX5	Equity/Index	_WOLVERINE	03/03/2021	04/01/2021.	25		. 3,750.00		398,793		199,397		568,677			(199,397)				ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	03/02/2021	02/25/2022.	5		. 4,120.00		96,463		92,078		92,023			(4,385)				ļ
S & P 500 (SPX) S & P 500 (SPX)		EX5 FX5	Equity/Index Equity/Index	.WOLVERINE	03/03/2021	04/01/2021.	325	ļ	3,750.00	<del> </del>	159,520		79,760		227,471			(79,760)	·		<del> </del>	<del> </del>
S & P 500 (SPX)		EXS FX5	Equity/Index	WOLVERINE-	03/09/2021	03/04/2022.	15	ļ	3,820.00	<b>†</b>	526,558		504,618		542,795			(21,940)	····		t	†
S & P 500 (SPX)		EX5.	Equity/Index	WOLVERINE-	_03/09/2021	03/04/2022	10		4,050.00	1	219,210		210.077		222,387			(9, 134)			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	03/10/2021	04/09/2021.	30		3,725.00	ļ	636,051		318,025		758,506			(318,025)			ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	03/09/2021	03/04/2022.	5		. 3,860.00	<b></b>	163,103		156,307		167,678			(6,796)			ļ	ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	.1.03/10/2021	04/09/2021.	15	ļ	. 3,725.00	<b></b>	318,028		159,014		379,253			(159,014)	ļ		<b></b>	<b>-</b>
S & P 500 (SPX)	INDEX LIAB	EVE	Equity/Index	.WOLVERINE- .WOLVERINE-	03/16/2021	03/11/2022.	300	····	3,890.00	<del> </del>	10,513,064 5,885,912		10,075,020 2,942,956		9,568,369 5.814.619			(438,044)			<del> </del>	<b>†</b>
S & P 500 (SPX) S & P 500 (SPX)		EX5 FX5	Equity/Index Equity/Index	WOLVERINE	03/17/2021	04/16/2021.	250 250	l	3,750.00	<b>†</b>	6.360.888		3,180,444		6.935.845			(3, 180, 444)			t	†
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	03/23/2021	03/18/2022.	300	ļ	3.940.00	†	8,724,464		8,360,945		8,728,125			(363,519)			t	†
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	03/25/2021	04/16/2021.	250		3,700.00	I	5,565,481		2,782,740		6,999,147			(2,782,740)			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	03/26/2021	04/23/2021.	250	ļ	. 3,700.00	<b></b>	6,001,796		3,000,898		7,090,560			(3,000,898)			ļ	ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	03/16/2021	03/11/2022.	15	ļ	. 3,890.00	<b></b>	525,658		503,756		478,418			(21,902)			ļ	ļ
S & P 500 (SPX)		EX5 FX5	Equity/Index	.WOLVERINE-	03/16/2021	03/11/2022.	10		. 4,130.00	<b></b>	213,600		204,700		185,516			(8,900)				ļ
S & P 500 (SPX) S & P 500 (SPX)		EX5 EX5	Equity/Index Equity/Index	WOLVERINE	03/17/2021	04/16/2021.	30	ļ	3,800.00	<del> </del>	534,471				560,001			(267, 235)	·		<del> </del>	<del> </del>
S & P 500 (SPX)		ЕЛЭ FX5	Equity/Index	WOLVERINE -	03/23/2021	03/16/2022.	10	·····	4.190.00	t	160,010		153,343		161.874			(6,667)			t	†
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	.03/24/2021	04/23/2021.	30	ļ	3,750.00	†	610,281		305,140		712,320			(305, 140)			t	†
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	03/16/2021	03/11/2022.	5		4,170.00	I	97 , 173		93,124		83,720			(4,049)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	03/17/2021	04/16/2021.	15		. 3,800.00		267 ,238		133,619		280,000			(133,619)				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	03/23/2021	03/18/2022.	5		. 3,940.00	<b>4</b>	145,413		139,354		145,469			(6,059)			ļ	ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	ΕΧ5	Equity/Index	.WOLVERINE-	03/24/2021	04/23/2021.	15	ļ	3,750.00	<b></b>	305,143 9,246,164		152,571 8,860,907		356,160 9,364,992			(152,571)			<b></b>	ļ
S & P 500 (SPX)	INDEX LIAB	EAU FYS	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	03/30/2021	03/25/2022.	250	·····	3,725.00	<del> </del>	6,857,888		3,428,944		6,509,234			(3,428,944)			ł	<del> </del>
S & P 500 (SPX)		EXU FX5	Fauity/Index	WOLVERINE -		03/25/2021	15	ļ	3 910 00	t	462 313		443 050		468 250			(19 263)	····		t	t

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							Showing a	II Options, C	Caps, Floors, C	Collars, Swaps	s and Forwar	ds Open as o	f Current Sta	tement l	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	03/30/2021	03/25/2022.	15		4, 160 . 00		254,023		243,439		266,766			(10,584)				ļ
SP500L V8	INDEX LIAB	EX5	Equity/Index	.BOA	04/04/2019	04/06/2021.			458 . 76	134,540					191,627			(16,818)				<b></b>
S&P MARC 5% - 2YR	.INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPM-	04/10/2019	04/14/2021.			465 . 18	13,450			223		59,905			(1,677)				·
SP500L V8SP500L V5 - 2YR	INDEX LIAB	EX5.	Equity/Index	WF -	04/11/2019	04/14/2021.	1,643		313.5	22 550					33,758			(2,811)				<b>†</b>
SP500L V8.	INDEX LIAB	EX5	Equity/Index	JPM-	04/18/2019	04/21/2021	10,739		463.88	22,550 177,560			4,676		232,492			(22, 165)				T
SP500L V8.	INDEX LIAB	EX5	Equity/Index	B0A-	04/25/2019	04/28/2021.	11,110		458 . 84	225,600			8,131		298,749			(28, 161)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	. SG	05/02/2019	05/05/2021.	8,753		472.32	139,080			6,351		122,362			(17,361)			ļ	ļ
SP500L V8	INDEX LIAB	EX5	Equity/Index	.WF	05/09/2019	05/12/2021.			467 . 66	130,320			7 , 175		159,574			(16, 268)			ļ	ļ
SP500L V8 S&P MARC 5% - 2YR	. INDEX LIAB	EX5 FX5	Equity/Index	.WF	05/16/2019	05/19/2021.			471.37 325.12	138,960					132,537 137,296			(17,346)				<b></b>
SP500L V8	INDEX LIAD	EX5.	Equity/Index Equity/Index	WE	05/22/2019	05/26/2021. 05/26/2021.	8,431			150,960		-	11.148		137 ,290			(3,889)				<b>+</b>
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2019	06/03/2021	1,625		320 .87	16,800		1	1,420		23,000			(2,094)			İ	
SP500L V8	INDEX LIAB	EX5	Equity/Index	.ciтı	05/31/2019	06/03/2021.	3,227		477 . 16	40,740			3,446		38.400			(5,086)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI	06/06/2019	06/04/2021.	6,702		478 . 94	117,300			10,165		73,158			(14,743)				ļ
SP500L V8	INDEX LIAB	EX5	Equity/Index	. SG	06/13/2019	06/16/2021.	3,340		482 . 27	55,050			5,649		31,823			(6,872)			ļ	<b></b>
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	.ISG	06/19/2019	06/23/2021.	2,215		326 . 39	25,200	ļ	· <del> </del>	2,826		19,574			(3,141)			<b>}</b>	<b></b>
SP500L V8SP500L V8	INDEX LIAB	EX5 EX5	Equity/Index	B0A- B0A-	06/20/2019	06/23/2021.	3,963 9,416		492 .38	58,140			6,531		19,286			(7,258)				·
SP500L V8	INDEX LIAB	EX5	Equity/Index Equity/Index	JPM-	06/27/2019	06/30/2021. 07/08/2021.	3.095		481.3 502.84	37,100			17,529 4,919		104,830			(4,619)				·
SP500L V5 - 2YR	INDEX LIAB	FX5	Equity/Index	BNP-	07/10/2019	07/14/2021	1,571		329.94	17,000			2,394		10,393			(2,119)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	B0A-	07/11/2019	07/14/2021.	3,727		492 . 13.	57,120			8.052		22,328			(7,130)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-		07/21/2021.	3,287		499 . 72	44,700			6,721 11,775		11.340			(5,580)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	. <b>B</b> OA	07/25/2019	07/28/2021.	4,650		487 .72	73,710			11,775		40,593			(9,201)			ļ	
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	.JPM	07/31/2019	08/04/2021.	4,070		342.98	47,180			7,971		109,235			(5,881)				ļ
SP500L V8 S&P MARC 5% - 2YR	. INDEX LIAB	EX5 EX5	Equity/Index	.JPM	08/01/2019	08/04/2021.	2,882			43,290			7,322 4,007		22,920			(5,404)				<b></b>
SP500L V8	.INDEX LIAB	EX3 EX5	Equity/Index Equity/Index	JPM-	08/07/2019	08/11/2021. 08/11/2021.	1,997 7,048		497 . 19	22,470 90,560			16,169		35,084			(2,801)				<b>+</b>
SP500L V8	INDEX LIAB	FX5	Equity/Index	WF -	08/15/2019	07/06/2021.	1,770		489 .82	22,640			3,106		10,990			(3,003)				<b>†</b>
SP500L V8.	INDEX LIAB	EX5	Equity/Index	WF-	08/15/2019	08/18/2021	6,196		485.3	94,920			17,839		64,553			(11,849)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	.GS	08/21/2019	08/25/2021.	2,557		347 . 08	36,000			7,095		59,106			(4,488)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	.WF	08/22/2019	08/25/2021.			489 . 65	111,680			22,039		60,014			(13,941)			ļ	ļ
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	. <b>B</b> OA	08/28/2019	09/01/2021.	3,101		353 . 96	36,520			7,540		51,829			(4,553)				
SP500L V5 - 2YR SP500L V8	INDEX LIAB	EX5	Equity/Index Equity/Index	JPM-	08/28/2019	09/01/2021.	1,572 5,247		331 .51 485 .32	13,900			2,870 19,350					(1,733)				
SP500L V8	INDEX LIAB	FX5	Equity/Index	JPM-	09/06/2019	09/09/2021.	9,104		494 . 07	146,160			31,825		64,517			(18,245)				
SP500L V8	INDEX LIAB	FX5	Equity/Index	CS-	09/12/2019	09/15/2021.	4,563		495.23	73,710			16,663		37.292			(9,201)				
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	Equity/Index	B0A-	09/18/2019	09/22/2021.	2,279		351.77	25,120			5.914		42.995			(3,131)			I	
SP500L V8	INDEX LIAB	EX5	Equity/Index	.CS	09/19/2019	09/22/2021.			496 . 29	160 , 160			37 ,761		76,555			(19,993)			ļ	
SP500L V8	INDEX LIAB	EX5	Equity/Index	. SG	09/26/2019	09/29/2021.	6,233		500 .6	100,920			24,774		40,453			(12,598)				ļ
SP500L V8SP500L V8	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	JPM-	10/03/2019	10/06/2021. 10/14/2021.			491.55 499.97	152,220 139,950		+	38,824		84 , 172 59 , 641			(19,001)			····	<b>†</b>
SP500L V8	INDEX LIAB	EX5	Equity/Index Equity/Index	cs-	10/10/2019	10/14/2021.	10,612		500.98	151,900		†	41,597		78,810			(17,446)			t	<b>†</b>
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	ĞS	10/23/2019	10/27/2021.	1,710		351.63	18,480		1	5,228		32,143			(2,304)			İ	I
SP500L V8	INDEX LIAB	EX5.	Equity/Index	B0A		10/27/2021.	9,691		500 . 56	148,500			42,061		65,342			(18,537)				ļ
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	. <b>[</b> GS	10/30/2019	11/03/2021.	1,991		349 . 75	24,150					40,886			(3,011)			ļ	ļ
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	10/31/2019	11/03/2021	11,640		502 . 87	164,700	ļ	· <b> </b>	48,197		71,907		ļ	(20,559)			<b> </b>	<b></b>
SP500L V8 S&P MARC 5% - 2YR	. INDEX LIAB	EVE	Equity/Index	.B0A- .B0A-	11/07/2019	11/10/2021. 11/17/2021.	10,662		491.29 351.88	182,770 26,640		+	55,260		115,958			(22,815)			<del> </del>	<b>+</b>
SP500L V8	INDEX LIAB	ENU FX5	Equity/Index Equity/Index	BOA-	11/13/2019	11/1//2021. 11/17/2021.	11,677			190,080		+						(3,321)			·····	<b>†</b>
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2019	11/24/2021	1.418		349	18.550		1	5,960		30.320			(2,312)			İ	İ
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	11/21/2019	11/24/2021	13,433		498.46	203,360			65,434		120,724			(25, 385)			I	
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	BNP	11/26/2019	12/01/2021.	1,859		333 . 46	20,400	ļ		6,743		11,887		ļ	(2,540)			ļ	ļ
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	11/27/2019	12/01/2021.	8,803	ļ	503.91	132,430	ļ		43,834		58,421		ļ	(16,509)			ļ	ļ
SP500L V8	. INDEX LIAB	EX5	Equity/Index	. SG	12/05/2019	12/08/2021.	14,430		499.58	230,480		+	78,584		130 , 130			(28,771)			<b></b>	<b>+</b>
S&P MARC 5% - 2YR SP500L V8	.INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.po- .go/.	12/11/2019	10/20/2021. 12/15/2021.	1,419		352 . 45 497 . 56	15,550	·····	+	4,604 70,309		25,573			(2,099)			t	<b>†</b>
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index	BOA-	12/18/2019	12/13/2021.	5,956		351.52	70,980		†	25,502		118,832			(8,848)			t	<b> </b>
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	12/19/2019	12/22/2021.	13.015		509 . 45	191.540		1	68.906		83.744			(23,910)			I	I
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/29/2021	13,720		356 . 42	164,150			60,595		220,042			(20,491)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	. SG	12/27/2019	12/30/2021.	11,453		510.61	176,580			65,420		73,265			(22,042)			ļ	ļ
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	.JPM	01/02/2020	112/31/2021.	6,125		354 . 85	72,600	ļ		27 , 171		105,743			(9, 125)		ļ	ļ	ļ
SP500L V8	. INDEX LIAB	EX5	Equity/Index	.56-	01/03/2020	01/03/2022.	9,777		509.09	151,340			58,940		68,188							<b>+</b>
S&P MARC 5% - 2YR SP500L V8	.INDEX LIAB	Ex5	Equity/Index Equity/Index	. UIII	01/08/2020	01/07/2022. 01/07/2022.	1,383			18,750 43,940		+			20,522			(1,746)			t	<b>†</b>
SP500L V8	INDEX LIAB	FX5	Equity/Index	SG-	01/16/2020	01/07/2022	4.140		520.72	68,600		†	26.972		19,020			(8,622)			t	<b> </b>
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	B0A-	01/22/2020		2,738		364.91	32,900		1	13,230		28,978			(4, 129)			Ī	T
SP500L V8	INDEX LIAB	EX5	Fauity/Index	IPM-	01/23/2020	01/21/2022		l	529 97	104 470	I	T	42 064	1	13 669			(13, 131)	[		T	T

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							Showing a	II Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta		Date							
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	Description																					
	of Item(s)									Cumulative	Current											l
	Hedged,								0 5.	Prior Year(s)	Year Initial											Hedge
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	Income	Schedule/	Type(s) of	Exchange,		Date of			Rate or Index	Undiscounted	Undiscounted Premium		Book/			Unrealized Valuation	Foreign	Cumant Vaar'a	Adjustment To Carrying		Credit	at Inception and at
	Generation or	Exhibit	Risk(s)	Counterparty or Central		Maturity or	Number of	Notional	Received	Premium (Received)	(Received)	Current Year	Adjusted Carrying			Increase/	Exchange Change in	Current Year's (Amortization)/	Value of	Potential	Quality of Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Dat			Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S&P MARC 5% - 2YR	INDEX LIAB	FX5	Equity/Index	JPM-	01/29/2020	001/28/2022.	2,724	Amount	367 . 49	31.400	i aiu	IIICOITIC	12,923	Code	24.981	(Decrease)	D./A.O.V.	(3,941)	ricagea item	LAPOSUIC	Littity	(6)
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	01/30/2020	001/28/2022.	12,366		530 . 78	204.350			84,213		26,856			(25,684)				
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	Equity/Index	JPM	02/05/2020	)02/04/2022.	1,634		365 . 71	20,280			8,547		16,782			(2,545)				<u> </u>
SP500L V8	. INDEX LIAB	EX5	. Equity/Index	.SG	02/06/2020	)02/04/2022.			529 . 45	127,050		<b></b>	53,630		24,952			(15,969)				
S&P MARC 5% - 2YR SP500L V8	.INDEX LIAB	EX5	Equity/Index Equity/Index	JPM-	02/12/2020	002/11/2022 002/11/2022	5,683 8,567		368 . 42 541 . 58	68,880 140,610			29,727 60,776		50,589 11,693			(8,646)				· <del> </del>
S&P MARC 5% - 2YR	INDEX LIAB	EXS	Equity/Index	BOA-	02/13/2020	002/11/2022.	5,889		372.82	73,040		+	32,260		40,480			(9,168)				·
SP500L V8	INDEX LIAB	FX5	Equity/Index	CS-	02/20/2020	002/18/2022.	11,549		539 . 86	195,460			86,461		31,120			(24,567)				T
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	02/20/2020	002/18/2022	1,089		274 . 34	10,320			4.565		6,195			(1,297)				
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	. <u>C</u> ITI	02/26/2020	)02/25/2022.			368 . 16				34,533		52,197			(9,594)				ļ
SP500L V8	. INDEX LIAB	EX5	Equity/Index	.MS-	02/27/2020	002/25/2022.	21,635		501.97	232,650			105,265		240,335			(29,241)				<b></b>
S&P MARC 5% - 2YR FIDMFYDN - 2YR	.INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.p. 11	03/04/2020	003/04/2022.	2,402 1,465		381 271.85	21,870 13,960		<b>†</b>	10,093 6,451		9,758 10,587			(2,745)			<b>†</b>	t
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP	03/12/2020	003/11/2022	7,586		484 .5	76,840	L	1	36,235	l	129,872		İ	(9,658)			1	1
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/12/2020	003/11/2022	1,481		265 . 98	14,040			6,621		16,604			(1,765)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/18/2020	) 03/18/2022.	3,331		360.64	37,800			18,159		46,772			(4,745)				ļ
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	03/19/2020	0 03/18/2022.	4,162	<b>.</b>	269 . 55	28,600	ļ	<b>}</b>	13,757		36,205	<b></b>	<b> </b>	(3,595)			<b> </b>	· <del> </del>
SP500L V8 S&P MARC 5% - 2YR	. INDEX LIAB	EX5EX5.	.Equity/Index .Equity/Index	BNP-	03/19/2020	003/18/2022.				55,770			26,827 16,488		94,134			(7,010)				·
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2020	003/25/2022.	8.944		269 . 13	76,320		+	37 .434		79,665			(9,593)			+	+
SP500L V8.	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2020	03/25/2022	6,474		482	66,700		1	32,716		121,428			(8,383)			1	T
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2020	004/06/2021	46,837		369.07	345,720			2,839		31,602			(85,959)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	.CITI	04/01/2020	004/06/2021.	4,085		371.64	25,650		ļ	211		9			(6,378)			ļ	ļ
S&P MARC 5% - 2YR	. INDEX LIAB	EX5	Equity/Index	.CITI	04/01/2020		5,174		363 . 92	72,770			36,336		62,690			(9,134)				<b></b>
DOW INDUSTRIALDOW INDUSTRIAL.	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	.UBS- .UBS-	04/01/2020	004/06/2021. 004/06/2021.	411 181		21,676.53				5,466 2,163		2,657,787 1,109,770			(165,503)				·
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	004/06/2021.	57		21.823.13	88.440								(21,990)				·
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	_UBS	04/01/2020	004/06/2021.			20,901.62	31,040					49,600			(7,718)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	.UBS	04/01/2020	).[04/06/2021.	43		20,985.39	20,880			.l171		35,100			(5, 192)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	0 04/06/2021.	29			13,980			115		25,199			(3,476)				ļ
S&P 400 MIDCAP S&P 400 MIDCAP	. INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	B0A- B0A-	04/01/2020	)04/06/2021. )04/06/2021.	2,865		1,430.63 1,429.27				2,104 760		1,731,779			(63,708)				·
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2020	)04/06/2021.			1,437.43	57,060			469		395 , 141			(14, 187)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	B0A-	04/01/2020	004/06/2021.	441		1,370.73	13,740			113		21,000			(3,416)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	B0A-	04/01/2020	004/06/2021.	367		1.365.29	12,500			103		19,500			(3, 108)				
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	.[CS	04/01/2020	0 04/06/2021.	6,200		7,486.28	59,520			489		1			(14,799)				. <b></b>
NASDAQ 100 RUSSELL 2000	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.ICS- .IUBS-	04/01/2020	)04/06/2021. )04/06/2021.	1,400		7,486.28 1,132.02	17,780		<b>+</b>	1.063		6,904 997,633			(4,421)			<b>+</b>	· <del> </del>
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	UBS-	04/01/2020	)04/06/2021.	1,119		1, 138.45	78,240		<b>†</b>	643		622,884			(19,453)			·	·
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	004/06/2021.	560		1,149.17	36,360			299		305,442			(9,040)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	. UBS	04/01/2020	)04/06/2021.	466		1,074.13				64		11,500			(1,952)				
SP500L V5	. INDEX LIAB	EX5	. Equity/Index	.JPM	04/01/2020	)04/06/2021.	104,551		323 .84	419,100			3,442		1,064,956			(104,204)				ļ
SP500L V5SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	JPM- JPM-	04/01/2020	004/06/2021.	8,871 1,584		324 . 47	32,760	ļ	<b>†</b>	269 4,649		84,760		<del> </del>	(8,145)			<b>†</b>	· <del> </del>
FIDMFYDN - 1YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	CITI-	04/01/2020	003/04/2022.	4,474		264 .7	37,200		t	308		11,623 51,251		·	(1,266)			†	†
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	Сіті	04/02/2020	004/06/2021.	17,523		272 . 48	79,430		I	657		64,314			(19,803)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	.Equity/Index	CITI	04/02/2020	)04/01/2022.	21,251		265 .5	221,160		ļ	110,588		244,060		ļ	(27,797)			ļ	ļ
RAINBOW	. INDEX LIAB	EX5	Equity/Index	.WF	04/02/2020	004/06/2021.	3,600			111,600		<b></b>	923		194,399		ļ	(27,824)			<b></b>	ļ
RAINBOW	INDEX LIAB	EX5	Equity/Index	.Wt	04/02/2020	)04/06/2021. )04/06/2021.	1,000 1,637		1.01 2.712.68	30,300	·····	<b>+</b>			53,000		<del> </del>	(7,554)			<b>†</b>	· <del> </del>
DJ EURO STOXX 50	INDEX LIAB	EX5	.Equity/Index Equity/Index	. "' WF-	04/02/2020	)04/06/2021.	446		2.680.42	26,400		<b>†</b>	218		48.000			(33,787)			<b>†</b>	†
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	004/06/2021	446		21,092.23	341,632		1	2,826		598,375		İ	(85, 175)			1	
DOW INDUSTRIAL	INDEX LIAB	EX5	. Equity/Index	BARCLAYS-	04/02/2020	004/06/2021.	229		21,092.23	93,786		1	776		156,794			(23, 382)			1	ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	004/06/2021_	70		22,334.21	45,015	ļ	<b>}</b>	372		94,495		ļ	(11,223)			<b>}</b>	· <b> </b>
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	.WF	04/02/2020	004/06/2021.	4,290 1,454		1,411.10	138,060		<b></b>	1,142		247,799			(34,421)			<b></b>	<b>+</b>
S&P 400 MIDCAPS&P 400 MIDCAP	INDEX LIAB	EX5. EX5.	.Equity/Index .Equity/Index	.WF.	04/02/2020	)04/06/2021. )04/06/2021.	1,454		1,416.61	48,800 51,120		<b>†</b>	404 423					(12,167)			<b>†</b>	t
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/02/2020	004/06/2021.	6,200		7,635.65	58.900		1	487		1			(14,685)			1	1
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	B0A	04/02/2020	04/06/2021	1,400		7 , 635 . 65	17,220			142					(4,293)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	004/06/2021.	1,048		7,521.12	189,840		ļ	1,570		319,990		ļ	(47,330)			ļ	ļ
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	)04/06/2021.	301		7,849.45	51,773	ļ	<b></b>	428		96,594		ļ	(12,908)			<b>-</b>	ļ
NASDAQ 100RUSSELL 2000.	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	04/02/2020	004/06/2021.	4.605		7,948.71 1.090.15	40,894	·	t			82,595 174,977	<b></b>	<del> </del>	(10, 196)	····		t	· <del> </del>
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	004/06/2021.	1.474		1,090.15	31,600		t	261					(24,994)			t	†
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	004/06/2021.	1,197		1,140.09	33,644		1	278		67,595			(8,388)			1	I
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	04/02/2020	004/06/2021.	104,105		324 . 24	417,830			3,457		1,017,005			(104,172)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	.WF	04/02/2020	004/06/2021.	10,759		315.7	38,760		ļ	321		72,361		ļ	(9,664)			ļ	ļ
SP500L V5 - 1YR	INDEX LIAR	l⊢ X 5	Fauity/Index	IW	04/02/2020	04/06/2021	2 531	l	313 18	11 600	1	1	96	1	20,800	ı	1	(2.892)			1	1

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			1 4		1 0	7	Showing a	II Options, C	aps, Floors, C			ds Open as o	Current Sta			47	10	T 40	00	0.4	1 00	1 00
1	2 Description	3	4	5	6	/	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price.	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted		ıl	Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SP500L V8	. INDEX LIAB	EX5	. Equity/Index	WF	04/02/2020	04/01/2022.	11,197		. 482 . 69	111,000			55,504		204,776			(13,951)				
SPDR GOLD	. INDEX LIAB	EX5	Equity/Index	WF	04/02/2020	04/06/2021.			. 151 . 14	22,100					41,241		ļ	(5,510)			ļ	ļ
HSI	INDEX LIAB	EX5	Equity/Index	BNP	04/02/2020	04/06/2021.	34		. 23,326.62	15,520			128		28,000			(3,869)				<b></b>
S&P MARC 5% - 2YR S&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	.65	04/08/2020	04/08/2022. 04/13/2021.	4,058 47,617		. 368 . 87. . 371 . 83.	50,400			25,658 9,552		36,825 15,592			(6,326)				·
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	GS-	04/08/2020	04/13/2021.	6,223		369.61	51,750		1	1,426		6,090			(12,867)			İ	T
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021.	478		24,113.14	701,120			19,316		2,021,921			(174,325)				
DOW INDUSTRIAL	INDEX LIAB	EX5	. Equity/Index	BOA	04/08/2020	04/13/2021.	98		. 24,253.74	137 , 080			3,777		401,417		ļ	(34,083)			ļ	ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	B0A-	04/08/2020	04/13/2021.	55		. 24,605.24	68,250			1,880		207,386			(16,970)			ļ	ļ
DOW INDUSTRIALDOW INDUSTRIAL.	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	.B0A- B0A-	04/08/2020	04/13/2021. 04/13/2021.	94		23,058.6323.199.23	50,380 17,600			1,388 485		85,799			(12,526)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF -	04/08/2020	004/13/2021.	3.191		1.575.43	302.330		·	8.329		1.541.561			(4,370)			İ	·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF -	04/08/2020	04/13/2021.	912		1,575.43	86,380			2,380		440,446			(21,477)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	04/08/2020	04/13/2021.	1,107		. 1.580.03	102,510			2,824		529 , 728			(25,488)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	04/08/2020	04/13/2021.	456	ļ		12,950	ļ	· <del> </del>	357		21,000	ļ	ļ	(3,220)		ļ	ļ	· <del> </del>
NASDAQ 100 NASDAQ 100	INDEX LIAB	EX5	Equity/Index	.MS	04/08/2020	04/13/2021	6,000		. 8,229.54	72,600	·	+	2,000		211,952			(18,051)			ł	<del> </del>
RUSSELL 2000	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	.MS BOA-	04/08/2020	04/13/2021. 04/13/2021.	1,600 2,014	·····	. 8,229.54 1,240.52	16,000 151,920	·	†	441		25,457		t	(3,978)		·····	t	†
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021.	1, 175		1.234.56	91.980		1	2.534				İ	(22,870)		I	I	I
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021.	923		1,241.71	69,080			1,903		438,364			(17, 176)				
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	B0A-	04/08/2020	04/13/2021.	420		1,194.04	8,000			220		13,500			(1,989)			ļ	ļ
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	B0A	04/08/2020	04/13/2021	420		. 1,159.48	13,300					22,000			(3,307)			ļ	<b></b>
SP500L V5SP500L V5	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.WF	04/08/2020	04/13/2021. 04/13/2021.	128,901 7,231		. 328 . 88	389,500		+	10,731 602					(96,844)			ł	+
HSI.	INDEX LIAB	EX5	Equity/Index	RNP-	04/09/2020	04/14/2021.			. 24,276.02	13,300		·	403		24,498			(3,307)			t	·
FIDMFYDN - 2YR	INDEX LIAB.	EX5	Equity/Index	CITI-	04/09/2020	04/08/2022.	4,819		272.97	36,010			18,358		31,196			(4,526)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	. Equity/Index	CITI	04/09/2020	04/14/2021.	15,200		. 277 . 56	49,610			1,504		3,294			(12,335)				ļ
RAINBOW	. INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021.	3,900			119,730			3,629		198,895			(29,769)			ļ	ļ
RAINBOW	. INDEX LIAB	EX5	Equity/Index Equity/Index	BNP- BARCLAYS-	04/09/2020	04/14/2021. 04/14/2021.	1,900 1,314		2.869.64	41,230		+	1,250 3,571		68,398			(10,251)			·····	·
DJ EURO STOXX 50	INDEX LIAB	FX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	311		2.895.68	22,680		+	688		43.185			(5,639)			·	·
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021.	468		23,790.52	304,806			9,240					(75,786)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/09/2020	04/14/2021.	156		. 24, 170.03	118,326					236,755			(29,420)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021.	72		. 24,407.23	42,959			1,302		84,982			(10,681)			ļ	
S&P 400 MIDCAP S&P 400 MIDCAP.	INDEX LIAB	EX5	Equity/Index	BARCLAYS- BARCLAYS-	04/09/2020	04/14/2021. 04/14/2021.	4,350 883		1,548.29	191,820 48,944			5,815 1,484		310 , 44688 , 192			(47,694)				<b></b>
S&P 400 MIDCAP	INDEX LIAB	EXS	Equity/Index Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	819		1,562.57	30,134		+	913		48,100			(7,492)			·	·
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	BOA-	04/09/2020	04/14/2021.	6.100		8.238.52	73,200		-	2,219		484 . 144			(18, 200)				†
NASDAQ 100	INDEX LIAB.	EX5	Equity/Index	BOA-	04/09/2020	04/14/2021.	1,700		8,238.52	16,490					102,757			(4,100)				
NASDAQ 100	INDEX LIAB	EX5		BARCLAYS-	04/09/2020	04/14/2021.	971		. 8,246.76	224,320					407 ,920			(55,774)			ļ	ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/09/2020	04/14/2021.	328		8,510.40	77,274		+	2,342		156,569		<b></b>	(19,213)			<b></b>	<b></b>
NASDAQ 100 RUSSELL 2000	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	04/09/2020	04/14/2021. 04/14/2021.	3,770		. 8,774.03 1,250.46	16,687 122,858	·	+			34,093			(30,547)			t	t
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021.	1,123		1,249.21	35,294	İ	1	1,070	1	64,392		İ	(8,775)		İ	I	1
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021.	802		1,265.42	25,920		1			48,994						ļ	
SP500L V5	. INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021.	128,598		. 329 . 34	389,500			11,807		625,544			(96,844)			ļ	<b></b>
SP500L V5	. INDEX LIAB	EX5 EX5	Equity/Index	BNP -	04/09/2020	104/14/2021.	8,469		. 318 . 18	37,260	ļ	+	1,129		64,575		<b>}</b>	(9,264)		<b></b>	<b>}</b>	<b>-</b>
SP500L V8SPDR GOLD	. INDEX LIAB	EX5	Equity/Index Equity/Index	BNP- BNP-	04/09/2020	04/08/2022. 04/14/2021.	10,383		. 489 . 34. . 158 . 37	107,630	·	+	54,871		170,790 11,289			(13,528)			t	<b>†</b>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF -	04/09/2020	004/20/2021.	396		24.914.61	416,640	ļ	†	19.536		1,422,520		t	(3,603)		İ	t	1
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021.	162		25,619.74	126,540			5,933		467,256			(31,463)			I	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	04/15/2020	04/20/2021.	94		23,974.43	139,040			6,519		424,503		ļ	(34,571)		ļ	ļ	ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	.WF	04/15/2020	04/20/2021.	55		. 23,457.34	19,760	ļ		927		32,497		ļ	(4,913)		ļ	ļ	· <b> </b>
DOW INDUSTRIAL	. INDEX LIAB	EX5.	Equity/Index	WF	04/15/2020	04/20/2021	43.826		23,480.84	29,960	ļ	+			53,195		<del> </del>	(7,449)		ļ	ł	· <del> </del>
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	BOA-	04/15/2020	04/15/2021. 04/15/2021.	6,453		. 372 . 96			+	11,489		12,224 11,747			(85,873)			t	t
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	04/15/2020	004/14/2022	3,495			42.640		1	22,096		28.940		İ	(5,359)		İ	İ	İ
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021.	3,645		1,594.80	274,450		1	12,869		28,940 1,757,052			(68, 239)			I	
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021.	994		. 1,627.99	61,650			2,891		446 , 198			(15,329)				ļ
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021.			1,581.22	53,800			2,523		328,463		ļ	(13,377)		ļ	ļ	· <b> </b>
S&P 400 MIDCAP S&P 400 MIDCAP	INDEX LIAB	EX5 FX5	.Equity/Index .Equity/Index	UBS- UBS-	04/15/2020	04/20/2021. 04/20/2021.	331		1,517.85	9,650 11,460	·	+			15,999		<del> </del>	(2,399)			t	· <del> </del>
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	MS-	04/15/2020	)04/20/2021. )04/20/2021.	8,600	·····	8,591.95	99,760	ļ	†	4,678		633 . 826		<b>†</b>	(2,849)		·····	t	†
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	04/15/2020	04/20/2021.	2,200			24,420		1	1,145		152,258		İ	(6,072)		l	I	I
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	04/15/2020	04/20/2021.	600						284		36 , 195			(1,507)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	.JUBS	04/15/2020	04/20/2021.	1,689		. 1,264.48	107,800	ļ		5,055		792,964		ļ	(26,803)			ļ	ļ
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021	1,689		1,303.55	81,800	ļ		3,836		726,967		ļ	(20,339)		ļ	ļ	<b></b>

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							Showing a	all Options, C	aps, Floors, C	ollars, Swap	s and Forwar	ds Open as o	f Current Sta	tement l	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Dat		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SP500L V5	. INDEX LIAB	EX5	Equity/Index	WF	04/15/2020	)04/20/2021.	121,248		. 325 . 67	509,520			23,891		1,024,223			(126,686)				
SP500L V5	. INDEX LIAB	EX5	Equity/Index	WF	04/15/2020	04/20/2021.	9,423 1,885	ļ	. 325 . 99	38,400		ļ	1,801 183		76,703			(9,548)			ļ	<b></b>
SP500L V5		EX5 EX5	Equity/Index	Wr-	04/15/2020	004/20/2021.			. 333 . 63	3,900					3,088			(970)				<del> </del>
HSIFIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	BNP-	04/16/2020	)04/21/2021. )04/16/2021.	33		. 270 . 46	43,890		<b>+</b>	1,603					(3,720)				<del> </del>
FIDMFYDN - 1YR	INDEX LIAB	FX5	Equity/Index	CITI-	04/16/2020	04/16/2021	7,033 12,586		274.51	56,440		1	2,062		25,586			(14,227)				İ
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2020	04/14/2022	9,995		269.1	95,040			49,319		89,149			(11,962)				
RAINBOW	. INDEX LIAB	EX5	Equity/Index	GS	04/16/2020	) 04/21/2021.				135,660					219,293			(33,730)				
RAINBOW	. INDEX LIAB	EX5	Equity/Index	GS	04/16/2020	)04/21/2021.	1,200		. 1.02	18,960		ļ	941		31,199			(4,714)			ļ	ļ
DJ EURO STOXX 50		EX5	Equity/Index	BNP-	04/16/2020	) 04/21/2021.	1,493			115,500			5,735		222,530			(28,718)				
DJ EURO STOXX 50 DOW INDUSTRIAL		EX5	Equity/Index	BNP- UBS-	04/16/2020	)04/21/2021. )04/16/2021.	249		2,874.22	16,520 308,560		<b>†</b>	820		33,587			(4, 107)				<del> </del>
DOW INDUSTRIAL	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	UBS-	04/16/2020	04/16/2021	565		. 23,655.36. 24,031.97	67,320			11,270 2,459					(77,779)				<b>†</b>
DOW INDUSTRIAL		EX5	Equity/Index	UBS-	04/16/2020	)04/16/2021.	55	·	. 24,855.79	31,460		t	1,149		67,458			(7,930)			·	†
S&P 400 MIDCAP		EX5	Equity/Index	UBS-	04/16/2020	04/16/2021	4,516		1,499.61	162,520		I	5,936		271,948			(40,967)			I	
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	UBS-	04/16/2020	04/16/2021.	1,660		1,570.38	64,000			2,338		124,974			(16, 133)				
S&P 400 MIDCAP		EX5	Equity/Index	UBS	. 1.04/16/2020	04/16/2021.	1,063	ļ	1,611.03	34,560	ļ	ļ	1,262 3,550		71,989		ļ	(8,712)			ļ	ļ
NASDAQ 100		EX5	Equity/Index	B0A	04/16/2020	) 04/16/2021.			. 8,757.83	97 , 180					662,664			(24,496)				ļ
NASDAQ 100NASDAQ 100	INDEX LIAB	EX5EX5.	Equity/Index	B0A B0A-	04/16/2020	) 04/16/2021. ) 04/16/2021.	2,100		. 8,757.83 . 8.757.83	22,470		·			154,459			(5,664)				<del> </del>
NASDAQ 100	INDEX LIAB	EV2	Equity/Index Equity/Index	BARCLAYS-	04/16/2020	)04/16/2021.			8,766.58	214,914		·····	7,850					(54, 174)				<b>†</b>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/16/2020	04/16/2021	297		8,906.71	48,048		<b>†</b>	1,755		88,315			(12, 112)				<b>†</b>
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	BARCLAYS-	04/16/2020	004/16/2021	126		9,257.02	19.756		1	722		40.643			(4,980)				1
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	04/16/2020	04/16/2021.	3,990		<b>.]</b> 1,183.97 <b></b>	115,620			4,223		211,443			(29, 145)				
RUSSELL 2000	.INDEX LIAB	EX5		BARCLAYS-	04/16/2020	04/16/2021.	2,207		. 1,213.43	67,756			2,475		132,568			(17,079)				ļ
RUSSELL 2000		EX5	Equity/Index	BARCLAYS	04/16/2020	)04/16/2021.	1,019		. 1,212.25	22,152		ļ	809		41,999			(5,584)				ļ
SP500L V5SP500L V5	. INDEX LIAB	EX5	Equity/Index	JPM- JPM-	04/16/2020	004/21/2021.	121,559			510,840			25,364		996 , 541 77 , 251			(127,014)				<b></b>
SP500L V5	. INDEX LIAB	EV2	Equity/Index Equity/Index	JPM-	04/16/2020	)04/21/2021 )04/21/2021				39,600 31,440		ł	1,966 1,561		47 ,438			(9,846)				<del> </del>
SP500L V8	INDEX LIAB	FX5	Equity/Index	WF-	04/16/2020	04/14/2022	13.070		487 .99	131.570		1	68,275		209.589			(16.560)				İ
SPDR GOLD		EX5	Equity/Index	BNP-	04/16/2020	004/21/2021	6,184		160.9	12,000					5,980			(2,984)				
S&P MARC 5%		EX5	Equity/Index	GS	04/22/2020	04/27/2021.	60,498		. 371.91	504,000		ļ	33,379		57,216			(125,313)			ļ	ļ
S&P MARC 5%		EX5	.Equity/Index	GS	04/22/2020	) 04/27/2021.			. 367 . 07	106,560		ļ			30,746			(26, 495)				
S&P MARC 5%		EX5	Equity/Index	GS	04/22/2020	004/27/2021.	1,344		. 364 . 84	16,650		<b></b>	1,103		6,423			(4,140)				<b></b>
S&P MARC 5% - 2YR DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index Equity/Index	UBS-	04/22/2020	)04/22/2022. )04/27/2021.	5,915 405		. 368 . 93	80 ,520 .459 ,800					54,546 1,542,132			(10, 107)				<b>+</b>
DOW INDUSTRIAL	INDEX LIAB	EX3	Equity/Index	UBS-	04/22/2020	04/27/2021	98		25,306.93	93.840		<b>†</b>	6,215		331.960			(23,332)				<del> </del>
DOW INDUSTRIAL		FX5	Equity/Index	UBS-	04/22/2020	004/27/2021	51		24.250.52	73.680		1	4,880		227 , 192			(18,320)				1
DOW INDUSTRIAL		EX5	Equity/Index	UBS-	04/22/2020	04/27/2021	43		23,569.72	22,400			1,484		41,998			(5,569)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	UBS-		)04/27/2021.	26		. 23,499.29	12,420		L			22,799			(3,088)				
S&P 400 MIDCAP		EX5	Equity/Index	BNP-	04/22/2020	)04/27/2021.			1,594.55	236,570		ļ	15,667		1,363,735			(58,820)				ļ
S&P 400 MIDCAP S&P 400 MIDCAP	. INDEX LIAB	EX5 EX5	Equity/Index	BNP	04/22/2020	)04/27/2021. 04/27/2021.			1,641.45 1,576.40	49,500			3,278 2,507		331,783			(12,308)				<b></b>
S&P 400 MIDCAP	INDEX LIAB	LAJ FX5	Equity/Index Equity/Index	BNP-	04/22/2020	)04/27/2021. )04/27/2021.	397	ļ		37,860 9,050	····	t						(9,413)			t	t
S&P 400 MIDCAP		EX5	Equity/Index	BNP-	04/22/2020	04/27/2021	331		1,588.50	9,950		İ	659		22,498			(2,474)			İ	†
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	04/22/2020	04/27/2021.	6,400		8,664.63	71,040			4,705		353 , 171			(17,663)			I	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	04/22/2020	) 04/27/2021.	900	ļ	. 8,664.63	17,730		ļ	1,174		102,060			(4,408)			ļ	ļ
RUSSELL 2000		EX5	Equity/Index	B0A	04/22/2020	04/27/2021.	1,082	ļ	. 1,289.23	65,650		ļ	4,348		502,414			(16,323)			ļ	ļ
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BOA	04/22/2020	004/27/2021.	499	ļ	. 1,354.11	18,360		ł	1,216		199,485			(4,565)				<b></b>
RUSSELL 2000RUSSELL 2000	. INDEX LIAB	EAD	Equity/Index Equity/Index	BOABOA-	04/22/2020	004/27/2021 004/27/2021		····	1,280.82	37,450 14,350		t	2,480 950		275,430 24,498			(9,311)			····	<del> </del>
RUSSELL 2000		EX5 FX5	Equity/Index	B0A-	04/22/2020	04/27/2021	416	ļ	1.207.53	11.950		t	791		21,499			(2,971)			t	†
SP500L V5		EX5	Equity/Index	JPM-	04/22/2020	)04/27/2021	104,894	L	. 327 . 33	387 . 440	L	I	25,659					(96,332)			I	I
SP500L V5	. INDEX LIAB	EX5	Equity/Index	JPM-	04/22/2020	04/27/2021.	5,967	[	. 326 . 37	24,510			1,623		47,463			(6,094)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2020	)04/28/2021.	4,444		. 267 . 84	33 , 120		ļ	2.285		36,834			(8,235)			ļ	ļ
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITI	04/23/2020	004/28/2021.	18,518	ļ	. 278 . 38	57,500		ļ	3,967		7,110			(14, 297)			ļ	<b>}</b>
FIDMFYDN - 2YR		EX5	Equity/Index	CITI- BNP-	04/23/2020	004/22/2022	17,036	ļ	. 269 . 73	155,020		ł	82,062		143,788 204,739			(19,484)			l	ł
RAINBOW	. INDEX LIAB	EAU EYS	Equity/Index Equity/Index	BNP -	04/23/2020	004/28/2021	3,200	····	1.01	116,800 26,520	·····	t	8,058 1,830		204,739			(29,041)			t	<del> </del>
DJ EURO STOXX 50	INDEX LIAB	Lло FX5	Equity/Index	BNP -	04/23/2020	04/28/2021	1,227	·····	2.855.31	103,250		t	7,123		202,679			(25,672)			t	†
DJ EURO STOXX 50		EX5	Equity/Index	BNP-	04/23/2020	)04/28/2021.	316	ļ	2,932.32	20,250		t	1,397		42,216			(5,035)			t	†
DJ EURO STOXX 50		EX5	Equity/Index	BNP-	04/23/2020	004/28/2021			2,815.37	14,100			973		25,965			(3,506)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	MS	04/23/2020	04/28/2021.	447		. 23,350.65	261,450			18,038		451 , 132			(65,006)				ļ
DOW INDUSTRIAL		EX5	Equity/Index	MS	04/23/2020	04/28/2021.	119		. 24,408.83	69,160		ļ	4,771		134 , 182			(17, 196)			ļ	ļ
DOW INDUSTRIAL	. INDEX LIAB	ΕΧ5	Equity/Index	MS	04/23/2020	004/28/2021.	47	ļ	. 24,385.32	30,580		ł	2,110		60,397			(7,603)			<b></b>	<b>†</b>
S&P 400 MIDCAP S&P 400 MIDCAP	. INDEX LIAB	EVO	Equity/Index Equity/Index	MC	04/23/2020	)04/28/2021 )04/28/2021	4,120 719	·····	1,525.95	182,700 18,590		t	12,605 1,283		314,968			(45,426)			<del> </del>	<del> </del>
S&P 400 MIDCAP	INDEX LIAB	∟лЈ F¥5	Fauity/Index	MS-	04/23/2020	04/28/2021		ļ	1 600 87	27 610	ļ	t	1 905		52 791			(6, 865)			t	t

Short and Spieses   Shor											)B - P												
Controlled   Con	1	2	3	I 4 I	5	T 6	7	Showing a	II Options, C					Current Stat			17	18	19	20	21	22	23
Column   C		of Item(s) Hedged, Used for Income		Type(s)	Exchange,					Rate or	Prior Year(s) Initial Cost of Undiscounted	Year Initial Cost of Undiscounted						Foreign		Adjustment		Credit	Effectiveness at Inception
Property   Property		_		Of Rick(e)				Number of	Notional				Current Vear								Potential		
	Description					Trade Date									Code	Fair Value		B./A.C.V.					
	NASDAQ 100		EX5		S		04/28/2021.									161,092			(17,231)				
No. 0, 10, 10, 10, 10, 10, 10, 10, 10, 10,			EX5 EX5							. 8,624.21								ł					<del> </del>
March 1981   March 1982   Mar	NASDAQ 100.						04/28/2021.	104		. 9 . 168 . 62				1,397		43 . 106			(5,035)				
Property   Property				.Equity/IndexBl	NP		04/28/2021.	2,965		. 1, 186 . 14						136,787							ļ
State   Stat				Legar ty / maon	NP F-									27 041					(97 454)				<b></b>
Control   Cont	SP500L V5	INDEX LIAB	EX5		F	04/23/2020.				. 325 . 75				1,717					(6, 189)				
Company   Comp				Equity/IndexW	F													ļ					ļ
Proc. of Conf.   Proc. of Conf. of Conf.   Proc. of Conf. of Conf.   Proc. of Conf.   Proc. of Conf.   Proc. of Conf.   Proc. of Conf.   Proc. of Conf.   Proc. of Conf.   Proc. of Conf.   Proc. of Conf. of Conf.   Proc. of Conf.   Proc. of Conf.   Proc. of Conf.   Proc. of Conf.   Proc. of Co							04/22/2022.	11 632											(6, 189)				<b>†</b>
Company   Comp	SP500L V5 - 1YR	INDEX LIAB	EX5	.Equity/IndexW	F	04/23/2020.	04/28/2021.	1,572		. 317 . 48				424		12,347			(1,529)				
Section   Proceeding   Section   S																							
Description   March   Color   Description						04/29/2020												İ					†
Cal All Conference   March 1985   Section				Equity/IndexU	BS		.05/04/2021.												(69,482)				
Description   Description				Equity/IndexU	BS		05/04/2021.				62,700							ł	(15,590)				<del> </del>
Control   March   Ma	DOW INDUSTRIAL						05/04/2021.												(6,405)				
Section   Sect	DOW INDUSTRIAL	INDEX LIAB	EX5				05/04/2021.			. 24,338.25	25,080			2,146					(6,236)				
Sect   Column   Sect   Colum							05/04/2021.											<del> </del>					<del> </del>
Section   West   148				Equity/IndexB			05/04/2021.	824			49,840												
Section   Sect		INDEX LIAB		Equity/IndexB	OA	04/29/2020_	05/04/2021.	471		1,686.37	17,680			1,513		30,397			(4,396)				ļ
MISCH   MISC   LINE   S.S.							05/04/2021.	4/1		.11,635.42	20,960			1,793		32,797			(5,211)				<del> </del>
BOSE   1200   BOSE   140   ESC   Surfy (riest. B)A.   \$44250000   \$0544000   \$1600   \$1400   \$1600   \$1400   \$1600	NASDAQ 100	INDEX LIAB	EX5	Equity/IndexC	Š	04/29/2020.	05/04/2021.	2.000		. 8.982.76				2,413		91,952			(7,012)				
PRINCE   1200   1605   1406   165   1607   1608   1609	RUSSELL 2000			Equity/IndexB	0A		05/04/2021.	1,249		1,427.44								ļ					ļ
BISSEL 200   NOSE   118   BIS.   Equity   Index   Bis.   MY   20020   Sign   Vision   Sign   Sign   Vision				Fauity/IndexB	OA			1 029															ł
SPRINT 5.   MORE LLIAB. D.S.   Equity Index. 1911.   MA 20 02020   65 MA 2011.   5.96   120 35.   27 14   17 20   17	RUSSELL 2000	INDEX LIAB	EX5	Equity/IndexB	OA	04/29/2020_	05/04/2021.			1,336.26	24,600			2,105		40,796			(6,116)				
FilePire   - Tile							05/04/2021.											<b></b>					
FIRSTRIAN				Fauity/Index	rm-  T -		05/05/2021				14.700			1.298				<b></b>	(3,655)				<b>†</b>
RAHERON   RECE   LIAR   EXS.   Equit   y Indox.   BP-   DAI 30/2020_105(5)(5)(2021   5,800   0.95".   4,44   28)   15,677   289.706   4,44   128)   1,400	FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/IndexC	ITI	04/30/2020.	05/05/2021.	15,492		. 280 . 05	45,780			4.044		3.260			(11,383)				
D.J. R.D. STOOL 50.   MCRE   L.H.R.   245.   Equily   Index.   BP-   J.H. 39/2020   10/05/2021   1.944   2.919.36.   15.200   1.3.555   20.0489   37.5949							04/29/2022.	9,959			89,640												ļ
D.J. R.D. STOOL 50.   MCRE   L.H.R.   245.   Equily   Index.   BP-   J.H. 39/2020   10/05/2021   1.944   2.919.36.   15.200   1.3.555   20.0489   37.5949				Equity/IndexB	NP		05/05/2021.	1,600						3.872									
DOI   MUSTRIAL   MORE   LIAB   DIS   Equity   Index   BIS   0.4130   2020   0.5165   2021   24.48   24.504   8. 275.500   24.166   489.247   (86.005)   1.000   MUSTRIAL   MORE   LIAB   DIS   Capity   Index   BIS   0.4130   2020   0.6166   2021   4.48   25.265   0.914.400   8. 0.018   1.000		INDEX LIAB	EX5	Equity/IndexBl	NP	04/30/2020_	05/05/2021.	1,844			151,200			13,355		290,496			(37,594)				
DOI   INUSTRIAL     INDEX   IAB																							<del> </del>
DOI	DOW INDUSTRIAL	INDEX LIAB	EX5	.Equity/IndexU	BS	04/30/2020.	05/05/2021.			. 25,295.20	91,440					182,487			(22,735)				
SSP 400   MIGCAP   MOREX   LIAB   D.S.   Equity   Index   MF -	DOW INDUSTRIAL			Equity/IndexU	BS		05/05/2021.				20,880							ļ					ļ
SSP 400 MICAP   MOEX LIAB.   EX5   Equity / Index.   BF   0.41/30/2020, 05/05/2021   .6 pt				Fauity/IndexW	F F-		05/05/2021			1.712.21	25.330			2.237				<b>†</b>	(6,298)				<b>†</b>
NASDA   100   NDEX   LIAB   EX5   Equity   Index   B0A   04/30/2020   05/05/2021   200   9.000.50   25.800   2.79   47.832   (6.415)	S&P 400 MIDCAP	INDEX LIAB		Equity/IndexW	F	04/30/2020.	05/05/2021.	607		1,740.20	21,600			1,908		44,913			(5,371)				
NASDA 100   NOFE LIAB   E45   Equity/Index   E85   0.4/30/2020   0.5/105/2021   233   9.396.53.   45.990   4.000   4	NASDAQ 100	INDEX LIAB	EX5			04/30/2020.	05/05/2021.	6,100						4,957		57,020		<b></b>					
NASDAO 100.   INDEX   LIAB.   EXS.   Equi   V   Index   LISS.   Equi   V   Index   LISS.   Equi   V   Index   LISS.   Equi   V   Index   LISS.   Equi   V   Index   LISS.   Equi   V   Index   LISS.   Equi   V   Index   LISS.   Equi   V   Index   LISS.   Equi   V   Index   LISS.   Equi   V   Index   LISS.   Equi   V   Index   LISS.   Equi   V   Index   LISS.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Equi   V   Index   Exs.   Exs.   Equi   V   Index   Exs.   Exs	NASDAQ 100						05/05/2021.																
RUSSEL 2000. INDEX LIAB. EX5. Equity/ Index. BARCLAYS- 0.4/30/2020. 0.5/05/2021. 1. 3.586 1. 314.59. 119.897 1. 10.590 215.876 2. (29.811)				.Equity/IndexU	BS		05/05/2021.	233		9.396.53	45,990			4,062					(11,435)				
RISSEL 2000. INDEX LIAB. EX5. Equity Index. BARCLAYS. 0.4/30/2020. 05/05/2021. 1. 1.44 1. 384.06. 2.9 0.40 2.565 5. 58.36 9. (7. 2.14)   SP500L V5. INDEX LIAB. EX5. Equity Index. MS - 0.4/30/2020. 05/05/2021. 8. 778 1. 384.06. 2.9 0.40 2. 2.565 5. 58.36 9. (7. 2.14)   SP500L V5. INDEX LIAB. EX5. Equity Index. MS - 0.4/30/2020. 05/05/2021. 8. 778 1. 384.06. 2.9 0.40 0. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2.								3 586										<del> </del>					<del> </del>
SP500L V5   INDEX LIAB	RUSSELL 2000	INDEX LIAB	EX5	Equity/IndexB	ARCLAYS	04/30/2020.	05/05/2021.	1,297		. 1,356.53	49,929			4,410		100,094			(12,414)				
SP500L V5   INDEX LIAB					ARCLAYS									2,565		58,369		ļ					<b> </b>
SP500L VS - 1YR   INDEX LIAB	SP500L V5				5 S-	04/30/2020	05/05/2021.	8 778		318 33				2 473		48 913							<b>†</b>
SPDR GOLD.   INDEX LIAB.   EX5.   Equity/Index   BNP-   .0.4/30/2020.   .05/05/2021.   .5,668   .157.52.   .10,890   .962   .12,310   .307.825   .307.82	SP500L V5 - 1YR	INDEX LIAB		Equity/IndexM	S	04/30/2020.	05/05/2021.	1,881		317.7				689		15,645			(1,939)				
DOW INDUSTRIAL   INDEX LIAB				Equity/IndexC	S		04/29/2022.											ļ					ļ
DOW INDUSTRIAL   INDEX LIAB							05/11/2021			24.895.20	473.180			49.386		2.072.825		İ	(117,650)				†
DOW INDUSTRIAL   INDEX LIAB	DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/IndexU	BS	05/06/2020_	05/11/2021.	106		25,605.14	70,750					364,164			(17,591)				
S&P 400 MIDCAP     INDEX LIAB     EX5     Equity/Index     UBS-     .05/06/2020     .05/11/2021     .2,510     .1,659,11     .224,800     .23,462     .1,198,492     .1,558,894       S&P 400 MIDCAP     INDEX LIAB     EX5     Equity/Index     UBS-     .05/06/2020     .05/11/2021     .816     .1,689,36     .59,280     .6,187     .33,315     .1,41,739       S&P 400 MIDCAP     INDEX LIAB     EX5     Equity/Index     UBS-     .05/06/2020     .05/11/2021     .565     .1,743,58     .31,140     .3,250     .221,968     .05/06/2020     .05/11/2021     .7,800       NASDAO 100     INDEX LIAB     EX5     Equity/Index     BDA-     .05/06/2020     .05/11/2021     .7,800     .8,984.85     .86,580     .9,036     .208,461     .21,257)													<del> </del>				<del> </del>	ł			<b></b>		<del> </del>
S8P 400 MIDCAP   INDEX LIAB   EX5   Equity/Index   UBS-   0.5/06/2020   0.5/11/2021   565   1,743.58   31,140   3,250   221,968   (7,743)   1,743.58   1,7							05/11/2021.			1,659.11								İ					
NASDAQ 100 INDEX LIAB EX5 Equity/Index BOA- 0.05/06/2020 0.5/11/2021 7,800 8,984.85 86,580 9,036 208,461 (21,527)				.Equity/IndexU	BS		05/11/2021.	816		. 1,697.36	59,280			6,187		358,315		ļ	(14,739)				ļ
								7 .800	·					250, د 9, 036				t					<u> </u>
															<u> </u>			I					

							Showing a	II Options, C	aps, Floors, C	Collars, Swaps	and Forwar	ds Open as o	f Current Stat	tement l	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		İ																			
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/06/2020	05/11/2021.	600		8,984.85	4,380			457		4,205			(1,089)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BOA	05/06/2020	05/11/2021.	1,742		1,346.36	110,880			11,573		772,995			(27,569)				ļ
RUSSELL 2000		EX5	Equity/Index	B0A	05/06/2020	05/11/2021.	871		. 1,314.79	67,870					413,994			(16,875)				ļ
RUSSELL 2000	. INDEX LIAB	EX5 EX5.	Equity/Index	BOA	05/06/2020	05/11/2021.	396 554		. 1,382.99 1,259.21	19,500 12,950			2,035		161,182			(4,848)				ł
S&P MARC 5%	INDEX LIAB	EX3 EX5	Equity/Index Equity/Index	B0A- B0A-	05/06/2020	05/11/2021. 05/11/2021.	60.978		370.62	503,980			1,352 52,600		108,974			(125,308)				<b></b>
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	BOA-	05/06/2020	05/11/2021	9,444		366 . 54	98,700			10,301		39,773			(24,541)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5.	Equity/Index	BOA-	05/06/2020	05/06/2022.	2,428		368 . 4	31,680			17,357		24,061			(3,976)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	05/06/2020	05/11/2021.	125,123		327 . 62	405,960			42.370		889,201			(100,937)				
SP500L V5		EX5	Equity/Index	JPM	05/06/2020	05/11/2021.	6,288		. 326 . 35	24,000			2,505		51,792			(5,967)				ļ
FIDMFYDN - 1YR		EX5	Equity/Index	CITI	05/07/2020	05/12/2021.	2,952		270.68	19,200			2,055		16,427			(4,774)				ļ
FIDMFYDN - 1YRFIDMFYDN - 2YR.	INDEX LIAB	EX5EX5.	Equity/Index	CITI	05/07/2020	05/12/2021. 05/06/2022.	9,965 7,750		. 279 . 08	31,860			3,410 44,124		5,300 74,780			(7,922)				<u> </u>
RAINBOW	INDEX LIAB	EX5	Equity/Index Equity/Index	GS-	05/07/2020	105/06/2022.	1,900		. 268 . 25 . 0 . 99		·····				106,203			(10, 109)				<del> </del>
DJ EURO STOXX 50		EX5	Equity/Index	BNP-	05/07/2020	05/12/2021.	1,007		2.840.27	83,230	l		8,909		155,887			(20,694)				<u> </u>
DJ EURO STOXX 50		EX5	Equity/Index	BNP-	05/07/2020	05/12/2021.	312		2,932.45	20,700			2,216		42,948			(5,147)				
DOW INDUSTRIAL	. INDEX LIAB	EX5		BNP-	05/07/2020	05/12/2021.	377		. 23,780.38	195,300			20,906		331,773			(48,559)				
DOW INDUSTRIAL		EX5	Equity/Index	BNP-	05/07/2020	05/12/2021.	163		. 24,353.40	104,910			11,230		194,049			(26,085)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021.	59 4,321		. 25,403.94	16,240			1,738		33,387			(4,038)				ļ
S&P 400 MIDCAP		EX5	Equity/Index	WF	05/07/2020	05/12/2021.			. 1,610.35 1,639.52	145,600 92,340			15,586 9,884		244,764 177,881			(36,202)				<b></b>
S&P 400 MIDCAP S&P 400 MIDCAP	INDEX LIAB	EX3	Equity/Index Equity/Index	WC	05/07/2020	05/12/2021 05/12/2021	1,667 864		1,705.94	27,020			2,892		53,053			(22,959)				
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	BOA-	05/07/2020	05/12/2021.	7.700		9.101.87	89.320					354.950			(22,208)				·
NASDAQ 100		EX5	Equity/Index	BOA-	05/07/2020	05/12/2021.	1,100		9,101.87	13,530			1,448		54.958			(3,364)				
NASDAQ 100.	INDEX LIAB	EX5.	Equity/Index	B0A-	05/07/2020	05/12/2021.	600		9,101.87	4,620			495		12,493			(1,149)				
NASDAQ 100		EX5	Equity/Index	BOA	_05/07/2020	05/12/2021.	868		9,092.77	174,590			18,689		314,373			(43,410)				ļ
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	BOA	05/07/2020	05/12/2021. 05/12/2021.	297			74,520			7,977		147,503			(18,528)				
NASDAQ 100 RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA- BARCLAYS-	05/07/2020	05/12/2021. 05/12/2021.	77		9,502.35	16,660 98,465			1,783		34,723			(4,142)				<del> </del>
RUSSELL 2000.	INDEX LIAB	EXS FX5	Equity/Index Equity/Index	BARCLAYS-	05/07/2020	05/12/2021	3,663 1,559		. 1,264.96 1,326.54	49,760			10,540 5,326		97,720			(24,482)				····
RUSSELL 2000		EX5	Equity/Index	BARCLAYS-	05/07/2020	05/12/2021.	624		1,357.33	18,392			1,969		38,269			(4,573)				
SP500L V5		EX5.	Equity/Index	BNP-	05/07/2020	05/12/2021.	124,648		328 . 37	381,120			40.796					(94,761)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021.	5,966		326 . 77	21,850			2,339		56,087			(5,433)				
SP500L V5	. INDEX LIAB	EX5	Equity/Index	BNP	05/07/2020	05/12/2021.			. 318 . 17	34,250			3,666		72,053			(8,516)				ļ
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS	05/07/2020	05/06/2022.	12,858		. 487 . 17	124 , 120			68,092		250 , 745			(15,600)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index Equity/Index	ML-	05/07/2020	05/12/2021. 05/12/2021.	9,294		158 .8 24 , 292 . 37	18,600 27,900			1,991 2,987		17,771 51,228			(4,625)				<del> </del>
S&P MARC 5% - 2YR		FX5	Equity/Index	CITI-	05/07/2020	105/12/2021.	1.345		376.3	13.900			7.747					(0,937)				·
S&P MARC 5%		EX5	Equity/Index	CITI-	1.05/13/2020	05/18/2021.	25,549		377 . 79	146,300			18,007		6,984			(36,376)				İ
S&P MARC 5%		EX5	Equity/Index	CITI-	05/13/2020	05/18/2021.			371.46	59,540			7.328		11,538			(14,804)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	05/13/2020	05/18/2021.	456		25.038.06	349,800			43,055		1,913,462			(86,973)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	05/13/2020	05/18/2021.	120		. 25,572.76	70,000			8,616		441,049			(17,405)				
DOW INDUSTRIAL		EX5	Equity/Index	MS	05/13/2020	05/18/2021	86		. 26 , 107 . 47 	37,000	ļ		4,554		269,037			(9,200)				<u> </u>
DOW INDUSTRIALDOW INDUSTRIAL.		EX5 EX5	Equity/Index Equity/Index	MS-	05/13/2020	05/18/2021. 05/18/2021.	43		23,619.93	12,550			1,711 1,545		25,998			(3,456)				<u> </u>
S&P 400 MIDCAP		EX5	Equity/Index	WF -	05/13/2020	05/18/2021	3.676		1,698.01	210,900	l		25.959		1,681,257			(52,438)				<u> </u>
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021.			1,707.32	41,880					346,750			(10,413)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	05/13/2020	05/18/2021.	580		1,752.29	23,220			2,858		233,967			(5,773)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	05/13/2020	05/18/2021	903			25,900			3, 188		46,191			(6,440)				ļ
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	MS	05/13/2020	05/18/2021.	8,000		9,000.07	84,800			10,438		157 ,653 104 ,857			(21,084)				ļ
NASDAQ 100 RUSSELL 2000	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	ME	05/13/2020	005/18/2021 005/18/2021	2,300 1,622		9,000.07 1.361.50	35,880 78,600	<u> </u>		4,416 9,674		723.972			(8,921)				<del> </del>
RUSSELL 2000.		EX5	Equity/Index	WF-	05/13/2020	105/18/2021.	973		1,382.47		l							(19,543)				t
RUSSELL 2000		EX5	Equity/Index	WF-	05/13/2020	05/18/2021	568		1,425.63	16.520			2,033		216,996			(4, 107)				[
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/13/2020	005/18/2021.	730		1,260.38	15,030			1.850		28,795			(3,737)				ļ
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	05/13/2020	05/18/2021.	487			11,880			1,462		20,997		l	(2,954)				ļ
SP500L V5		EX5	Equity/Index	MS	05/13/2020	05/18/2021.	109,578		. 327 . 74	326,772			40,221		821,081			(81,248)				ļ
SP500L V5		EX5	Equity/Index	MS	05/13/2020	05/14/2021	2,204		327 . 74	5,740	ļ		193		14,213		ļ	(1,573)				<u> </u>
SP500L V5FIDMFYDN - 2YR	INDEX LIAB	EV5	Equity/Index Equity/Index	MO-	05/13/2020	005/18/2021. 005/13/2022.	5,353 4,431		. 329 . 33	13,532	····		1,666 18,617		33,257			(3,365)				t
FIDMFYDN - 2YR		FX5	Equity/Index	Kiti-	05/14/2020	05/19/2021	7,017		278.37	23,560	<u> </u>		2.963		5,563			(5,858)				t
RAINBOW		EX5.	Equity/Index	BNP	05/14/2020	05/19/2021.	5,800		1.01	165,880			20,861		289,319			(41,244)				İ
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP	05/14/2020	05/19/2021.	1,700		1.03	31,280			3,934		55,945			(7,777)				
DJ EURO STOXX 50		EX5	Equity/Index	BNP- BNP-	05/14/2020	05/19/2021.	1,630		2,818.19	117 ,450			14,770		250,473			(29, 202)				ļ
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index		05/14/2020	05/19/2021.	217		2,912.04	13,860			1,743		33,932			(3,446)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	UBS-	05/14/2020	05/19/2021.	525		24,074.22	303,800	ļ		38,205		542,059			(75,536)				<u> </u>
DOW INDUSTRIAL	INDEX LIAB	Eve Eve	Equity/Index Fauity/Index	UBS-	05/14/2020	05/19/2021	110		24,239.59	55,900 26,780	<b>}</b>	·	7,030		100,718 59,176		····	(13,899)	ļ		<b></b>	t

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							Showing a	all Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	No In a second	NI-4:I	Index	Premium	Premium	0	Adjusted			Valuation	Exchange	Current Year's	To Carrying	D-44'-1	Quality of	and at
Description	or Replicated	Exhibit Identifier	Risk(s) (a)	or Central Clearinghouse	Trade Dat	Maturity or Expiration		Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Current Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	(Amortization)/ Accretion	Value of Hedged Item	Potential Exposure	Reference Entity	Quarter-end (b)
S&P 400 MIDCAP	INDEX LIAB	EVE	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021.	4,850	Amount	1.604.76	171,456	Palu	income	21,562	Code	303,323	(Decrease)	B./A.C.V.	(42,630)	neagea item	Exposure	Entity	(0)
S&P 400 MIDCAP	. INDEX LIAB	FX5	Equity/Index	BARCLAYS-	05/14/2020	105/19/2021.	1,021		1.614.16	21,456			2,698					(5 335)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021.	447		1,694.08	12,873			1,619		25,805			(5,335)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA		05/19/2021.			9,094.42	83,430		ļ	10,492		309,472			(20.744)			L	ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/14/2020	05/19/2021.			9,094.42	37,030					155,886			(9,207)				
NASDAQ 100NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	05/14/2020	05/19/2021 05/19/2021			9,212.65	189,783 37,791		+	23,867		345,301			(47, 187)				<b></b>
NASDAQ 100	INDEX LIAB	EX3	Equity/Index	BARCLAYS-	05/14/2020	105/19/2021.	77		9,867.45	11,200		<b>+</b>	1,408		24 . 108			(2,785)				<b></b>
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	3.959		1.294.48	120.981			15,214		244 . 131			(30.080)				
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	BARCLAYS-		05/19/2021.	1,212		1,310.56	13,890			1.747		25,413			(3,454)			I	
RUSSELL 2000.	.INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021.			1,350.17	10,941			1,376		23,693			(2,720)			ļ	ļ
SP500L V5	. INDEX LIAB	EX5	Equity/Index	.WF	05/14/2020	05/19/2021. 05/19/2021.	109,803		328 . 01	328,060			41,256		768 , 553			(81,568)				
SP500L V5SP500L V8	. INDEX LIAB	EX5EX5	Equity/Index	.mr	05/14/2020	05/19/2021. 05/13/2022.	9,439 3,114	····		36,600 29,526	·	t	4,603 16,477		73,416		<del> </del>	(9,100)	····		ł	<b>†</b>
SPDR GOLD	INDEX LIAB	EXS FX5	Equity/Index Equity/Index	WF -	05/14/2020	105/13/2022.	7.975	·····	160 . 89	17,160		t	2,158		12.068		t	(4,267)			t	<b>†</b>
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	05/25/2021.	72,494		373.82	612,460		I	86,846		78,298		İ	(152,281)			İ	L
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	B0A	05/20/2020	04/14/2021.	4,815		377 .93	29,340			994		22			(8,213)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	05/25/2021.		ļ	374 .94	19,080		ļ	2,706		1,937			(4,744)			ļ	ļ
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	05/20/2020	05/20/2022.	3,745	ļ	373 .82	45,500		<b></b>	25,788		28,029		ļ	(5,711)	ļ		<b></b>	<b></b>
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	UBS- UBS-	05/20/2020	005/25/2021. 005/25/2021.			26,468.24 26,886.03	231,830			32,873 6,894		1,159,559 266,615			(57,642) (12,089)				
DOW INDUSTRIAL	INDEX LIAB	EXS	Equity/Index Equity/Index	UBS-	05/20/2020	05/25/2021	65	····	27,647.88	18,080		+	2,564		114,479			(4,495)				
DOW INDUSTRIAL	INDEX LIAB	FX5	Equity/Index	UBS-	05/20/2020	05/25/2021.	20		24.649.62	14.950			2,120		28,997			(3,717)				<b></b>
DOW INDUSTRIAL	INDEX LIAB.	EX5	Equity/Index	UBS-	05/20/2020	05/25/2021	20		24,649.62	8,950			1,269		15,498			(2,225)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	UBS		05/25/2021.	28		25,706.39	12,880			1,826		32.897			(3,202)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/20/2020	05/25/2021.	2,487		1,805.14	153,972			21,833		919,177			(38, 283)				ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/20/2020	05/25/2021. 05/25/2021.			1,835.54 1,908.15	30,250			4,289 2,108		200 , 855			(7,521)				<b></b>
S&P 400 MIDCAP S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	05/20/2020	05/25/2021.	206		1,680.18	14,864			1,470		126,291 16,497			(3,696)				<del> </del>
S&P 400 MIDCAP	INDEX LIAB	FX5	Equity/Index	BARCLAYS-	05/20/2020	05/25/2021	296		1.648.10	15.510			2,199		23.995			(3,856)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	05/25/2021.	8,000		9.485.02	84,800			12,025		128,744			(21,084)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	B0A	05/20/2020	05/25/2021.	1,600		9,485.02	22,240			3,154		49,931			(5,530)				
RUSSELL 2000	.INDEX LIAB	EX5	Equity/Index	WF	05/20/2020	05/25/2021.	1,262		1,472.19	57,460			8,148		446,729			(14,287)				
RUSSELL 2000	DEX LIAB	EX5	Equity/Index	.WF	05/20/2020	05/25/2021.			1,520.68	27,000			3,829		272 , 147			(6,713)			<b></b>	<b></b>
RUSSELL 2000 SP500L V5	. INDEX LIAB	EX5	Equity/Index Equity/Index	RND	05/20/2020	005/25/2021. 005/25/2021.	103,984		1,523.37 328.5				2,184 44,119		157 , 353			(3,829)				<b>+</b>
SP500L V5	. INDEX LIAB	FX5	Equity/Index	BNP-	05/20/2020	05/25/2021	4.712		328.5	14,100			1,999		38.023			(3,506)				
SP500L V5	INDEX LIAB	FX5	Equity/Index	BNP-	05/20/2020	05/25/2021.	1.885		332	3.840			545		9.811			(955)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITI-	05/21/2020	05/20/2022.	21,385		270 . 13	204,160			115,865		183,591			(25,661)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITI	05/21/2020	05/26/2021.	22,491		274 . 47	111,020			16,039		63,366			(27,604)				ļ
RAINBOW	. INDEX LIAB	EX5	Equity/Index	.[GS	05/21/2020	05/26/2021.	2,500		1.03	82,000			11,847		166,291			(20,388)				<b></b>
RAINBOW	. INDEX LIAB	EX5	Equity/Index Equity/Index	.65	05/21/2020	005/26/2021.			0.99. 2,896.26	29 , 190					52,224			(7,258)				<b></b>
DJ EURO STOXX 50	INDEX LIAB	EX5.	Equity/Index	WF -	05/21/2020	05/26/2021.	344	ļ	2.971.79	21,100		t	3,048		45,471		<b>†</b>	(5,246)			t	İ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/21/2020	05/26/2021.	376	[	24,572.01	217,028		I	31,355		373,375		[	(53,961)			I	I
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/21/2020	05/26/2021.	102		25,183.86	85,575		ļ	12,363		174,924			(21,277)			ļ	ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	05/21/2020	05/26/2021.	41	ļ	24,718.86	36,580	ļ	<b>}</b>	5,285		70 , 128	ļ	ļ	(9,095)	ļ	ļ	ļ	ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	Wr	05/21/2020	05/26/2021	3,483	ļ	1,694.18	123,900		<b></b>	17,900		210,740			(30,806)			<b></b>	<b></b>
S&P 400 MIDCAP S&P 400 MIDCAP.	. INDEX LIAB	EX5	Equity/Index Equity/Index	ME -	05/21/2020	05/26/2021. 05/26/2021.	1,476	·····	1,745.00 1,772.11	49,500 22,860		<b>†</b>			91,614 47,192		····	(12,308)	·		t	<b>†</b>
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	MS-	05/21/2020	05/26/2021.	7.900		9,377.99	81.370		1	11,756		113.464			(20,232)			İ	İ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2020	05/26/2021.	1,700		9,377.99	22,100		I	3,193		46 , 129			(5,495)			I	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	05/21/2020	05/26/2021.	832	ļ	9,359.23	174,720		ļ	25,242		308,525		ļ	(43,442)			ļ	ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	.[WF	05/21/2020	05/26/2021.	213	ļ	9,462.39	39,600		ļ	5,721		71,139		ļ	(9,846)			ļ	ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	.WF	05/21/2020	05/26/2021.			9,715.59	14,070		<b>+</b>	2,033		27,573 154,774			(3,498)				<b></b>
RUSSELL 2000	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	05/21/2020	05/26/2021. 05/26/2021.	3,043	····	1,351.60	89,011 28,795	·····	<b>†</b>	12,860 4,160				<b>†</b>	(22, 131)	·····		t	<b>†</b>
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/21/2020	05/26/2021.	816	ļ	1,378.55	25,938		İ	3,747		48,028		†	(6,449)	····		t	İ
SP500L V5	. INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021.	104,071		328.22	314,450		I	45,429		725,274		<b></b>	(78 . 184)			İ	
SP500L V5	INDEX LIAB	EX5.	Equity/Index	WF-	05/21/2020	05/26/2021.	4,716		328.22	14,250			2,059		32,867			(3,543)				
SP500L V5	. INDEX LIAB	EX5	Equity/Index	WF	05/21/2020	05/26/2021.			315.5	26,560			3,837		52,781			(6,604)			ļ	ļ
SP500L V8	. INDEX LIAB	EX5	Equity/Index	MS	05/21/2020	05/20/2022.		ļ	479 . 19	86,460	ļ	<b>}</b>	49,068		172,376	<b></b>	<b> </b>	(10,867)	ļ	ļ	<b>}</b>	<b> </b>
SPDR GOLD	. INDEX LIAB	EX5	Equity/Index	DND	05/21/2020	05/26/2021		····	162.08	16,380		<del> </del>	2,366		10,614			(4,073)			<del> </del>	<b>†</b>
HSIFIDMFYDN - 5YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	.DINF	05/21/2020	)05/26/2021. )05/28/2025.	45	l	24,085.78 271.86	22,550	·····	<b>†</b>	3,258 14,352		39,256		t	(5,607)			t	<b>†</b>
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	Citi-	05/28/2020	06/03/2021	1.839		271.31	12.250		1	2,027		9,654			(3,038)			İ	İ
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	06/03/2021			372.44	370,470		I	61,298		70,972		I	(91,862)			I	L
S&P MARC 5%	INDEX LIAB	FX5	Fauity/Index	ICITI-	05/28/2020	06/03/2021		1	372 44	48 930		1	8 096	1	9 374		l	(12 133)	1	l	1	1

										, D	ANI	·										
							Showing a	II Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement l	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign	L	Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
D	or	Exhibit Identifier	Risk(s)	or Central	Totale Det	Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying	0 - 1 -	F = :- \ / = !	Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description S&P MARC 5%	Replicated  INDEX LIAB	rve	(a)	Clearinghouse	Trade Date			Amount	(Paid)	Paid 41.480	Paid	Income	Value	Code	Fair Value 4,588	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S&P MARC 5% - 2YR	INDEX LIAB	EX3	Equity/Index Equity/Index	UIII	05/28/2020	) 04/21/2021. ) 05/27/2022.	4,555 3,751		370 . 58 371 . 7	49.000			2,283		31.970			(11,646)				<b></b>
DOW INDUSTRIAL	INDEX LIAB	FX5	Equity/Index	BOA-	05/28/2020	006/03/2021.	280		27.788.30	105,080		1	17,387		500 . 327			(26,056)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	B0A	05/28/2020	006/03/2021.	75			27 . 170		I	4.496		130,090			(6,737)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOA	05/28/2020	006/03/2021.	35		28,194.71	9,990					49,025			(2,477)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	B0A	05/28/2020	0 06/03/2021.	2,143		25,172.03	36 , 100 141 , 360		<b></b>	23,390		60,798			(8,951)				ļ
S&P 400 MIDCAPS&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index Equity/Index	WC	05/28/2020	)06/03/2021. )06/03/2021.	733		1,883.05 1,943.33	32,500		ł	5,390		666 , 101 183 , 688			(35,052)			<b></b>	ł
S&P 400 MIDCAP	INDEX LIAB	FX5	Equity/Index	WF -	05/28/2020	006/03/2021.	564		2.012.49	14.700		İ	2.432		102.308			(3,645)				
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	WF -	05/28/2020	006/03/2021.	282		1,764.25	10,150		İ	1,679		17,496			(2,517)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	05/28/2020	006/03/2021.	6,600		9,416.71	79,860			13,214		69,817			(19,802)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	05/28/2020	006/03/2021.	3,000		9,416.71	38,100					37,329			(9,447)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BUA-	05/28/2020	006/03/2021.			1,507.12 1,557.54	37,290	ļ	ł	6,170					(9,247)		<b></b>	<b></b>	ļ
RUSSELL 2000.	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOABOA-	05/28/2020	006/03/2021. 006/03/2021.	500		1,602.36	30,520 9,730		t	5,050 1,610		286,838			(7,568)			l	†
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	B0A-	05/28/2020	)06/03/2021.	500		1,375.46	14.000	1	1	2,316		23,795			(3,471)			t	†
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	B0A	05/28/2020	006/03/2021.	428		1,423.08	11,580		I	1,916		22,795			(2,871)			I	
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	05/28/2020	006/03/2021.	130,850		329 . 03	413,820		ļ	68.471		844 , 133			(102,612)				ļ
SP500L_V5	. INDEX LIAB	EX5	Equity/Index	WF	05/28/2020	006/03/2021.			331.9	18,750		ļ	3,102 13,518		33,699			(4,649)				ļ
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	006/03/2021.	15,817 13,610		274 .57	81,700					46,050			(20, 258)				<b></b>
FIDMFYDN - 2YRRAINBOW.	INDEX LIAB	EX3	Equity/Index Equity/Index	U	05/28/2020	)05/27/2022. )06/03/2021.	4,900		270 . 77 0 . 98	130 , 240 148 , 470		<b>+</b>	24,625		242,976			(16,370)				
RAINBOW	INDEX LIAB	FX5	Equity/Index	MI -	05/29/2020	006/03/2021.	700		1	12,040		İ	1.997		19.425			(2,994)			·	·
DJ EURO STOXX 50.	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2020	006/03/2021	1,246		3.047.14	113,240			18,782		223,594			(28, 156)				
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2020	006/03/2021.	328		3,047.14	18,100		L	3,002		33,418			(4,500)				ļ
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2020	006/03/2021.	164		3,071.55	11,250			1,866		22,066			(2,797)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOABOA-		006/03/2021.	374		25,535.40	213,750		<b></b>	35,453		356,518			(53, 146)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index Equity/Index	B0A-	05/29/2020	006/03/2021 006/03/2021			26,880.71 26,601.49	25,840 16,900		ł	4,286 2,803		48,331			(6,425)			·····	ł
S&P 400 MIDCAP	INDEX LIAB	FX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	3.005		1,785.11	129,691		İ	21,511		220,372			(32,246)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	006/03/2021.	510		1,850.38	28,467			4,722		59,337			(7,078)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	05/29/2020	006/03/2021.				13,860			2.299		25,544			(3,446)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	05/29/2020	006/03/2021.	6,700		9,555.52	83,080			13,780		183,250			(20,657)				
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	B0A		006/03/2021.	2,900		9,555.52 9,708.41	37,990		<b></b>	6,301		85,308			(9,446)				<b></b>
NASDAQ 100NASDAQ 100	. INDEX LIAB	EX5	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	05/29/2020	006/03/2021. 006/03/2021.			9,775.30	43,995		····			280,032 79,952			(38,221)				<b></b>
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	BARCLAYS-	05/29/2020	006/03/2021	63		10,033.30	13,542		<b>†</b>	2,246		27.322			(3,367)				·
RUSSELL 2000.	INDEX LIAB	EX5.	Equity/Index	BARCLAYS-		006/03/2021.	3.156		1.387.06	119,108			19.755		208.924			(29,615)				
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	006/03/2021.	1,004		1,452.58	34,734			5,761		68,976			(8,636)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	05/29/2020	006/03/2021.	1,076		1,497.19	24,615					51,594			(6,120)				
SPDR GOLDSP500L V5	. INDEX LIAB	EX5EX5.	Equity/Index	WF	05/29/2020	006/03/2021. 006/03/2021.	11,049		162.09	22,140		<b></b>	3,672 67,781		14,171			(5,505)				ļ
SP500L V5	INDEX LIAB	EX3 EX5	Equity/Index Equity/Index	BNP-	05/29/2020	006/03/2021.	5,316		329 . 38 319 . 15	408,660			3,581		36,659			(101,608)				
SP500L V8	. INDEX LIAB	EX5	Equity/Index	BOA-	05/29/2020	005/27/2022.	13,220		484 . 25	148.800	L	I	85,970					(18,728)			I	I
SP500L V5 - 1YR	INDEX LIAB	EX5.	Equity/Index	BNP-	05/29/2020	006/03/2021.	3,127		319 . 79	15,700		1	2,604		29,934			(3,904)				1
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	Equity/Index	B0A		006/03/2022	3,756		371.97	46,760		ļ	27 ,392		31,837			(5,869)			ļ	ļ
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA		06/08/2021	30,049		380 . 55	154,560	ļ	ļ	27,743		8,473			(38,429)			<b>}</b>	ļ
S&P MARC 5%	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOA- BOA-	06/03/2020	006/08/2021. 006/08/2021.	2,683			21,100	·	t	3,787		3,849			(5,246)			ł	·
DOW INDUSTRIAL	INDEX LIAB	FX5	Equity/Index	B0A-	06/03/2020	006/08/2021.			28,949.41	63,750		t	11,443					(15,851)			t	†
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	006/08/2021.	53		29,369.73	13,020		I	2,337		17,306			(3,237)			I	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	B0A		006/08/2021.	38		26 , 138 . 54	18,500		ļ	3,321		30,998			(4,600)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	B0A		0 06/08/2021.	49		25,928.38	29,640	ļ	ļ			49,398			(7,370)	ļ	ļ	ļ	ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	Wt	06/03/2020	006/08/2021.	1,676		1,953.18	115,940		ł	20,811 .9,004					(28,827)			<del> </del>	<del> </del>
S&P 400 MIDCAPS&P 400 MIDCAP	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	WF-	06/03/2020	006/08/2021. 006/08/2021.	1,189 487		2,032.72 2,077.11	50,160 14,850		t	2,666		207,434			(12,472)			ł	†
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/03/2020	006/08/2021.	324		1.832.96	12,540	l	I	2,251		20.994			(3,118)			I	I
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	006/08/2021.	433		1,814.46	18,240		I	3,274		29,592			(4,535)				
NASDAQ 100	.INDEX LIAB	EX5	Equity/Index	MS	06/03/2020	)06/08/2021.	6,100		9,704.68	82,960		ļ	14,891		108,460			(20,627)			ļ	ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	06/03/2020	0 06/08/2021.	1,100	ļ	9,704.68	11,770	ļ	ļ	2,113		8,281		ļ	(2,926)	ļ	ļ	ļ	ļ
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	MS	06/03/2020	06/08/2021	900		9,704.68	10,710		ł	1,922		10,234			(2,663)			·	<b> </b>
RUSSELL 2000RUSSELL 2000	. INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	WF-	06/03/2020	006/08/2021. 006/08/2021.	1,240	·····	1,531.95	57 , 260 35 , 640		t	10,278 6,397		313,881			(14,237)			t	t
RUSSELL 2000	. INDEX LIAB	EX5.	Equity/Index	WF -	06/03/2020	006/08/2021.	344		1.648.12	7,150		1	1,283		72,112			(1,778)			1	<b>†</b>
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	WF	06/03/2020	)06/08/2021.	344		1,437.56	9,500		I	1,705		16,496			(2,362)				
SP500L V5	. INDEX LIAB	EX5	Equity/Index	MS	06/03/2020	006/08/2021.	88,039		328 . 96	315,840		ļ	56,692		620,369			(78,530)		<b></b>	ļ	ļ
SP500L V5SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	MS	06/03/2020	006/08/2021.	4,683 1,561		332 . 16	12,300		ļ	2,208 7 163		22,404			(3,058)			<b>}</b>	ļ
19E0UUL VO - ZYK	LIVIDE X LIAB	III A C	Fauity/Index	III.5 -																		

Company   Comp											7B - P												
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Controlled   Con	1	Description of Item(s) Hedged,	3	4	5	6	,	8	9		Cumulative Prior Year(s)	Current Year Initial	13	14	15	16	17		19	20	21	22	Hedge
Part   Part			Cabadula/				Data of												Cumant Vaar'a				
Description   Processor   Secription   Processor   Secription   Secr								Number of	Notional				Current Year								Potential		
Section   Sect		Replicated	Identifier	(a) ´			Expiration	Contracts		(Paid)	` Paid ´			Value	Code			B./A.Č.V.	` Accretion ´				
Section   Sect	RUSSELL 2000		EX5 EX5		MF CITI-	06/04/2020 <u>.</u> 06/04/2020	06/09/2021. 06/09/2021							3,120					(4,257)	}			
Section   Sect	RUSSELL 2000	.INDEX LIAB	EX5	Equity/Index	NF	06/04/2020.	06/09/2021.	826		1,476.74	23,280			4,243		41,252			(5,788)				
Column   C	FIDMFYDN - 2YR				CITI WF-		06/03/2022.			.1272.97	46,350 107 600					38,045			(5,826)	}			ł
March   Marc	RAINBOW	. INDEX LIAB	EX5	Equity/Index		_06/04/2020_	06/09/2021.	2,300		0.98	80,270			14,630		131,395			(19,958)				
See   196					MF									3,625		40 , 168				\ <del> </del>			<b>}</b>
Section   1921   10   10   10   10   10   10   10	DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index(	ÖTT1	_06/04/2020_	06/09/2021.	828			102,870			18,749		208,602			(25,577)				
March   Marc	SPDR GOLD	. INDEX LIAB	EX5	Equity/Index	SG RNP-		06/09/2021.				18,300					14,034			(4,550)	}			<b>+</b>
Solid No.   West   1 of   20	NASDAQ 100	INDEX LIAB	EX5	Equity/Index	NF	06/04/2020.	06/09/2021.	114		9,841.51	24,860					46,088			(6, 181)				
Sept   10	SP500L V5	INDEX LIAB			BNP		06/09/2021.							2,286					(3,118)				· <del> </del>
19   19   19   19   19   19   19   19	SP500L V8	. INDEX LIAB	EX5	Equity/Index	BOA	_06/04/2020_	06/03/2022.	5,280		. 480 . 91	69,840			40,970		116,477			(8,778)				
15   15   15   15   15   15   15   15				Equity/Index	NS		06/09/2021.													}			<del> </del>
On High Part   March	DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WF		06/09/2021.	99		. 27 . 149 . 12				12,368		132,671							
\$\frac{5}{2} \text{ Col 10 (CPC   \text{ Col 1}{\text{ Col 1}} \)   \$\frac{5}{2} \text{ Col 1}{\text{ Col 1}} \)   \$\					MS		06/09/2021.			. 9,629.66	82,350			15,009									<b></b>
\$\frac{9}{2} int for property of the control	S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	_06/04/2020_	06/09/2021.	594		1,952.21	18,260			3,328	1	36,417			(4,540)				
25 ABSTALL   SEC   144   25   25   25   25   25   25   25					MF																		<b></b>
20   MASSELLA   MSSELLA   25   Select   Finder   LES   50   MASSELLA   7   7   7   7   7   7   7   7   7				Equity/Index	JBS-		06/15/2021.				219,020								(54,457)	\			<u> </u>
100   Marke   100   10				Equity/IndexL	JBS-		06/15/2021.				17,800					13			(4,426)				ļ
Description   Description				Equity/IndexL Fauity/Index	UBS-															}			
Section   Control   Cont	DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Indexl		_06/10/2020_	06/15/2021			26,989.99	14,320			2,847		26,377			(3,560)				
Section   Control   Cont				.Equity/Index	NF NF-		06/15/2021. 06/15/2021			.12,000.48				23,065					(28,842)	}			·
Section   Color   Co	S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	NF	_06/10/2020_	06/15/2021.	485		2,110.07	12,150			2,416		53,656			(3,021)				
MSDQ 100,   MSDQ 110,   MSDQ 110,   MSDQ 100,   MSDQ				Equity/Index	NF NF -		06/15/2021.	431			11,600								(2,884)	\ <del> </del>			ł
RASELL 2000   MEEL   I.A.B.   D.S.   Equity   Index.   WF   0.67   10/2002,   0.67   15/2002	NASDAQ 100	INDEX LIAB	EX5	Equity/Index		06/10/2020.	06/15/2021	5,600		. 10.094.25	72,800			14,475		155,690			.L(18, 101)				
RASELL 2000   MEEL   I.A.B.   D.S.   Equity   Index.   WF   0.67   10/2002,   0.67   15/2002				Equity/IndexE	BOA		06/15/2021.												(3,700)	}			·
RASSELL 2000.   NEES LIAB.   E35.   Equity/Index.   E47.   D81 (10/200).   D81 (16/201).   A89	RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	NF	_06/10/2020_	06/15/2021.	818		1,658.15	22,200			4,414		174,487			(5,520)				
RASSELL 2000.   IDEX   LIBE.   EXG.   Equity   Index.   WF   D6   10   20   06   15   20   21   1   1   464   45   8,750   1,740   15   595   2   2   165   5   1   1   1   1   1   1   1   1					NF		06/15/2021.				15,660								(3,894)	}			·
Sep   Marc St.   Mort   Like   EVS.   Equity   Index.   JPH	RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	NF	06/10/2020.	06/15/2021	341		1,464.45				1,740		15,995			(2, 176)				
Sep   Marc St.   Mort   Like   EVS.   Equity   Index.   JPH					NF		06/15/2021.	341						2,147						}			<del> </del>
SP500L VS	S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPM	_06/10/2020_	06/15/2021.	70,555		. 374 . 92	578,160			114,958		127 ,734			(143,752)				
SPEOL V S																							<b></b>
FIDWFFON - 1978   INDEX LIAB	SP500L V5	. INDEX LIAB	EX5	Equity/Index(	GS	06/10/2020.	.06/15/2021	5.929		. 332 . 93	15,200			3,022		24,374			(3,779)				
FIDEFYIN - 1   TP.   INDEX LIAB							06/16/2021.	2,940		. 272 . 14									(4,674)				<b></b>
RAINBOW. MOPE LIAB. EX5. Equity/ Index. ML				Equity/Index(			06/16/2021.	24,252						27,010		83.549							
DJ EURO STOXX 50   INDEX LIAB	RAINBOW	. INDEX LIAB	L/10	Equity/Index	ML	06/11/2020.	06/16/2021.	5,800			166,460			33,558		285,991			(41,388)				
DJE   RING STOXX 50   NDEX   LIAB   EX5   Equity / Index   BIP   D6/11/2020   D6/16/2021   382   3.245   19. 26.040   5.250   5.7243   (6.475)				Equity/Index	ML BNP-		06/16/2021.			3.185.44	78.660			15.858		157 .381			(19,558)				·
DOW INDUSTRIAL   INDEX LIAB	DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/IndexE			06/16/2021	382			26,040					57,243			(6,475)				
INDEX_LIABEXSEquity/Index_MF-					NF NF-		06/16/2021. 06/16/2021			.125,706.11 26 811 75													·
S8P 400 NIDCAP   NDEX LIAB	DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	MF	06/11/2020_	06/16/2021.	36		. 26,862.01	19,530			3,937		42,497			(4,856)				[
S&P 400 NIDCAP   INDEX LIAB		INDEX LIAB	EX5 EX5	.Equity/Index	NF NF-		06/16/2021. 06/16/2021			.11,778.08										}			····
NASDAQ 100.   INDEX LIAB. EX5.   Equity/Index. BARCLAYS-   0.6/11/202.   0.6/16/2021.   1,200   9,588.47.   14,160   2,855   5.2 (0.5   0.5	S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	MF	06/11/2020.	06/16/2021	580			23,100			4.657	1	54,581			(5,744)				
NASDAQ 100.   NDEX   LIAB.   EXS.   Equi ty/ Index.   BARCLAYS-   0.6/11/2020.   0.6/16/2021.   918   9.684.36.   2.09.440   42.222   3.66.946   (.52.075)					WS WS-		06/16/2021.		ļ											}			<b> </b>
NASDAQ 100. INDEX LIAB. EX5. Equity/Index. BARCLAYS	NASDAQ 100	INDEX LIAB	EX5	Equity/IndexE		06/11/2020.	06/16/2021.	918		9,684.36	209,440			42,222		366,946			(52,075)	[			
RUSSELL 2000																				}			<b>†</b>
RUSSELL 2000 INDEX LIAB EX5 Equity/Index BARCLAYS- 06/11/2020 06/16/2021 590 11.487.77 14.856 2.995 33.630 (3.694)	RUSSELL 2000	.INDEX LIAB	EX5	Equity/IndexE	BARCLAYS	06/11/2020.	06/16/2021.				102,300			20,623		201,451							
SP500L V5.			EX5				06/16/2021.	811			30,987			6,247					(7,705)				<del> </del>
		INDEX LIAB			BNP		06/16/2021.	126,772												(			

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							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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				İ		1															
	of Item(s)						1			Cumulative	Current											
	Hedged,						1			Prior Year(s)	Year Initial											Hedge
	Used for						1		Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	1		Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021.	5,962		. 331 . 11	15,390			3,103		38,128			(3,827)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	06/11/2020	06/16/2021.			. 319	25,410		ļ			54,632			(6,318)				ļ
SP500L V8	. INDEX LIAB	EX5	Equity/Index	WF	06/11/2020	06/10/2022.			. 484 . 2	87 , 150			51,976		148,943			(10,954)				
SPDR GOLD	. INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	BNP -	06/11/2020	06/16/2021. 06/16/2021.			. 161 . 74	15,680 14,760			3,161 2,976		10,960			(3,899)				<del> </del>
SP500L V5 - 1YR	INDEX LIAB	EX3 FX5	Equity/Index	BNP-	06/11/2020	06/16/2021	4.393		316.45	31,780			6,407		61.598			(7,902)				·····
S&P MARC 5%	INDEX LIAB.	FX5	Equity/Index	MS-	06/17/2020	06/22/2021.	43,301		375.61	335,340			73,162		78,009			(83,378)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2020	06/22/2021.	2,673		370.38	28,000			6,109		9,931			(6,962)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MS	06/17/2020	06/17/2022.	10,692		. 372 . 25	140,000			84,745		91,029			(17,572)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	06/17/2020	06/22/2021.	391		. 26,929.31	455,940			99,474		1,173,714			(113,364)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	B0A	06/17/2020	06/22/2021.	92		. 28,731.57	43,200			9,425		110,731			(10,741)				<b></b>
DOW INDUSTRIALDOW INDUSTRIAL	INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	B0A- B0A-	06/17/2020	06/22/2021. 06/22/2021.	42		. 29,436.80	12,980 18,810			2,832 4,104		21,680			(3,227)				<del> </del>
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	B0A-	06/17/2020	106/22/2021.	31		. 25,962.89	16,400		·	3,578		27 , 198			(4,077)				····
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/17/2020	06/22/2021.	1.946		1,931.44	153,615		1	33,515		593.483			(38, 194)				t
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/17/2020	06/22/2021.	612		2,003.38	33,066			7,214		142,540			(8,221)				[
S&P 400 MIDCAP	INDEX LIAB	EX5		BARCLAYS	06/17/2020	06/22/2021.			1,857.71	43,400		ļ	9,469		147 , 386			(10,791)				ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	06/17/2020	06/22/2021.	6,600		9,982.47	73,920			16,127		148,809			(18,379)				
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	B0A	06/17/2020	06/22/2021.	1,800		. 9,982.47	23,760			5,184		50,683			(5,908)				
NASDAQ 100 RUSSELL 2000.	INDEX LIAB	EX5		BOA-	06/17/2020	06/22/2021. 06/22/2021.	500 911		. 9,982.47. 1,485.01	4,400 77,220								(1,094)				<del> </del>
RUSSELL 2000	INDEX LIAB	EX3 EX5	Equity/Index Equity/Index	WF.	06/17/2020	06/22/2021	911		1,566.33	46,150		+	10,069		292,122			(11,475)				····
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	WF-	1.06/17/2020	06/22/2021.	421		1.510.69	30,660			6,689		158,217			(7,623)				t
SP500L V5.	INDEX LIAB	EX5	Equity/Index	WF-	_06/17/2020	06/22/2021	104,129		328.75	369,630			80,643		735,044			(91,904)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	06/17/2020	06/22/2021.			. 332 . 26	15,600			3,404		28,342			(3,879)				L
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	06/18/2020	06/23/2021.	4,764		. 272 . 6	31,200			6,893		20,969			(7,757)				ļ
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITI	06/18/2020	06/23/2021. 06/17/2022	13,559		. 278 . 88	53,280			11,771		17,886			(13,247)				<b></b>
FIDMFYDN - 2YRRAINBOW	INDEX LIAB	EX5	Equity/Index Equity/Index	LIII	06/18/2020	06/17/2022.	3,100	·	. 272.6	165 , 130 101 , 680			100,098		129,078 174,104			(20,755)				<del> </del>
RAINBOW	INDEX LIAB	FX5	Equity/Index	CITI-	06/18/2020	06/23/2021	500		1.01	14.550			3,215		25.566			(3,618)				
D.I FURO STOXX 50	INDEX LIAB	FX5	Equity/Index	BNP-	06/18/2020	06/23/2021.	1,231		3,243.40	114,000			25,187		215,889			(28,345)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	. 1.06/18/2020	06/23/2021.	154		3.285.64	10,500			2,320		20,296			(2,611)				[
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	06/18/2020	06/23/2021.	272		. 27,358.02	141,219			31,200		283,192			(35, 112)				<b></b>
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	MS	06/18/2020	06/23/2021.	138		. 27 , 149 . 38	72,864			16,098		140,793			(18, 117)				<b></b>
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index Equity/Index	MS	06/18/2020	06/23/2021. 06/23/2021.	2,733		. 27,853.54	26,985					60,505 191,729			(6,709)				<del> </del>
S&P 400 MIDCAP	INDEX LIAB	EX3	Equity/Index	WC	06/18/2020	006/23/2021.	837		1,862.72	37.950			8,385		73.078			(9,436)				
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	WF-	1.06/18/2020	06/23/2021.	614		1.837.63	30.360			6.708		56.902			(7,549)				t
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	.06/18/2020	06/23/2021.	6,700		10,012.05	73,030			16,135		28,247			(18, 158)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/23/2021.	649		. 10,042.08	151,450			33,461		261,740			(37,656)				L
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/23/2021.	210		. 10,272.36	50,400			11,135		93,455			(12,531)				ļ
NASDAQ 100	. INDEX LIAB	EX5 EX5	Equity/Index	WF -	06/18/2020	06/23/2021.	90		. 10,322.42	22,410					42,445			(5,572)				ļ
RUSSELL 2000	. INDEX LIAB	E NO	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	06/18/2020	06/23/2021. 06/23/2021.	2,242	·····	.11,474.16	101,760 40,470		<b>†</b>			199,499			(25,301)	ļ	<u> </u>	<del> </del>	t
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	BARCLAYS-	06/18/2020	06/23/2021	420		1,468.46	14,940		1	3,301		28,105			(3,715)				t
SPDR GOLD.	INDEX LIAB	EX5	Equity/Index	SG	06/18/2020	06/23/2021.	14,793		163.05	37,680			8.325		24,629			(9,369)				[]
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/23/2021.	104 , 135	ļ	328 . 73	372,960		ļ	82,400		738,985			(92,732)		ļ	<b> </b>	ļ
SP500L V5	. INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/23/2021.			. 319 . 45	25,220		<b></b>	5,572		43,010			(6,271)			ļ	ļ
SP500L V8	. INDEX LIAB	EX5	Equity/Index	WF	06/18/2020	06/17/2022.			. 491.82	76,680		<b></b>	46,482		124,061			(9,638)				<del> </del>
NASDAQ 100 S&P MARC 5%	.INDEX LIAB	EX3	Equity/Index Equity/Index	CITI-	06/18/2020	06/23/2021. 06/29/2021.	51.984		. 10,012.05	21,760 438,750		·	4,808 104,208		13,544 74,518			(5,410)				<del> </del>
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	Kiti-	06/24/2020	06/29/2021	4.799	ļ	375.11	40,500		†	9,619		6.879			(10,070)		·····	t	t
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	<u> Кіті</u>	06/24/2020	106/29/2021.	1,600	L	372.86	15,360		I	3.648		3,412			(3,819)		I	I	[
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/24/2022.	8,531		. 373 . 98	109,440			67,315		66,720			(13,736)				[
DOW INDUSTRIAL	INDEX LIAB	EX5		BNP-	06/24/2020	06/29/2021.	413		. 27,583.39				63,594		1,028,120			(66,573)				<b> </b>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021.	130		. 28, 117.76	63,030		<b></b>	14,970		253,925			(15,672)		ļ	ļ	<b> </b>
DOW INDUSTRIAL	. INDEX LIAB	EX5 FX5	Equity/Index	BNP	06/24/2020	06/29/2021.	63	·····	. 28,652.12	22,400		<b>+</b>	5,320		89,648			(5,569)				<del> </del>
DOW INDUSTRIAL S&P 400 MIDCAP	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	DIVE -	06/24/2020	06/29/2021. 06/29/2021.	39	·····	.1.859.60	17,800 155,750		<b>†</b>	4,228 36,992					(4,426)	ļ	<u> </u>	<del> </del>	t
S&P 400 MIDCAP	INDEX LIAB	EXS FX5	Equity/Index	WF -	06/24/2020	06/29/2021	1.097		1,953.10	49,210		İ	11,688		327.989			(12,235)		İ	İ	t
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/24/2020	06/29/2021.	809		1,972.15	32,060		I	7,615					(7,971)		I	I	
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	.06/24/2020	06/29/2021.	404		1,747.06	12,950			3,076		23,090			(3,220)				<u> </u>
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	06/24/2020	06/29/2021.	289	ļ	. 1,738.40			ļ	1,888		13,494			(1,977)				ļ
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	MS	06/24/2020	06/29/2021.			. 10,002.70	92,400		<b></b>	21,946		82,132			(22,974)		ļ	<b> </b>	<b> </b>
NASDAQ 100 RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index Equity/Index	INIO-	06/24/2020	06/29/2021	1,800		1.503.69	22,680 68.480		<del> </del>	5,387 16,265		18,047 458,575			(5,639)				<del> </del>
RUSSELL 2000	INDEX LIAB	EV5	Equity/Index	BNP -	06/24/2020			·····	1,563.45	33,120		<b>†</b>	7,866					(8,235)			<del> </del>	t
RUSSELL 2000	INDEX LIAB	EX5	Fauity/Index	RNP.	06/24/2020	06/29/2021			1 580 13	21 780		†	5 173	1	208 470			(5, 415)		<b>†</b>	t	t

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	1 0					7	Showing a	Il Options, C	aps, Floors, 0	Collars, Swaps	and Forward	ds Open as of	Current Stat	tement [	Date 16	47	18	1 40		04	00	T 00
1	Description of Item(s) Hedged, Used for	3	4	5	6	/	8	9	Strike Price,	Cumulative Prior Year(s) Initial Cost of	Current Year Initial Cost of	13		15	16	17	Total	19	20	21	22	23 Hedge Effectiveness
	Income Generation	Schedule/	Type(s) of	Exchange, Counterparty		Date of			Rate or Index	Undiscounted Premium	Undiscounted Premium		Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Current Year's	Adjustment To Carrying		Credit Quality of	at Inception and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/		Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid <sup>′</sup>	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
RUSSELL 2000 SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP	06/24/2020. 06/24/2020.	06/29/2021.	360		. 1,392.52 . 327.78	9,300			2,209		16,993			(2,312)				ļ
SP500L V5	. INDEX LIAB	EXS EXS	Equity/Index Equity/Index	68-	06/24/2020.	06/29/2021. 06/29/2021.			330.97	408 , 120 19 , 550			96,933					(101,474)				ł
SP500L V5	. INDEX LIAB	EX5	.Equity/Index	GS	06/24/2020.	06/29/2021.	1,882		. 332 . 56	4,380			1,040		8.756			.1(1.089)				
FIDMFYDN - 1YRFIDMFYDN - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	CITI- CITI-	06/25/2020. 06/25/2020	06/30/2021. 06/30/2021	5,136 12,841		. 272 . 01 276 . 1	34,300			8,241 14,885		24,925			(15,403)				<b></b>
FIDMFYDN - 2YR	INDEX LIAB	EX5		CITI-	06/25/2020	06/30/2021.	12,041		271.46	116,160			71.549		95,092			(14,600)				<b>†</b>
RAINBOW	. INDEX LIAB	EX5	.Equity/Index	WF	06/25/2020.	06/30/2021.	2,400		1	68,880			16,550		115,835			(17, 126)				
RAINBOW	. INDEX LIAB	EX5.	Equity/Index	WF	06/25/2020. 06/25/2020.	06/30/2021.	500 808		. 1 .03. . 3 .212 .47.	11,800			2,835 18,304		21,106			(2,934)				<b></b>
DJ EURO STOXX 50 DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index Equity/Index	WF-	06/25/2020.	06/30/2021. 06/30/2021.	342		3,257.53				5,815		45,709			(18,941)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WF	06/25/2020.	06/30/2021	396		. 25,925.81	244,800			58,819		434,360			(60,866)				
DOW INDUSTRIAL	. INDEX LIAB	EX5.	Equity/Index Equity/Index	WF	06/25/2020. 06/25/2020.	06/30/2021.	85 27		. 26,749.67. . 27,573.53.				11,206 3,801		90,545			(11,596)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	06/25/2020.	06/30/2021.	2,794		1,778.59	126,910			30,493		229,739			(31,555)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	06/25/2020.	06/30/2021.	855		. 1,825.95	25,050			6,019		45,348			(6,228)				ļ
S&P 400 MIDCAP NASDAQ 100.		EX5EX5.	Equity/Index Equity/Index	WF MS-	06/25/2020.	06/30/2021. 06/30/2021.	342		. 1,903.13				1,571		12,224			(1,626)				<b></b>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	06/25/2020.	06/30/2021.	1,900		. 10 , 101 . 83	23,750			5.707		22,656			(5,905)				
NASDAQ 100.		EX5	Equity/Index	WF	06/25/2020.	06/30/2021.	792		. 10 , 202 . 84	186,400			44,787		324,860			(46,346)				ļ
NASDAQ 100NASDAQ 100	INDEX LIAB	EX5EX5_	Equity/Index Equity/Index	WF-	06/25/2020. 06/25/2020.	06/30/2021. 06/30/2021.	188 59		10,475.59	40,660			9,770 3,229		75,845 26,767			(10,110)				<del> </del>
RUSSELL 2000	.INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/25/2020.	06/30/2021.	2,972		1,437.34	110,082			26,450		200,866			(27,371)				
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index Equity/Index	BARCLAYS	06/25/2020.	06/30/2021.	849		1,471.26	17,940			4,311		32,737			(4,461)				<b></b>
SP500L V5.	INDEX LIAB	EX5 FX5	Equity/Index	BAKULAYS GS-	06/25/2020. 06/25/2020.	06/30/2021. 06/30/2021.	354		328.48	391,310			3,025 94,022		25,707 826,375			(3,130)				<b></b>
SP500L V5	. INDEX LIAB	EX5	Equity/Index		06/25/2020.	06/30/2021.	10,651		319.22				8.986		72,564			(9.299)				
SP500L V8. SPDR GOLD.	. INDEX LIAB	EX5.	Equity/Index Equity/Index	WF	06/25/2020. 06/25/2020.	06/24/2022.			. 488 . 61 . 164 . 14				54,770		150,091			(11, 176)				<b></b>
S&P MARC 5%	INDEX LIAB	EX5		wr BOA-	00/23/2020.	06/30/2021. 07/07/2021.			375.29	490,590			126,955		91.485			(121,648)				·
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BOA	07/01/2020.	06/10/2021.	1,330		. 373 . 04	13,000			2,601		2,362			(3,479)				
S&P MARC 5% S&P MARC 5% - 2YR		EX5EX5.	Equity/Index Equity/Index	BOA BOA-	07/01/2020. 07/01/2020	07/07/2021. 07/01/2022.	2,659		. 375 . 67 . 375 . 29	23,200			6,004 104,967		4, 140 97, 722			(5,753)				ł
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOA	07/01/2020.	07/07/2021.	342		. 27,999.64	159,280			41,219		758,435			(39,495)				
DOW INDUSTRIAL	. INDEX LIAB	EX5 EX5	Equity/Index		07/01/2020. 07/01/2020	07/07/2021. 07/07/2021.	128		. 27,793.76 28.411.40	67,650			17,506 2,158		310,787			(16,775)				<b></b>
DOW INDUSTRIAL		EX5	Equity/Index Equity/Index		07/01/2020.	07/07/2021.	23 27		25,863.64	8,340 14,840			3,840		42,130			(2,068)				·
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOA	07/01/2020.	07/07/2021.	19		. 25,734.97				2,704		17,998			(2,591)				
S&P 400 MIDCAPS&P 400 MIDCAP	. INDEX LIAB	EX5.	Equity/Index Equity/Index	UBS-	07/01/2020_ 07/01/2020_	07/07/2021. 07/07/2021.	2,146 452		1,901.71	132,240			34,221					(32,790)				<b></b>
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index		07/01/2020.	07/07/2021.	339		1,988.47	11,280			2,919		94,867			(2,797)				<u> </u>
S&P 400 MIDCAP		EX5	Equity/Index		07/01/2020.	07/07/2021.	452		. 1,788.38	15,280			3,954		24,788			(3.789)				
S&P 400 MIDCAP	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	UBS-	07/01/2020 <sub>.</sub> 07/01/2020	07/07/2021. 07/07/2021.	282 911		1,779.53	12,800			3,312 10.496		21,989			(3,174)				ł
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	UBS	07/01/2020.	07/07/2021.	841		1,602.87	24,600			6,366		264,602			(6,100)				
RUSSELL 2000		EX5	Equity/Index		07/01/2020.		350		1,600.01	10,500			2,717		111,250			(2,604)				ļ
RUSSELL 2000 NASDAQ 100.		EX5EX5.	Equity/Index Equity/Index		07/01/2020. .07/01/2020.	07/07/2021. 07/07/2021.	560 5.600		1,423.03	16,000			4,140 15,651		27 , 986			(3,967)				t
NASDAQ 100	INDEX LIAB	EX5	Eduity/Index	BOA	07/01/2020.	07/07/2021.	1,200		. 10,279.25				4,596		3,599			(4,404)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA MS-	07/01/2020. .07/01/2020.	07/07/2021.	500 103,104		. 10,279.25				1,320 81,128		46			(1,265)				<b> </b>
SP500L V5SP500L V5	. INDEX LIAB	EX5EX5_	Equity/Index Equity/Index	MS-	07/01/2020	07/07/2021. 05/26/2021.	3,124	L	330.3	313,500					693,510 19,332			(77,736)				<u> </u>
SP500L V5	. INDEX LIAB	EX5	Equity/Index	MS	07/01/2020.	07/07/2021.	6,249		330 . 94	17,600			4,555		39,332			(4,364)				.[
FIDMFYDN - 1YR	. INDEX LIAB	EX5.	Equity/Index	CITI- CITI-	07/02/2020. 07/02/2020.	07/08/2021. 07/08/2021.	3,660		. 272 .94 . 276 .77	24,500			6,405 23,601		15,667			(6,075)				<b></b>
FIDMFYDN - 2YR.	INDEX LIAB	EX5	Equity/Index Equity/Index	CITI-	.07/02/2020.	07/06/2021.	20.862		273.22	200.640			125.528		145.624			(22,384)				
RAINBOW	. INDEX LIAB	EX5	Equity/Index	ML	07/02/2020.	07/08/2021.	4,900		0.99	152,880			39,970		247 .639			(37,908)				
RAINBOW	. INDEX LIAB	EX5.	Equity/Index Equity/Index	ML WF-	07/02/2020. 07/02/2020.	07/08/2021. 07/08/2021.			1.02 .3.310.12	14,160		<b> </b>	3,702		23,958 151,705	<u> </u>		(3,511)				<del> </del>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	_07/02/2020_	07/08/2021.	383		25,749.87	227,700			21,256 59,531		381,787			(56,461)				1
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	MS	07/02/2020_	07/08/2021.	70		. 26,111.46	43,020			11,247		75,988			(10,667)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	MS WF-	07/02/2020.	07/08/2021. 07/08/2021.	2.586		. 26,447.21 1.771.83			<del> </del>	5,124 24,895		37 , 334			(4,860)				<del> </del>
S&P 400 MIDCAP	. INDEX LIAB	EX5	.Equity/Index	 WF	07/02/2020.	07/08/2021.	618		1.853.66	21,450			5,608		40,546			(5,319)				
S&P 400 MIDCAP NASDAQ 100_	. INDEX LIAB	EX5	Equity/Index	WF	07/02/2020.	07/08/2021.	281		. 1,793.18	18,450			4,824 42,574		34,988			(4,575)				<b>†</b>
NASDAQ 100	INDEX LIAB INDEX LIAB	EX5EX5	Equity/Index Equity/Index	яг WF-	07/02/2020. 07/02/2020.	07/08/2021. 07/08/2021.	667 145		. 10,331.54 10,631.46	162,840					269,573			(40,378)				t
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020.	07/08/2021.	48		10,445.30	14,950			3,909	<u> </u>	26,143			(3,707)				<u></u>
-																						

Showing a	all Options, Ca	aps, Floors,	Collars, Swap	s and Forward	ds Open as of	Current Stat	ement D	ate
0	_	10	11	10	12	14	4.5	16

Processor   Proc								Showing a	Il Options, C	aps, Floors, C	Collars, Swaps	s and Forward	ds Open as of	f Current Stat	ement [	Date							
Part   Part	1		3	4	5	6	7	8	9					14			17	18	19	20	21	22	23
Proceedings											Cumulativa	Current											
Control   Cont																							Hedge
Description   Software   Country										Strike Price,								Total					
Control   Cont																							
Description   Positione   Configuration   Co								Ni mahawat	Matianal				Current Veer								Detential		
Sept   March	Description					Trade Date									Code	Fair Value		B /A C V					
Minute   M	RUSSELL 2000.	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/02/2020.	07/08/2021	1,676	, unount	1.408.95	53,760	1 ulu	moome	14 055		89,066	(Decrease)	B.,, t.O. v .	(13.330)	ricagea item	Exposure	Linkly	(5)
Section   Control   Cont	RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BARCLAYS		07/08/2021	698		1,496.29	14,460			3,781					(3,586)				<b></b>
Solid Column   Soli	SPDR GOLD	INDEX LIAB	EX5 EX5	Equity/Index Fauity/Index	WF-	07/02/2020	07/08/2021	9 582		165 31	19 520			5 103		9 540			(2,927)				
Section   Sect	NASDAO 100	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2020.	07/08/2021	5,600		10,341.89	61,600			16,105		1			(15,274)				
Sect   March	NASDAQ 100		EX5		MS	07/02/2020	07/08/2021	1,100		.110,341.89	15,950			4,170		618 236			(3,955)				<del> </del>
Part   West	SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	07/02/2020.	07/08/2021	5,932		318.39	35,150					63 , 147			(8,716)				
100   100	SP500L V8	. INDEX LIAB	EX5	Equity/Index	B0A	07/02/2020_	07/01/2022	9.453		483.07	117.820			73,713		203,115			(14.809)				ļ
100   100	SP500L V5 - 1YR	INDEX LIAB	EX5 EX5		IBNP	07/02/2020	07/08/2021	4 371		.125,325.18 319.99	27 020			7 064		38,107			(6,070)				
20	DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WF	07/08/2020.	07/13/2021	288		28 361 20	138 750			38 222		565,849			(34,498)				
20	DOW INDUSTRIAL		EX5	Equity/Index	WF	07/08/2020	07/13/2021	134		128,778.27	50,050			13,788		208,408			(12,444)				<del> </del>
20	DOW INDUSTRIAL	INDEX LIAB	EX5		WF-	07/08/2020	07/13/2021	61		25,989.07	23,040			6,347		39,978			(5,729)				
Second Process   March   Mar	DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	07/08/2020_	07/13/2021	27			13,860			3,818		25,186			(3,446)				
Second Process   March   Mar	IDOW INDUSTRIAL		EX5 EX5	Equity/Index Fauity/Index	WFBARCLAYS-	07/08/2020.	0//13/2021	1 972			13,440			33 852									<del> </del>
Michael   100   Michael   100   10	S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/08/2020	07/13/2021	1 071		1 973 64	43.092			11,871					(10 714)				[
Michael   100   Michael   100   10	S&P 400 MIDCAP	. INDEX LIAB		Equity/Index	BARCLAYS-	07/08/2020.	07/13/2021	338		1,948.79	16,008			4,410		113,413			(3,980)				ļ
Michael   100   Michael   100   10	NASDAQ 100					07/08/2020	07/13/2021	5.800		10.666.70	65.540			18.055		40.905							t
Section   Sect	NASDAQ 100	INDEX LIAB	EX5	Equity/Index	B0A	07/08/2020.	07/13/2021	900		10,666.70	11,340					9,275			(2,820)				
RESELLOND   RESE	RUSSELL 2000		EX5	Equity/Index	WF	07/08/2020	07/13/2021	1,121		1,527.32	60,000			16,529		454,386			(14,918)				<del> </del>
RESELLOND   RESE	RUSSELL 2000	INDEX LIAB	EX5		WF	07/08/2020.	07/13/2021	350		1,570.14	13,450			3.705		127,004			(3,344)				
Search   18	RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	WF	07/08/2020.	07/13/2021	350		1.428.82	8,200			2,259		14,992			(2.039)				
Search   18	S&P MARC 5%		EX5	Equity/Index	JPM- LIPM-	07/08/2020	07/13/2021	2 643		378 69	365,400			6 116					(5, 520)				<del> </del>
Search   18	S&P MARC 5% - 2YR	INDEX LIAB	EX5.	Equity/Index	JPM	07/08/2020.	07/08/2022	9,516		377 .93	118,800			75,349		62,155			(14,911)				
BAINDRIM   NOEL   1.86   Eg.   Eg.   1/   1/   160   Eg.   1/   1/   1/   1/   1/   1/   1/   1	SP500L V5		EX5	Equity/Index	SG	L_0//08/2020 <u>.</u>	07/13/2021	90,170			315,010			86,778		587 , 515			(78,323)				ļ
BAINDRIM   NOEL   1.86   Eg.   Eg.   1/   1/   160   Eg.   1/   1/   1/   1/   1/   1/   1/   1	SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	07/08/2020.	07/13/2021	1.560			4,200								(2,750)				
DW		. INDEX LIAB	EX5	Equity/Index	CIT!	07/09/2020	07/14/2021	2,100		0 .98	77,070			21 437		125,409			(19,163)				
DW	D.I FURO STOXX 50	INDEX LIAB	EX5 EX5	Equity/Index Fauity/Index	KIII-	07/09/2020.	07/14/2021	1 288		3 254 64	123,260			34 463		229 729			(3,297)				
DW	DJ EURO STOXX 50	INDEX LIAB	EX5		BNP-	07/09/2020	07/14/2021	245		3,293.78	15,200			4,228		28.177			(3,779)				
SSP 400 MIDCAP   MEX LIAB	DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	MS	L.07/09/2020.	07/14/2021	366		. 25,937.44	218,080			60,659		387,538			(54,223)				<b></b>
SSP 400 MIDCAP   MEX LIAB	DOW INDUSTRIAL	INDEX LIAB	FX5		MS-	07/09/2020	07/14/2021	35		27.068.51	18.360			5.107		38.920			(4.565)				t
SQP 400 MIDCAP   MDEX LIAB	S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	_07/09/2020_	07/14/2021	3,717		1,764.34	157,300			43,753		278,234			(39, 111)				
MSDA0 100   MDEX LIAB	S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	07/09/2020.	07/14/2021	9/2 458		.11,822.05 1 832 54	34,000			9,457 5,630		64,2// 41,028			(8,454)				····
MSDA0 100   MDEX LIAB	NASDAQ 100	.INDEX LIAB	EX5	Equity/Index	MS	07/09/2020.	07/14/2021	5,800		10,754.59	65,540			18,230		165,580			(16,296)				
MSDA0 100   MDEX LIAB	NASDAQ 100		EX5		MS	07/09/2020	07/14/2021	900		110,754.59	11,160	ļ	<del> </del>	3,104		30,115		<b></b>	(2,775)			<b></b>	<del> </del>
SPSOOL V5.   NDEX LIAB. EX5.   Equity / Index.   MF-   07/09/2020.   07/14/2021.   6.867   320.04.   26.620   7.404   47.908   17.400	NASDAQ 100		EX5	Equity/Index	WF	.07/09/2020	07/14/2021	186		.111.055.71	39.400			40,405		65.936			(9.796)				<u> </u>
SPSOOL V5.   NDEX LIAB. EX5.   Equity / Index.   MF-   07/09/2020.   07/14/2021.   6.867   320.04.   26.620   7.404   47.908   17.400	NASDAQ 100	.INDEX LIAB	EX5	Equity/Index	WF	07/09/2020_	07/14/2021	65		. 11, 163.26	17,010			4,731		29,767			(4,229)				ļ
SPSOOL V5.   NDEX LIAB. EX5.   Equity / Index.   MF-   07/09/2020.   07/14/2021.   6.867   320.04.   26.620   7.404   47.908   17.400			EX5 EX5		WF-	07/09/2020.	0//14/2021	2,145				·		19,276 7 282		122,857	····						<del> </del>
SPSOOL V5.   NDEX LIAB. EX5.   Equity / Index.   MF-   07/09/2020.   07/14/2021.   6.867   320.04.   26.620   7.404   47.908   17.400	RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	WF	07/09/2020	07/14/2021	429		1,478.65	13,440			3,738		27,879			(3,342)				[
SPUR GULD	SP500L V5				GS	_07/09/2020_	07/14/2021	90,209			309,230			86,012		591,458		ļ				<b> </b>	ļ
SPUR GULD	SP500L V8	INDEX LIAB	EX5		WF -	.07/09/2020.	07/08/2022			489.07	117,600		<b></b>	74.687		188,917			(14.781)			<b></b>	t
FIDMFYDN - 2YR   INDEX LIAB	SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020.	07/14/2021	15,327		167 . 25	34,840			9,691		13,732			(8,663)				
FIDMPYON - 17R	FIDMEYON - 5YR		EX5 EX5		UIII	U//U9/2020_ 07/00/2020	07/09/2025	11 602				·		7,384			····					<del> </del>	<del> </del>
S8P MARC 5%   INDEX LIAB	FIDMFYDN - 1YR	INDEX LIAB	EX5.	Equity/Index	čiti-	07/09/2020	07/14/2021	9.134		276.7	46,500			12,934		21,629			(11,562)				
S&P MARC 5%	S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	GS	07/15/2020.	07/20/2021	62,540		380 . 85	476,370			140 , 143		60,229			(118,443)				ļ
S8P MARC 5%   INDEX LIAB   EX5   Equity/Index   GS-   07/15/2020   07/20/2021   1,847   376.68   17,990   5,292   3,332   (4,473)   1,847   1,447	S&P MARC 5%		EXSFX5		68-	07/15/2020	07/20/2021	3.694		377 .82	33 .740			9,926		ö,429 5,661							<u> </u>
ISBP MARC 5% - 2YR   INDEX LIAB	S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	07/15/2020.	07/20/2021	1,847		376 . 68	17,990			5,292		3,332			(4,473)				ļ
DOW   INDUSTRIAL   INDEX LIAB   EX5   Equity/ Index   B0A   07/15/2020   07/20/2021   33   28,589.78   23,040   6,778   62,607   (5,729)   07/15/2020   07/20/2021   26   26,682.00   10,780   3,171   6,792   6,3861   (2,680)	S&P MARC 5% - 2YR		EX5	Equity/Index	IGS- IR∩∧		07/15/2022	14,777		377.44	197,680			127,246					(24,812)				ļ
DOW INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   B0A   0.7/15/2020   0.7/20/2021   .33   28,589.78   .23,040   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .62,607   .6,778   .6,778   .62,607   .6,778   .6,77	DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	07/15/2020.	07/20/2021	234		28,482.30	67,750			19,931		183,860			(16,845)				<u> </u>
100W   INDEX. IAB.   150.	DOW INDUSTRIAL	INDEX LIAB		Equity/Index	BOA	07/15/2020_	07/20/2021	33		28.589.78	23.040			6,778		62,607			(5,729)				ļ
	DOW INDUSTRIAL	. INDEX LIAB		Equity/Index Equity/Index		07/15/2020	07/20/2021	26		.126,682.00 26 574 52	15 540			3,171		16,792			(2,680)				<del> </del>

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							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/15/2020	07/20/2021.	1,525		1,887.71	145,040			42,669		629 , 135			(36,062)				
S&P 400 MIDCAP	INDEX LIAB	EX5	.Equity/Index	UBS	07/15/2020	07/20/2021.	762		1,988.71	39,620			11,656		237,611		ļ	(9,851)				ļ
S&P 400 MIDCAP	INDEX LIAB	EX5 EX5	Equity/Index	UBS	07/15/2020	07/20/2021.	545		1,990.54	27,900			8,208		168,723			(6,937)				<b></b>
S&P 400 MIDCAP NASDAQ 100	INDEX LIAB INDEX LIAB	EV5	. Equity/Index . Equity/Index	UBS- BOA-	07/15/2020	07/20/2021.	5.400		. 1,805.08 10,701.68				2,412 21,764		10,494			(2,039)				<b></b>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021.	2.100		10.701.68	24,780			7,290		66.353			(6, 161)				İ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	500		10,701.68	5,000			1,471		12,385			(1,243)				
RUSSELL 2000	INDEX LIAB	EX5	.Equity/Index	WF		07/20/2021.			1,564.00	47,520			13,980		285,809			(11,815)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/15/2020	07/20/2021.	879		1,618.70				11,282		289,702			(9,535)				ļ
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/15/2020	07/20/2021.	338		1,637.92	12,750			3,751		104,927			(3, 170)				ļ
RUSSELL 2000 SP500L V5	INDEX LIAB	EX5	Equity/Index	Wr	07/15/2020	07/20/2021. 07/20/2021.			1,459.05 331.63				4,489 105,485		27 , 285 602 , 438			(3,794)				<b></b>
SP500L V5	INDEX LIAB	FX5	Equity/Index Equity/Index	B0A-	07/15/2020	07/20/2021	6.522		334 .85	17.010			5.004		25.575			(4,229)				<b></b>
RAINBOW	. INDEX LIAB	EX5.	Equity/Index	Mi -	07/16/2020	07/20/2021.	4.600	l	0.98	158.240		1	46.976	1	256 . 153		T	(39,344)	<u> </u>			1
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	.07/16/2020	07/21/2021.	1,400		1.01	36,680			10,889		61,489		I	(9,120)				
DJ EURO STOXX 50	.INDEX LIAB	EX5	. Equity/Index	WF	07/16/2020	07/21/2021.	862		3,412.46	84,970			25,225		162,546		ļ	(21, 127)				ļ
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	WF	07/16/2020	07/21/2021.	238		3,479.77	13,440	ļ		3,990		25,323		ļ	(3,342)		ļ		ļ
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	WF	07/16/2020	07/21/2021.	149		3,372.08	12,550		·	3,726		22,196		<b></b>	(3,120)				ļ
DOW INDUSTRIALDOW INDUSTRIAL.	INDEX LIAB	EX5	Equity/Index Equity/Index	MS	07/16/2020	07/21/2021.	307		. 26,868.38 27,723.89	200,818 60,004			59,616 17,813		339,081			(49,931) (14,919)				<b>+</b>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/16/2020	07/21/2021.			27,510.01	17,500			5,195		32,288			(4,351)				<b></b>
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	3,117		1,828.58	132,810			39,426		225,731			(33,022)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	766		1.892.58	31,920			9,476		60,372		I	(7,937)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	_07/16/2020	07/21/2021.	328		1,905.38	10,860			3,224		20,115		ļ	(2,700)				ļ
NASDAQ 100	INDEX LIAB	EX5	.Equity/Index	CI <u>T</u> I	07/16/2020	07/21/2021.	5,300		. 10,626.46	69,960			20,769		190,066			(17,395)				ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CIII	07/16/2020	07/21/2021.	2,100		. 10,626.46	24,570			7,294 1,529		64,416			(6,109)				<b></b>
NASDAQ 100 NASDAQ 100	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index		07/16/2020	07/21/2021.	500		. 10,626.46				49,410		12,838 268,262			(1,280)				<b>+</b>
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	WF-	1.07/16/2020	07/21/2021.			11.062.14	50.400		·	14.962					(12,531)				İ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	56		11,115.27	13,440			3,990		24,005			(3,342)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/16/2020	07/21/2021.	3,884		1,467.56	150,480			44,672		264,059			(37,415)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/16/2020	07/21/2021.	1,227		1,529.20	36,360			10,794		70,668		ļ	(9,040)				ļ
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/16/2020	07/21/2021.	477		1,521.86	14,700			4,364		28,181			(3,655)				ļ
SP500L V5SP500L V5	. INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	68	07/16/2020	07/21/2021.	103,382		. 331 . 44. . 321 . 78	366,300			108,741		597 , 332			(91,076)				<b>+</b>
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	07/16/2020	07/15/2021.	15,908		489 . 16	196,370			126,572		298,646			(24,681)				<b></b>
SPDR GOLD.	INDEX LIAB	FX5	Equity/Index	BARCLAYS-	07/16/2020	07/21/2021.	11,261		168 . 73	19,950			5,922		9,055			(4,960)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	.1.07/16/2020	07/21/2021.	6,551		274 . 47	43,200			12,825		23,364		I	(10,741)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/16/2020	07/21/2021.	26,570		277 . 22	141,620			42,042		59,362		ļ	(35,212)				ļ
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	07/16/2020	07/15/2022.	21,474		. 273 . 65	207,680			133,862		143,951			(26, 103)				ļ
FIDMFYDN - 5YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	CITI- BNP-	07/16/2020	07/16/2025.	300,000		. 274 . 75 . 25 . 020 . 63	25,920 13,840					21,097			(1,297)				<b></b>
SP500L V5 - 1YR	INDEX LIAB	EX3	Equity/Index	GS-	07/16/2020	07/21/2021.	1,552		321.46	9,250			2,746		15,081			(2,300)				<b></b>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	B0A-	07/22/2020	07/27/2021.	293	<u> </u>	28.842.23	160,370		I	50.181	1			I	(39,874)	L			L
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	B0A-	07/22/2020	07/27/2021.	107		29,220.31	46,980			14,700		146,873			(11,681)				
DOW INDUSTRIAL	INDEX LIAB	EX5	.Equity/Index	B0A	_07/22/2020	07/27/2021.	41		. 29,652.41	13,640			4,268		38,755			(3,391)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5		B0A	07/22/2020	07/27/2021.	33		27,032.84	18,720	ļ		5,858		32,359		ļ	(4,655)				ļ
NASDAQ 100 NASDAQ 100	INDEX LIAB	EX5EX5.	.Equity/Index	BOA	07/22/2020	07/27/2021.			. 10,870.75 . 10,870.75	76,320		+	23,881		129,827		<del> </del>	(18,976)				<b>†</b>
RUSSELL 2000.	INDEX LIAB INDEX LIAB	EX5	.Equity/Index Equity/Index	BOA	07/22/2020	07/27/2021.		····	1,589.98			t	2,503 18,724		13,111		t	(1,989)				t
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/22/2020	07/27/2021	671		1,609.35	30,500		1	9,544		236,911		İ	(7,583)				İ
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/22/2020	07/27/2021.	403		1,673.42	10,980			3,436		116,362		I	(2,730)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/22/2020	07/27/2021.	336		1,481.20		ļ				12,492	ļ	ļ	(1,778)	ļ	ļ	ļ	ļ
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	CITI	07/22/2020	07/27/2021.	50,549		382 . 18	420,740	ļ		131,652		28,886		ļ	(104,612)		ļ	ļ	<b>}</b>
S&P MARC 5%	. INDEX LIAB	EX5	.Equity/Index	CITI-	07/22/2020	07/27/2021.	4,191			40,640			12,716		3,958			(10, 105)				ļ
S&P MARC 5% - 2YR S&P 400 MIDCAP	INDEX LIAB	ENU	Equity/Index Equity/Index	BOA-	07/22/2020	07/22/2022.	11,262		. 381 . 42. . 1 . 962 . 96.	140,610		t	91,839		60,206 586,122		t	(17,649)				t
S&P 400 MIDCAP	INDEX LIAB	FX5	Equity/Index	B0A-	07/22/2020	07/27/2021.	698		2.007.66	38,350		1	12,000		214,612		İ	(9,535)				İ
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	BOA-	07/22/2020	07/27/2021.			2.084.02	15,660			4.900		111,700		I	(3,894)				
SP500L V5	. INDEX LIAB	EX5	Equity/Index	GS	_07/22/2020	07/27/2021.	106,448		330.91	450,640			141,007				ļ	(112,046)				1
SP500L V5	. INDEX LIAB	EX5	.Equity/Index	GS	07/22/2020	07/27/2021.			. 333 . 18	30,240			9,462		42,499		ļ	(7,519)				ļ
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	07/23/2020	07/28/2021.			. 273 . 85	52,200	ļ	· <b> </b>	16,473		29,857	<b></b>	<b>}</b>	(12,979)	ļ	ļ		ļ
FIDMFYDN - 1YRRAINBOW	INDEX LIAB	EX5	.Equity/Index	 	07/23/2020	07/28/2021.	17,440	····	. 277 . 15	97,440		+	30,750		42,618		<del> </del>	(24,227)				ł
RAINBOW.	. INDEX LIAB	EX5 FX5	. Equity/Index . Equity/Index	MI -	07/23/2020	07/28/2021.		····	1.01	2,450		t	30,425		3,343		t	(23,971)				t
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/23/2020	07/28/2021.	830	L	3,391.97	73,640		1	23,239		134,219		İ	(18,310)				L
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	.07/23/2020	07/28/2021.	237		3,435.80	11,600			3,661		20,245			(2,884)				
DOW INDUSTRIAL	INDEX LIAB	EX5	.Equity/Index	BARCLAYS	07/23/2020	07/28/2021.	326		. 26,865.54	246,210	ļ		77,699		429,530		<b></b>	(61,217)		<b></b>		ļ
DOW INDUSTRIAL	INDEX LIAR	I⊢ ¥5	Fauity/Index	BADCI AVS	07/23/2020	07/28/2021	105		27 531 95	47 600		1	15 022	1	92 713	1		(11 835)	1			1

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1	2 Description	3	4	5	6	/	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	of Item(s)									Cumulative	Current											
	Hedged, Used for								Strike Price,	Prior Year(s) Initial Cost of	Year Initial Cost of						Total					Hedge Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/ Exhibit	of Diek(e)	Counterparty		Date of	Number of	National	Index	Premium	Premium	Comment Veer	Adjusted			Valuation	Exchange		To Carrying	Detential	Quality of	and at
Description	or Replicated	Identifier	Risk(s) (a)	or Central Clearinghouse	Trade Dat	Maturity or Expiration	Number of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Current Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.		Value of Hedged Item	Potential Exposure	Reference Entity	Quarter-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/23/2020	07/28/2021.	26		28,038.25	14,770			4,661		29,080			(3,672)				
S&P 400 MIDCAPS&P 400 MIDCAP.	. INDEX LIAB	EX5	Equity/Index Equity/Index	B0A- B0A-	07/23/2020	07/28/2021. 07/28/2021.	2,896 536		1,853.46	139,860		<u> </u>	44 , 137 4 . 544		243,298 21,947			(34,774)				·
S&P 400 MIDCAP NASDAQ 100.	INDEX LIAB	EX5 FX5	Equity/Index	BOA-	07/23/2020	07/28/2021.	375 7.300		1,944.82	14,070 77,380			4,440 24,419		32,404			(3,498)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	MS-	07/23/2020	007/28/2021. 007/28/2021.	900		10,580.59	9,090		İ	2,869		48,291 4,989			(2,260)				
NASDAQ 100		EX5EX5	Equity/Index Equity/Index	WF	07/23/2020	07/28/2021. 07/28/2021.	633			159 , 460 37 , 760		<b>-</b>	50,322		261,206 67,817			(39,648)				<b></b>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF	07/23/2020	07/28/2021.	47		11,130.78	12,550			3,961		23,098			(3,120)				
RUSSELL 2000RUSSELL 2000.	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	07/23/2020	07/28/2021. 07/28/2021.	2,349 671		. 1,502.12 1,514.04			<b>+</b>	28,386 7.195		160,854 41,115			(22,365)				<b></b>
SP500L V5	INDEX LIAB	EX5	Equity/Index	B0A	07/23/2020	07/28/2021.	106,488		330 . 79	454,080			143,298		697 .348			(112 901)				
SP500L V5SP500L V8		EX5EX5	Equity/Index Equity/Index	B0A- B0A-	07/23/2020	07/28/2021. 07/22/2022.	9,287 7,593		. 322 . 71 498 . 31	37,200		ł	11,740 52,191		53,422			(9,249)				<del> </del>
SPDR GOLD	INDEX LIAB	EX5.	Equity/Index	BARCLAYS-	07/23/2020	07/28/2021.	12,417		174 . 69	28,160			8,887		5,787							
FIDMFYDN - 2YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	CITI- CITI-	07/23/2020	07/22/2022. 07/23/2025.	25,433		. 274 . 4. . 275 . 23.	242,900			158,861		161,685			(30,530)				<u> </u>
S&P MARC 5%S&P MARC 5%		EX5EX5	Equity/Index Equity/Index	GS	07/29/2020	08/03/2021. 08/03/2021.	74,296 7.534		. 384 . 56. . 381 . 09.	660,660		ļ	219,088 26,927		48,441			(164,265)				ļ
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	07/29/2020	07/29/2022.	12,210		382.63	170,610		<b>!</b>	113.045		60,202			(20, 189)(21, 414)				
DOW INDUSTRIAL	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	B0A- B0A-	07/29/2020	08/03/2021	309 49		. 27,415.37 28,423.87	283,720 25,740		<b></b>	94,087 8,536		1,015,559 111,744			(70,543)				<del> </del>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	B0A	07/29/2020	08/03/2021.	30		28,264.64	17,360			5,757		73,543			(4.316)				
DOW INDUSTRIAL		EX5EX5		B0A- B0A-	07/29/2020	008/03/2021. 008/03/2021.	45 19		. 26,300.71 . 26,433.41	21,360	·	ł			35,980			(5,311)				<del> </del>
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/29/2020	08/03/2021.	1,800		1,992.58	118,320			39,237		606,298			(29,419)				
S&P 400 MIDCAP S&P 400 MIDCAP		EX5 EX5	Equity/Index Equity/Index	B0A- B0A-	07/29/2020	008/03/2021. 008/03/2021.	688 477		. 2,056.80 2,066.24	29,640 19,260		<b>†</b>	9,829 6,387		187,648 125,413			(7,370)				<b></b>
S&P 400 MIDCAPS&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/29/2020	08/03/2021	477		1,888.71	18,990 10,750					35,078			(4,722)				
NASDAQ 100	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	BOA- MS-	07/29/2020	08/03/2021			10.662.98	63,280		<u> </u>	3,565 20,985		74,945			(2,673)				1
NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	MS	07/29/2020	08/03/2021. 08/03/2021.	800 500	ļ	10,662.98	9,520 5,650		ļ	3,157 1,874		11,597			(2,367)			ļ	<b>-</b>
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/29/2020	08/03/2021.			1,598.17	37.730			12,512		277 ,339			(9,381)				
RUSSELL 2000RUSSELL 2000		EX5 EX5	Equity/Index Equity/Index	WF WF -	07/29/2020	008/03/2021. 008/03/2021.	666		. 1,652.19 1,691.21.	22,700 11,410		<b>+</b>	7,528 3,784		216,150 133,116			(5,644)				<b></b>
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	WF	07/29/2020	08/03/2021.	333		1,491.62	9,900			3,283		18,488			(2,462)				
RUSSELL 2000SP500L V5		EX5 FX5	Equity/Index Equity/Index	WF WF-	07/29/2020	08/03/2021. 08/03/2021.	333		. 1,491.62 333.25			ł	2,404		12,992 477,032			(1,803)				<del> </del>
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	07/29/2020	08/03/2021.	5,563		. 335 . 52	16,380			5.432		19,700			(4,073)				
SP500L V5FIDMFYDN - 1YR		EX5EX5	Equity/Index Equity/Index	WF- CITI-	07/29/2020	008/03/2021. 008/04/2021.	1,545 1,811		. 335 . 19. . 273 . 58.	4,700 14,100		İ	1,559 4,714		5,722 8.043			(1,169)				<u> </u>
FIDMFYDN - 1YRFIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	CITI	07/30/2020	08/04/2021. 07/29/2022.	21,009		. 280 . 48 <u> </u>	96,280 225,550		ļ	32,186 149,648		30,040 144,710			(23,939)				ļ
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	07/30/2020	08/04/2021.	4,500		.]1	142,200			47,536		243,268			(35, 356)				
DJ EURO STOXX 50 DJ EURO STOXX 50		EX5 FX5	Equity/Index Equity/Index	WF	07/30/2020	08/04/2021. 08/04/2021.	997 281		. 3,243.49 3,265.94	13.860			33,483		197,298			(24,904)(3,446)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021.	395		26,603.10	204,048			68,212		341,342			(50,734)				
DOW INDUSTRIAL		EX5 FX5	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	07/30/2020	08/04/2021. 08/04/2021.	72		. 27,208.31 28.129.29.	39,178		<b>-</b>	13,097		71,938 25,917			(9,741)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF -	07/30/2020	08/04/2021.	3,091		1,889.39	140,360			46,921		242,989			(34,899)				
S&P 400 MIDCAP		EX5 EX5	Equity/Index Equity/Index	WF-	07/30/2020	08/04/2021 08/04/2021	693 320		1,949.43 1,992.58	28,210		<b>†</b>	9,430 3,530		53,866 21,295			(7,014)				·
RAINBOW NASDAQ 100.	INDEX LIAB	EX5	Equity/Index	WF	07/30/2020	08/04/2021.	600		0.99.	23,280					39,979 18,591			(5,788)				
NASDAQ 100		EX5	Equity/Index Equity/Index	BOA-	07/30/2020	08/04/2021. 08/04/2021.	5,500 900	L	10,715.51	10,620			3,550					(15,179)				
NASDAQ 100 NASDAQ 100	.INDEX LIAB	EX5 FX5	Equity/Index	BOA- BARCLAYS-	07/30/2020	08/04/2021	500 616			5,550 184,998			1,855 61,844		1,690 296,877			(1,380)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021.	187		11,079.83	41,340		<b>!</b>	13,820		69,904			(10,279)				
NASDAQ 100 RUSSELL 2000		EX5 EX5	Equity/Index Equity/Index	BARCLAYS MS-	07/30/2020	08/04/2021 08/04/2021	47 2,341		11,294.14	10 , 100 84 , 350	····	ł	3,376 28,198		17,856 147,582		l	(2,511)		l	<del> </del>	· <del> </del>
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS	07/30/2020	08/04/2021.	736		1,542.94	25,960		ļ	8,678		50,214						ļ	
RUSSELL 2000 SP500L V5		EX5 FX5	Equity/Index Equity/Index	MS- GS-	07/30/2020	)08/04/2021. )08/04/2021.	468		. 1,602.74	16,450		t	5,499 126,028		37,456			(4,090)				<del> </del>
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS	07/30/2020	08/04/2021.	5.257		. 335 . 35	15,810			5,285		20,969			(3,931)				
SP500L V5SP500L V8	INDEX LIAB	EX5.	Equity/Index Equity/Index	MS	07/30/2020	008/04/2021. 007/29/2022.	10,514 5,847		. 322 . 41 . 518 . 08	40,800 37,260		<u> </u>	13,639 24,721		57,969 57,518			(10,144)				
SPDR GOLD.	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	07/30/2020	08/04/2021.	11,428	<u> </u>	183 .2	20,790	<u> </u>	ļ	6,950		2,755			(5,169)			ļ	ļ

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1	2	3	4	5	6	7	Showing a	II Options, C	aps, Floors, 0	Collars, Swaps	and Forward	ds Open as of	Current Stat	ement D	ate 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty or Central		Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received)	Current Year Initial Cost of Undiscounted Premium (Received)	Current Year	Book/ Adjusted Carrying		.0	Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's	Adjustment To Carrying Value of	 Potential	Credit Quality of Reference	Hedge Effectiveness at Inception and at Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	.GS-	07/30/2020.	08/04/2021.	5,566		. 322 . 09	32,040			10,711		54,311			(7,966)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index Equity/Index	BARCLAYS-	07/30/2020.	08/04/2021.	61,683		. 24,339.93	27 , 170 650 , 400			9,083		47,086 41,913		<b>†</b>	(6,755)				·
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	.JPM	08/05/2020.	08/10/2021.	5,397		. 385 . 19	59,220			20,747		4,131			(14,724)				
S&P MARC 5% - 2YR		EX5		.JPM	08/05/2020.	08/05/2022 08/10/2021	13,622		. 386 . 36	190,800			128,225	·	57,309			(23,948)				·
DOW INDUSTRIAL	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.WF-	08/05/2020.	08/10/2021.	371 147		. 29 , 105 . 62 . 29 , 132 . 82	182,810 71,200			64,045 24,944		643,616 250,983			(45,453) (17,703)				+
DOW INDUSTRIAL		EX5	Equity/Index	WF	08/05/2020.	08/10/2021.	33		28,969.61	17,640					61,767			(4,386)				
DOW INDUSTRIAL		EX5	Equity/Index	.WF	08/05/2020.	08/10/2021.	33		. 26,739.09	16,110			5,644		26,944		ļ	(4,006)				<b></b>
S&P 400 MIDCAP S&P 400 MIDCAP		EX5 EX5.	Equity/Index Equity/Index	BARCLAYS	08/05/2020.	08/10/2021. 08/10/2021.	1,770 937		. 2,018.47	117,504 50,418			41 , 166 17 ,663		574,925			(29, 216)				·
S&P 400 MIDCAP		EX5.	Equity/Index		08/05/2020.	08/10/2021.	364		2.089.53	15,561			5.452		92.485			(3.869)				
NASDAQ 100		EX5	Equity/Index	BOA	_08/05/2020_	08/10/2021.	5,600		. 11, 125.44	58,800			20,600		71,810			(14,620)				ļ
NASDAQ 100 RUSSELL 2000.	INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index		08/05/2020.	08/10/2021. 08/10/2021.	1 , 100 970		. 11, 125.44	12,870 60,300			4,509 21,125		17,767 367,774			(3,200)				·
RUSSELL 2000		EX5	Equity/Index	BOA-	.08/05/2020	08/10/2021.	1,035		1.683.85	37,280			13.060		317 . 143		İ	(9,269)				
RUSSELL 2000		EX5	Equity/Index	BOA	08/05/2020.	08/10/2021.	323		1,677.66	12,250			4,292		101,106			(3,046)				
SP500L V5SP500L V5		EX5 EX5	Equity/Index Equity/Index	.IBNP-	08/05/2020.	08/10/2021. 08/10/2021.	97,215		. 333 . 74	355,950			124,701		543,169			(88,503)				
SPDR GOLD.		EX5	Equity/Index		08/05/2020.	08/11/2021.	10,831		. 191 . 75	26,250			9,266		1,621			(3,319)				·
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	_CITI-	08/06/2020.	08/11/2021.	6,486		. 275 . 83	47 ,880			16,902		21,624			(11,905)				
FIDMFYDN - 1YR		EX5	Equity/Index	.CITI-	08/06/2020.	08/11/2021.	20,541		. 282 . 49	90,060			31,792		21,825		ļ	(22,392)				·
FIDMFYDN - 2YR SP500L V8		EX5	Equity/Index Equity/Index	.CITI	08/06/2020.	08/05/2022.	19,099 7,344			189,210 79,900			127,327 53,768		108,321			(23,782)				+
SP500L V5	INDEX LIAB	EX5.	Equity/Index	MS-	08/06/2020.	08/11/2021.	7,717		324.26	30,000			10,590		42,874			(7,459)				
RAINBOW		EX5	Equity/Index	.ML	08/06/2020.	08/11/2021.	2,700			82,890			29,261		137 , 013			(20,610)				
SP500L V5		EX5 EX5	Equity/Index Equity/Index	.MS-	08/06/2020.	08/11/2021. 08/11/2021.	97,240 1,049		. 333.65	355,950 98,940			125,653		471,615 192,942			(88,503) (24,600)				+
RUSSELL 2000		EX5.	Equity/Index	BARCLAYS-	08/06/2020.	08/11/2021.			. 1,594.05 1,597.14	13,080			4,617		24,696		†	(3,252)				†
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/06/2020_	08/11/2021.	842			23,140			8,169		42,601			(5,753)				
DOW INDUSTRIALDOW INDUSTRIAL		EX5 EX5	Equity/Index	.MS	08/06/2020.	08/11/2021.	325		. 27,386.98	204,255			72,104		333,894			(50,785)				
DOW INDUSTRIAL		EX5	Equity/Index Equity/Index	.MS-	08/06/2020.	08/11/2021. 08/11/2021.	95		28,811.10	56,836 18,750			20,064		36,239		<b>†</b>	(14,132)				·
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index		08/06/2020.	08/11/2021.	2,849		. 1,550.80	124,080			43,801		219,813			(30,851)				
S&P 400 MIDCAP		EX5	Equity/Index	.WF	08/06/2020.	08/11/2021.	3,342		. 1,936.16	148,480			52,415		252,921			(36,918)				
S&P 400 MIDCAP NASDAQ 100		EX5EX5_	Equity/Index Equity/Index	BARCIAVS-	08/06/2020.	08/11/2021. 08/11/2021.	992 71		. 1,987.87 . 11,751.56	32,300 19,280			11,402 6,806		56,691			(8,031) (4,794)				+
S&P 400 MIDCAP		EX5	Equity/Index	.WF	08/06/2020.	08/11/2021			. 2,005.10	16,450			5,807		32,348			(4,090)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/06/2020.	08/11/2021.	178		. 11,582.55	46,200			16,309		72,557		ļ	(11,487)				ļ
NASDAQ 100NASDAQ 100		EX5 EX5	Equity/Index Equity/Index	BARCLAYS-	08/06/2020.	08/11/2021. 08/11/2021.	595 1,100		. 11,492.42	134,000			47 ,303 4 ,504		204,935 7,707			(33,317)				+
NASDAQ 100		EX5.	Equity/Index		08/06/2020.	08/11/2021	5,700		11,267.08				20,926		28,683			(14,739)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	_CITI	08/12/2020.	08/12/2022 08/17/2021.	9,360		. 385.39	114,120			77,771		41,024			(14,324)				
S&P MARC 5%S&P MARC 5%		EX5 EX5.	Equity/Index	.CITI- CITI-	08/12/2020. 08/12/2020.	08/17/2021. 08/17/2021.	54,859		. 384 . 23. . 381 . 54	485,300 40,050			179,099 14,780		29,930			(120,664)				· <del> </del>
S&P MARC 5%		FX5	Equity/Index Equity/Index		08/12/2020.	08/17/2021.	1,300		376.54	17,250			6.366		2.454		†	(4,289)				·
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	08/12/2020.	08/17/2021.	347		. 29 , 487 . 58	212,430			78,397		507,961			(52,818)				
DOW INDUSTRIAL		EX5	Equity/Index	.BOA	08/12/2020.	08/17/2021.	125		. 30,298.91	46,900			17,308		90 , 153		ļ	(11,661)				·
DOW INDUSTRIAL		EX5 EX5.	Equity/Index Equity/Index	BOA-	08/12/2020.	08/17/2021. 08/17/2021.	61 29		. 30,802.50						20,304			(4,058)				+
DOW INDUSTRIAL		EX5.	Equity/Index		.08/12/2020.	08/17/2021.	29		26,689.90	16,960			6,259		24,762			(4,217)				
S&P 400 MIDCAP		EX5	Equity/Index		08/12/2020.	08/17/2021.	1,992		. 2,052.28	140,400			51,814		604,987			(34,909)				ļ
S&P 400 MIDCAP S&P 400 MIDCAP	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.BOA	08/12/2020. 08/12/2020.	08/17/2021.	664 715			29,120 25,480			10,747 9,403		152,302		<del> </del>	(7,240)				·
S&P 400 MIDCAP		EX5.	Equity/Index	BOA-	08/12/2020.	08/17/2021. 08/17/2021.	460		1.923.04	14,580			5.381		22,484		<b>†</b>	(3,625)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	B0A-	08/12/2020_	08/17/2021.	6,300		. 11, 157 . 72	68,040			25,110		23,140			(16,917)				
NASDAQ 100 NASDAQ 100		EX5	Equity/Index	BOA-	08/12/2020.	08/17/2021.	1,400		. 11 , 157 . 72				5,580 1,679		5,142			(3,759)				+
RUSSELL 2000		EX5EX5	Equity/Index Equity/Index	.WF	08/12/2020.	08/17/2021. 08/17/2021.	500 1,011						20,785			<u> </u>	t	(1,131)			İ	<u> </u>
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	08/12/2020.	08/17/2021. 08/17/2021.			1,730.48	33,320			12,297		240,877		Į	(8,285)				
RUSSELL 2000		EX5 EX5	Equity/Index	.WF	08/12/2020.	08/17/2021.	632		. 1,744.73	21,300				-	163,062		ļ	(5,296)				·
RUSSELL 2000 SP500L V5		EX5 FX5	Equity/Index Equity/Index	GS-	08/12/2020.	08/17/2021. 08/17/2021.	505 92,991		.11,532.58					[	30,378	····	t	(4,595) (96,113)			<b></b>	t
SP500L V5	INDEX LIAB	EX5	Equity/Index	.GS	08/12/2020.	08/17/2021.	4,927		. 337 . 42	13,760			5.078		16,499		I	(3,421)				
SP500L V5		EX5	Equity/Index	.IGS-	08/12/2020.	08/17/2021.	1,847		. 336 . 13	5,820			2,148		7,185		ļ	(1,447)				<b></b>
FIDMFYDN - 1YRFIDMFYDN - 1YR		EX5EX5_	Equity/Index Equity/Index	CITI- CITI-	08/13/2020. 08/13/2020.	08/18/2021. 08/18/2021.	2,180 10,536		. 273 . 03. . 276 . 89.	16,560			6,156 22,314		10,751		t	(4,117)				<del> </del>
FIDMFYDN - 2YR		EX5	Equity/Index	.CITI	08/13/2020.	08/12/2022.	24,706		274 . 41	235,960			161,019		161,329		I	(29,658)			<b>.</b>	

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							Showing a	Il Options, C		Collars, Swaps												
1	Description of Item(s) Hedged, Used for Income	3	Type(s)	5 Exchange,	6	7	8	9	10 Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Undiscounted	12 Current Year Initial Cost of Undiscounted	13	14 Book/	15	16	17 Unrealized	18 Total Foreign	19	20 Adjustment	21	22 Credit	Hedge Effectiveness at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's			Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/		Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
RAINBOW	INDEX LIAB	EX5	Equity/Index Equity/Index	.CIII- 	08/13/2020. 08/13/2020.	08/18/2021. 08/18/2021.	5,400			187,380			69,653		298,096			(46,590)	}			·
DJ EURO STOXX 50	INDEX LIAB	FX5	Equity/Index	MI -	08/13/2020.	08/18/2021.	1,346		3.346.19	178,200			66,241		350 , 436			(44,307)				·
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML	08/13/2020.	08/18/2021.	359		3,433.10	26,520			9.858		51,529			(6,594)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/13/2020.	08/18/2021.	330		. 28,091.99	213,624			79,409		350,688			(53, 115)				ļ
DOW INDUSTRIAL		EX5 EX5	Equity/Index Equity/Index		08/13/2020_ 08/13/2020	08/18/2021. 08/18/2021.	122		. 28,789.41 28,705.72	72,692 40,944			27,021 15,220		128,434			(18,074)	<u> </u>			ł
S&P 400 MIDCAP		EX5		SG-	08/13/2020.	08/18/2021.	3,073		1,952.62	169,800			63,118		279,434			(42,219)				<u> </u>
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG	_08/13/2020_	08/18/2021.	563		2,017.05	29,040			10,795		53,324			(7,220)				
S&P 400 MIDCAP NASDAQ 100	INDEX LIAB	EX5 EX5.	Equity/Index	.SG-	08/13/2020. .08/13/2020	08/18/2021.				39,150 67,410			14,553		74,948			(9,734)				<b>+</b>
NASDAQ 100		EX5	Equity/Index	.IIIS MS-	08/13/2020.	08/18/2021. 08/18/2021.	6,300 1,500		.11, 178.37	16.050			5.966					(3,991)	\ <del> </del>			ł
NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	BARCLAYS-	08/13/2020.	08/18/2021.	769		11,055.40	244,498			90,885		367,070			(60,791)				
NASDAQ 100		EX5	Equity/Index	. <b>B</b> ARCLAYS	08/13/2020.	08/18/2021.	170		. 11,469.00	33 , 193			12,339		50,530			(8,253)				ļ
NASDAQ 100 RUSSELL 2000		EX5. EX5.	Equity/Index Equity/Index		08/13/2020 .08/13/2020	08/18/2021. 08/18/2021.	125 2.595		. 11,301.33	45,626 102,418			16,960 38,071		72,071			(11,344)	}			ł
RUSSELL 2000		EX5	Equity/Index		08/13/2020.	08/18/2021.			1.647.71	26,312			9,781		52,735			(6,542)				·
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index		08/13/2020_	08/18/2021.	633		. 1,649.29	25,660			9,538		52,462			(6,380)				
SPDR GOLDSP500L V5.	INDEX LIAB	EX5	Equity/Index	WF BOA -	08/13/2020. 08/13/2020.	08/18/2021.	8,182		. 182 . 96	21,150					2,395			(5,259)				<b></b>
SP500L V5		EX5EX5.	Equity/Index Equity/Index		08/13/2020.	08/18/2021. 08/18/2021.	93,297 4,927		. 332 . 56	396,930			147,548					(98,692)				<b></b>
SP500L V5		EX5	Equity/Index		.08/13/2020	08/18/2021.	8,929		324 . 11	33,640			12,505		42,500			(8,364)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	. <b>B</b> OA	08/13/2020.	08/12/2022.	6,238		. 502 . 52	64,380			43,933		84,233			(8,092)				
HS1		EX5	Equity/Index		_08/13/2020_	08/18/2021.	28		. 25,382.05	8,750			3,253		14,825			(2,176)				<b></b>
FIDMFYDN - 7YRDOW INDUSTRIAL		EX5 FX5	Equity/Index Equity/Index	BOA-	08/13/2020. 08/19/2020.	08/13/2027. 08/24/2021.	200,000 365		. 275 . 24	26,300 216,140			23,925		21 , 128 657 . 468			(940)	\ <del> </del>			<b></b>
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	BOA	08/19/2020.	08/24/2021.	141		30,129.85	48,360			18,752		136,511			(12,024)				
DOW INDUSTRIAL		EX5	Equity/Index	B0A-	_08/19/2020_	08/24/2021.	65		. 30,074.46	23,040			8,934		66,232			(5,729)				
DOW INDUSTRIALDOW INDUSTRIAL.		EX5 EX5.	Equity/Index Equity/Index	BOA- BOA-	08/19/2020. .08/19/2020	08/24/2021. 08/24/2021.	43		. 27 ,637 .49	20,520 14,700			7,957 5,700		35,787 25,853			(5,102)				<b></b>
DOW INDUSTRIAL		EX5.		B0A-	08/19/2020.	08/24/2021.	18		26,779.01	14,700			5,739		23,655			(3,680)	(			·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020.	08/24/2021.	1,971		2,014.71	135,660			52,604		697,346			(33,730)				
S&P 400 MIDCAP		EX5	Equity/Index	. <b>B</b> OA	08/19/2020.	08/24/2021.	1,037		. 2, 103.40	39,400			15,278		275,097			(9,796)				ļ
S&P 400 MIDCAP S&P 400 MIDCAP	INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	.BUA	08/19/2020. 08/19/2020	08/24/2021. 08/24/2021.	467 415			17,010 15,840					121,096			(4,229)	\ <del> </del>			·
S&P 400 MIDCAP.	INDEX LIAB	EX5	Equity/Index		.08/19/2020	08/24/2021.	259		1,916.39	10,850			4,207		18,986			(2,698)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	_08/19/2020_	08/24/2021.	7,800		11,318.64	87,360			33,875		77 , 184			(21,721)				[
NASDAQ 100		EX5	Equity/Index	.MS	08/19/2020. 08/19/2020	08/24/2021. 08/24/2021.	1,500		. 11,318.64	16,050			6,224		12,991			(3,991)				<b></b>
NASDAQ 100 RUSSELL 2000		EX5. EX5.	Equity/Index Equity/Index		08/19/2020.	08/24/2021.	600 1,081		. 11,318.64				2,234		3,840			(1,432)	\ <del> </del>			ł
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	08/19/2020_	08/24/2021.	1,081		. 1,729.27	33,150			12,854		309,106			(8,242)				
RUSSELL 2000		EX5		.BOA	08/19/2020.	08/24/2021.	445		. 1,748.13	11,620			4,506		118,886			(2,889)				ļ
RUSSELL 2000	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOA	08/19/2020 <sub>-</sub> 08/19/2020	08/24/2021. 08/24/2021.	318		1,551.62	21,950			8,511 3,723		45,966 15,988			(5,458)	}			ł
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	08/19/2020.	08/24/2021.	114,872		332.82	484,900			188,026		663,305			(120,564)	(			<u> </u>
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG	08/19/2020.	.08/24/2021	6,467		. 336 . 07	21,000			8,143		27,066			(5,221)				
S&P MARC 5% - 2YR		EX5	Equity/Index		08/19/2020.	08/19/2022. 08/24/2021.	11,670		. 386 . 74	140,850			97,318 221,351		47,746			(17,679)				<del> </del>
S&P MARC 5%		EX5 EX5	Equity/Index Equity/Index		08/19/2020. 08/19/2020.	08/24/2021.	69,504		. 386 . 74	570,840			221,351					(141,932) (8,111)	\ <del> </del>			<b></b>
FIDMFYDN - 1YR		EX5	Equity/Index	CITI-	08/20/2020.	08/25/2021.	4,340		276.78	27,600			10,776		13,521			(6,862)	(			
FIDMFYDN - 1YR		EX5	Equity/Index		_08/20/2020_	08/25/2021.	18,806		. 279 . 27	98,800			38,575		39,973			(24,565)				ļ
FIDMFYDN - 2YRFIDMFYDN - 7YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index		08/20/2020_ 08/20/2020	08/19/2022 08/20/2027	32,549		. 276 . 78 . 276 . 51	295,200			204,237		178,550 10,232			(37, 103)				<b></b>
RAINBOW.		EX5	Equity/Index		08/20/2020.	08/25/2021.	3,400		1.01	82,620			32,258		132.024			(20,542)				<u> </u>
RAINBOW_	INDEX LIAB	EX5	Equity/Index	BNP	08/20/2020.	08/25/2021.	1,100			21,340					32,736			(5,306)				
DJ EURO STOXX 50		EX5	Equity/Index	BNP-	08/20/2020_	08/25/2021.	1,069		. 3,251.06	91,700			35,803		161,067			(22,800)				<b> </b>
DJ EURO STOXX 50 DOW INDUSTRIAL	INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	MS-	08/20/2020. 08/20/2020.	08/25/2021. 08/25/2021.	153 379		. 3,352.55	9,600 			3,748		18,447			(2,387)	\ <del> </del>			·
DOW INDUSTRIAL		EX5	Equity/Index	MS-	08/20/2020.	08/25/2021.	90		. 28,849.31				21,816		103,346			(13,893)	[]			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	_08/20/2020_	08/25/2021. 08/25/2021.	47		28,682.88	30,875			12,055		56,367			(7,677)				ļ
S&P 400 MIDCAP S&P 400 MIDCAP		EX5 FX5	Equity/Index Equity/Index	.W	08/20/2020 <sub>-</sub> .08/20/2020		3,289		1,923.05	145,530			56,820 14.392		241,912 68,235			(36, 184)				<b>+</b>
S&P 400 MIDCAP		EX5	Equity/Index	WF	08/20/2020.	08/25/2021. 08/25/2021.			2.005.41	35,020			14,392					(9, 165)	<u> </u>			<u> </u>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	B0A	08/20/2020.	08/25/2021.			. 11,477.05	85,470			33,371		44,445			(21,251)				
NASDAQ 100		EX5		BOA-	08/20/2020.	08/25/2021.	1,500		. 11,477.05	15,750			6,149					(3,916)				<b> </b>
RUSSELL 2000		EX5EX5.	Equity/Index Equity/Index	BNP - BNP -	08/20/2020. 08/20/2020.	08/25/2021. 08/25/2021.	2,621 1,470		1,581.50	109,470 47,150			42,741 18,409		195,509 87,768			(27,218)	<u> </u>			t
RUSSELL 2000	INDEX LIAB	EX5		BNP-	08/20/2020.	08/25/2021.	703		1,639.38	26,290			10,409		53,715			(6,537)	[			<u> </u>
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							Showing a	II Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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								1					İ								
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Dat	e Expiration	Contracts	Amount	(Paid)	Paid	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	08/20/2020	008/25/2021.	114,915		. 332.7	492,360			192,235		671,852			(122,419)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	08/20/2020	)08/25/2021.	741		. 11,568.86	175 , 100		ļ	68,365		253,765			(43,536)			ļ	ļ
NASDAQ 100		EX5	Equity/Index	BARCLAYS-	08/20/2020	008/25/2021.	148		. 11,821.36	41,650			16,262		63,295			(10,356)				
NASDAQ 100SP500L V8.	. INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	BARCLAYS- BOA-	08/20/2020	)08/25/2021. )08/19/2022.	113		. 11,832.83 510.39	40,950 56,100			15,988		63,447			(10, 182)				· <del> </del>
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/20/2020	008/25/2021	1,848		323 .61	9,840			3,842		13,435			(2,447)				·
SP500L V5.	INDEX LIAB	FX5	Equity/Index	BOA-	08/20/2020	08/25/2021	12,631		324.26	45,920			17,929		58,610			(11,417)				
SPDR GOLD.	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/20/2020	008/25/2021.	7,084		184 . 6	17,550					2,058			(4,364)			I	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	<b> </b> BOA <b>-</b>	08/26/2020	)	64		. 28,275.25	32,940			13,389		58,393			(8, 190)			ļ	ļ
S&P MARC 5% - 2YR		EX5	Equity/Index	MS	08/26/2020	)08/26/2022.	13,197		. 386 . 45	166,770			116,803		55,823			(20,932)				
S&P MARC 5%		EX5	Equity/Index	.MS	08/26/2020	008/31/2021.	62,104		. 387 .6	513,600			208,767		47,611			(127,700)				·
S&P MARC 5%		EX5EX5	Equity/Index Equity/Index.	.III.5	08/26/2020	008/31/2021. 008/31/2021.			. 386 . 06	53,820			21,877 94,620		5,625 470,728			(13,382)				·
DOW INDUSTRIAL		EX5	Equity/Index	BOA-	08/26/2020	)08/31/2021.	155	····		52,360		†	21,283		67,513			(37,676)			t	·†
DOW INDUSTRIAL.	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	008/31/2021.	74		30,456.81	33,180		1	13,487		58,024			(8,250)			1	1
DOW INDUSTRIAL		EX5	Equity/Index	BOA-	08/26/2020	008/31/2021.	18		28,785.23	5,500			2,236		10,231			(1,368)			I	
S&P 400 MIDCAP		EX5	Equity/Index	WF	08/26/2020	)08/31/2021.	2,385		2,023.13	161,460		ļ	65 ,630		854,696			(40, 145)			ļ	ļ
S&P 400 MIDCAP		EX5	Equity/Index	WF	08/26/2020	)08/31/2021.	1,037		. 2,092.56	45,000			18,292		299,667			(11, 189)				
S&P 400 MIDCAP	. INDEX LIAB	EX5 EX5.	Equity/Index	.WF	08/26/2020	0 08/31/2021.	726		. 2,067.49 1,922.84.	37,240			15,137		227,951			(9,259)				· <del></del>
S&P 400 MIDCAP NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	.WF	08/26/2020	)08/31/2021. )08/31/2021.	570 5,400		11,922.84	19,800 55,080					34,073 4,997			(4,923)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	008/31/2021.	1,100		11,971.94	13,200					2,494			(3,282)				·
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	BOA-	08/26/2020	008/31/2021.	1.346		1.647.56	72,450			29,449		511.438			(18.014)				1
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	008/31/2021.	1,346		1,703.73	46,410			18,865		435,897			(11,539)				
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	BOA	08/26/2020	)08/31/2021.			. 1,706.85	25,800			10,487		246,686			(6,415)				L
RUSSELL 2000		EX5	Equity/Index	BOA	08/26/2020	)08/31/2021.	449		1,558.63				2,845		11,891			(1,740)				ļ
SP500L V5		EX5	Equity/Index	BNP-		008/31/2021.	94,372		. 334 . 09	386,820			157,234		539,842			(96, 178)				·
SP500L V5SP500L V5 - 2YR	INDEX LIAB	EX3	Equity/Index Equity/Index	BNP-	08/26/2020	008/31/2021. 008/26/2022.	6,148 1,844		. 337 . 01	20,400			8,292 14,330		25,055 26,164			(5,072)				·
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	009/01/2021	9.059		275 . 41	61,250			25,061		35.056			(15,229)				·
FIDMFYDN - 1YR		FX5	Equity/Index	CITI-	08/27/2020	009/01/2021.	12,683		280 .93	55,300			22,626		22,057			(13,750)				1
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	008/26/2022.	30,076		. 275 . 69	279,710			196, 166		177,873			(35, 156)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	08/27/2020	)09/01/2021.	4,500			157,500			64,441		252 , 194			(39, 160)				ļ
RAINBOW.	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	0 09/01/2021.	900			23,580					38,580			(5,863)			<b></b>	·
DJ EURO STOXX 50 DOW INDUSTRIAL.	INDEX LIAB	EX5	Equity/Index	BARCLAYS- MS-	08/27/2020	009/01/2021. 009/01/2021.	1,321		. 3,331.04 28,549.25				30,965		128,322			(18,817)				·
DOW INDUSTRIAL	INDEX LIAB	EX3	Equity/Index Equity/Index	.mo	08/27/2020	009/01/2021.	109		29.404.02	55,428			22,678		89.011			(13,781)				· <del> </del>
DOW INDUSTRIAL		FX5	Equity/Index	MS-	08/27/2020	009/01/2021.	46		29.888.39	25,909			10.601		44.832			(6,442)				·
S&P 400 MIDCAP		EX5	Equity/Index	MS- BNP-	08/27/2020	009/01/2021.	2,582		1,957.47	124,500			50,939		204,042			(30,955)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	)09/01/2021.	150		. 3,327.70	10,250			4,194		17,623			(2,549)				L
S&P 400 MIDCAP		EX5	Equity/Index	BNP	08/27/2020	009/01/2021.	620		2,021.37	22,440			9,181		40,567			(5,579)				ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5 EX5	Equity/Index	BNP-		009/01/2021.	620		. 2,036.86	22,200			9,083 21,251		41,459			(5,520)				·
NASDAQ 100 NASDAQ 100		EX5	Equity/Index Equity/Index	MS-	08/27/2020	)09/01/2021. )09/01/2021.	5,300 1,100		. 11,926.16	51,940 12,430		<b>†</b>			34,241			(12,914)	ļ		t	<del> </del>
NASDAQ 100		EX5 FX5	Equity/Index	BARCLAYS-	08/27/2020	009/01/2021.	729		11,842.67	210,105		1	85,965		277,534			(52,240)			İ	†
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	009/01/2021.	151		12,200.46	43,488			17,793		57.950			(10,813)			I	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	009/01/2021.	42		. 12,617.87	9,250		ļ	3,785		12,085			(2,300)			ļ	ļ
RUSSELL 2000		EX5	Equity/Index	MS	08/27/2020	009/01/2021.	3,260		. 1,583.33	118,218		<b></b>	48,369		209,370			(29,393)			ļ	ļ
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	.MS	08/27/2020	009/01/2021.	831		. 1,608.37	20,358		<b></b>			36,274			(5,062)			l	· <del> </del>
RUSSELL 2000 SP500L V5	. INDEX LIAB	EX3 EX5	Equity/Index Equity/Index	.mo- .gg_	08/2//2020	)09/01/2021. )09/01/2021.	320 94.359		. 1,624.01	9,730 396,030		·	3,981 162,036					(2,419)			·····	<u> </u>
SP500L V5	INDEX LIAB	FX5	Equity/Index	GS-	08/27/2020	009/01/2021.	14.139		324.7	57.960		t	23,714		71.602			(14,411)			t	·†
SP500L V5 - 1YR		EX5	Equity/Index	ĞS	08/27/2020	009/01/2021.	2,766	<u> </u>		16,740		I	6.849		23.015			(4, 162)			I	I
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	08/27/2020	008/26/2022	6,221		500 . 18	74,820			52,473		97,413			(9,404)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-		009/01/2021.			. 179 .6 . 24 ,851 .37	27,900			11,415		4 838			(6.937)				ļ
HSI.	. INDEX LIAB	EX5	Equity/Index	BNP-		009/01/2021.	40		. 24,851.37	23,000		<b></b>	9,410		37,239			(5,719)			ļ	·}
FIDMFYDN - 5YR		EX5 EX5	Equity/Index	CITI	08/27/2020	008/27/2025.	1,500,000		. 275 . 96	129,300		<b>+</b>	113,920 75,606		100,981			(13,367)				· <del> </del>
S&P MARC 5% - 2YR S&P MARC 5%	INDEX LIAB	EAO EYS	Equity/Index Equity/Index		09/02/2020	009/02/2022 009/08/2021.			. 386 . 66. . 387 . 83.			<b>†</b>			32,703			(13,367)	ļ		t	<del> </del>
S&P MARC 5%		EXS FX5	Equity/Index	Citi-	09/02/2020	009/08/2021.	6.176		387 .83	57,360		t	24 . 489		2,269			(14,223)			t	†
S&P MARC 5%		EX5	Equity/Index	ČITI-	09/02/2020	009/08/2021.	1,801		387 .05	1,400		I	598	1				(347)			I	T
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	09/02/2020	)09/08/2021.	6,000		. 12,420.54	58,200			24,847		1			(14,431)			I	[
NASDAQ 100	.INDEX LIAB	EX5	Equity/Index	MS	09/02/2020	)09/08/2021.	1,100		. 12,420.54	12,760		ļ			49			(3, 164)			ļ	ļ
NASDAQ 100		EX5	Equity/Index	. <u>MS</u>	09/02/2020	009/08/2021.	500		. 12,420.54	4,000		ļ	1,708		ا ۵			(992)			ļ	
RUSSELL 2000RUSSELL 2000	. INDEX LIAB INDEX LIAB	EX5	Equity/Index	.W	09/02/2020	009/08/2021. 09/08/2021	1.005		. 1,684.63 1,754.70	39,400 39,360		<b>+</b>	16,821 16,804		223,168			(9,770)			<b></b>	<b>†</b>
RUSSELL 2000.	INDEX LIAB	EAU EYS	Equity/Index Equity/Index	.WF.	09/02/2020		377		1,587.51	8,880		<b>†</b>	3,791		286,733 16,187			(9,760)			ł	· <del> </del>
SP500L V5	INDEX LIAB	EX5	Fauity/Index	RNP.	09/02/2020	0.1.109/08/2021.			336 88	321 750		†	137 365		292 190			(79 782)			t	†

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							Showing a	all Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	09/02/2020	09/08/2021	4,892		337 . 86	17,120					14,921			(4,245)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	09/02/2020	09/08/2021	234	ļ	30,992.03	154,360		ļ	65,901		106,842		ļ	(38,275)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	B0A	09/02/2020	09/08/2021	137		31,661.34	64,000			27 ,324		15,863			(15,870)				<b></b>
DOW INDUSTRIALDOW INDUSTRIAL.	INDEX LIAB INDEX LIAB	EX5	Equity/Index	B0A- B0A-	09/02/2020	09/08/2021	38		31,865.04						2,518 40,710			(3,928)				<b>+</b>
S&P 400 MIDCAP	INDEX LIAB	EXS	. Equity/Index Equity/Index	WF-	09/02/2020	09/08/2021	1.017		2.102.13	60.200			25,701		297 . 146			(5,901) (14,927)				<b></b>
S&P 400 MIDCAP	INDEX LIAB	FX5	Equity/Index	WF-	09/02/2020	09/08/2021	865		2,135.56	41,820		1	17,854		223,719			(10,370)				
S&P 400 MIDCAP	INDEX LIAB	EX5	.Equity/Index	WF	09/02/2020	09/08/2021	407		2 135 . 56	19,680			8,402		105,280		I	(4,880)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/02/2020	09/08/2021	356		1,976.28	12,110		ļ			22,382		ļ	(3,003)				ļ
DJ EURO STOXX 50	INDEX LIAB	EX5	.Equity/Index	CI <u>T</u> I	09/03/2020	09/09/2021	1,422		3,284.39	141,940			60,990		247 , 411			(35, 196)				ļ
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CIII	09/03/2020	09/09/2021	151		3,300.91	10,650			4,576		18,085			(2,641)				<b></b>
DOW INDUSTRIAL	INDEX LIAB	EX5 FX5	.Equity/Index Equity/Index	MS	09/03/2020	09/09/202109/09/2021	336		28,773.7029,000.04	189 , 430 52 , 326		<del> </del>	81,396 22,484		296,905			(46,971)				<b></b>
DOW INDUSTRIAL	INDEX LIAB	EX5	. Equity/Index	MS-	09/03/2020	09/09/2021	35	ļ	30 . 103 . 46	20,310		t	8.727		36,437		t	(5,036)	····			t
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/03/2020	09/09/2021	3,725	L	1,936.33	144,130		I	61,931		243,826		I	(35,739)				L
S&P 400 MIDCAP	INDEX LIAB	EX5	. Equity/Index	WF	09/03/2020	09/09/2021	682		1,972.54	24,700			10,613		44,265			(6, 125)				
S&P 400 MIDCAP	INDEX LIAB	EX5	.Equity/Index	WF	09/03/2020	09/09/2021	577	ļ	2,018.28	23,320		ļ	10,020		46,858	ļ	ļ	(5,782)		ļ		ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	B0A	09/03/2020	09/09/2021	6,100	ļ		54,900		ļ	23,590		14,690		<b></b>	(13,613)				<b>}</b>
NASDAQ 100	INDEX LIAB	EX5 FX5	Equity/Index	BOA		09/09/2021	1,100		11,771.37	12,100		<b></b>	5,199		5,465			(3,000)				<b></b>
NASDAQ 100 NASDAQ 100	INDEX LIAB	EX5 EX5	. Equity/Index . Equity/Index	BNP- BNP-	09/03/2020	09/09/2021 09/09/2021	841 144		11,865.54			ł	96,138 11,614		312,945			(55,479) (6,702)				<b></b>
NASDAQ 100	INDEX LIAB	FX5		BNP-	09/03/2020	09/09/2021	68		12,548.28	18,320		<b>†</b>	7,872		25,662			(4,543)				·
RUSSELL 2000.	INDEX LIAB	EX5		BARCLAYS-	09/03/2020	09/09/2021	2.978		1.560.12	94.576		1	40.638		163 . 110			(23, 451)				
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/03/2020	09/09/2021	712		1,611.10	20,878			8,971		39,552			(5,177)				
RUSSELL 2000	INDEX LIAB	EX5	. Equity/Index	BARCLAYS	09/03/2020	09/09/2021	388		1,643.53	11,484					23,557			(2,848)				ļ
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF	09/03/2020	09/09/2021	13,249		182 . 22	34,560			14,850		5,489			(8,570)				<b></b>
RAINBOW FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/03/2020	09/09/2021	5,500 26,522		0.99 276.84	161 , 150		<b></b>	69,244		253,408			(39,959)				<b></b>
SP500L V5	INDEX LIAB	EX5	. Equity/Index . Equity/Index	LIII	09/03/2020	09/02/2022	26,522	ļ	333.92			<del> </del>	185,179		140,797		<b></b>	(32,739)				ł
SP500L V5	INDEX LIAB	EXS	Equity/Index	MS-	09/03/2020	09/09/2021	4,618		335.22	17,100			7,348		21,206			(4,240)				<b></b>
SP500L V5	INDEX LIAB	FX5	Equity/Index	MS-	09/03/2020	09/09/2021	9,236		324.5	35,700		1	15,340		45,223			(8,852)				1
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	MS-		09/09/2021.	2.463		323.53.	13.360		I	5.741		20.592		I	(3,313)				
SP500L V8	INDEX LIAB	EX5	.Equity/Index	SG	09/03/2020	09/02/2022	8,819		501 . 18	98,810			70,246		136,201			(12,419)				ļ
RAINBOW	INDEX LIAB	EX5	.Equity/Index	CI <u>T</u> I	09/03/2020	09/09/2021	800		1.05	14,640			6,291		26,903			(3,630)				ļ
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CIII	09/03/2020	09/09/2021	5,397 18,348		277 .39	36,750					16,388			(9,113)				<b></b>
FIDMFYDN - 1YR S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index Equity/Index	CITI	09/03/2020	09/09/2021 009/09/2022	20,491			86,700 258,330		<b>+</b>			26,552 94,230			(21,498)				<b></b>
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	332		1.480.61	12,600		İ	5.638		22,481			(3, 133)				<b>†</b>
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	CITI-	09/10/2020	09/15/2021			386.3			1	306,729		43.659			(170,434)				1
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2020	09/15/2021	5.447		380.52	62,580		I	28,003				I	(15,560)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA	09/10/2020	09/15/2021	92,215		330 . 91	408,260		ļ	182,685		674,806			(101,509)				ļ
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA		09/15/2021	2,476	ļ	335 . 11			ļ			12,051		ļ	(1,949)				<b></b>
SP500L V5	INDEX LIAB	EVE	Equity/Index	B0A	09/10/2020	09/15/2021.	2,785	····	337 . 7 28 . 580 . 89		<b> </b>	ł	3,141		10,111		ł	(1,745)	ļ	ļ		<del> </del>
DOW INDUSTRIALDOW INDUSTRIAL.	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	WF-	09/10/2020	09/15/2021 09/15/2021.	327 123	····	28,580.89			t					t	(77,202)				t
DOW INDUSTRIAL.	INDEX LIAB	EX5.	Equity/Index	WF -	09/10/2020	09/15/2021		[	29,379.39	56,640		1	25,345	1	170,697		T	(14,083)	<u> </u>			1
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	B0A		09/15/2021	663	[	1,687.17	18,500		I	8,278		244,126		I	(4,600)				[
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	09/10/2020	09/15/2021	58	ļ	27,892.52	26,880		ļ	12,028		53,592		ļ	(6,683)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	.Equity/Index	WF	09/10/2020	09/15/2021	18		27,396.90	10,900		ļ	4,877		20,287		ļ	(2,710)				ļ
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	862	ļ	1,586.15. 1,592.18.	52,390		ļ	23,443		404,389			(13,026)				<b></b>
RUSSELL 2000 NASDAQ 100	INDEX LIAB	EX5EX5	Equity/Index	BOA	09/10/2020	09/15/2021 09/15/2021.	1,061 500	····		61,760 3,650		t	27,636 1,633		491,315		<del> </del>	(15,356)				<del> </del>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	MS-	09/10/2020	109/15/2021	1,200	ļ	11, 154 . 12	11,760		t			12,522		t	(908)				t
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/10/2020	09/15/2021	6,200		11.154.12	64.480		İ	28,853		72,143		İ	(16,032)				İ
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/10/2020	09/15/2021	269		1,838.57	13,000		I	5.817		22,481		I	(3,232)				I
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/10/2020	09/15/2021	269		1,907.29	6,750		ļ	3,020		11,990		ļ	(1,678)				ļ
S&P 400 MIDCAP	INDEX LIAB	EX5	.Equity/Index	BARCLAYS	09/10/2020	09/15/2021	485 700	ļ	1,833.00	17,370		ļ			26,977		ļ	(4,319)				<b></b>
S&P 400 MIDCAP	INDEX LIAB	EX5		BARCLAYS	09/10/2020	00/15/2021		ļ	2,005.72	35,620	ļ	ł	15,939		282,952		<b>}</b>	(8,856)	ļ	<b></b>		<b></b>
S&P 400 MIDCAPS&P 400 MIDCAP.	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	09/10/2020	09/15/2021 09/15/2021.	915 2.638	·····	1,972.29	56,780 195,020		<del> </del>	25,407 87,266		1.237.864		<del> </del>	(14,118)				<b>†</b>
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	BOA-	09/10/2020	09/15/2021	2,638	ļ	1,486.64	7,350		t	3,289		11,890		t	(48,489)	····			t
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/10/2020	109/15/2021	49		24 . 846 . 35	24 .840		İ	11.147		45.773		İ	(6, 193)				İ
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2020	09/15/2021			275 .53	40,800			18,308		25,341			(10, 172)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2020	09/09/2022	31,544		275 . 53				211,597		189,956			(36,902)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	.Equity/Index	<u>CI</u> TI	09/11/2020	09/15/2021	18,854		279 .94	87,880		ļ	39,435		42,957		ļ	(21,910)				ļ
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF	09/11/2020	09/15/2021	2,300	ļ	1.01	71,070		<b>†</b>	31,891		129 , 148		<b></b>	(17,719)	ļ			<b></b>
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML -	09/11/2020	00/15/2021.	1,200	····	1.03 3.355.59	42,120 81,220	<b> </b>	t			87 , 188		<b>†</b>	(10,501)	····	·····	<del> </del>	<del> </del>
DI FURO STOXX 50	INDEX LIAB	EVE	Equity/Index	BARCLAYS	09/11/2020	109/15/2021	935	ļ	3,300.09			t	3 071		17 805		t	(20,250)				t

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1	2	3	1 4 1	5	6	7	Showing a	all Options, Ca	aps, Floors, ( 1 10	Collars, Swaps	and Forward	ls Open as o	f Current Stat	tement [	Date 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for	3		-		,	0	9	Strike Price,	Cumulative Prior Year(s) Initial Cost of	Current Year Initial Cost of	13	Dools!	15	10		Total	19		21		Hedge Effectiveness
	Income Generation	Schedule/	Type(s) of	Exchange, Counterparty		Date of			Rate or Index	Undiscounted Premium	Undiscounted Premium		Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Current Year's	Adjustment To Carrying		Credit Quality of	at Inception and at
Description	or Replicated	Exhibit Identifier	Risk(s)	or Central Clearinghouse	Trade Date	Maturity or Expiration	Number of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Current Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	(Amortization)/	Value of Hedged Item	Potential Exposure	Reference Entity	Quarter-end (b)
SPDR GOLD.	. INDEX LIAB	EX5	. Equity/Index	BNP-	09/11/2020.	09/15/2021	12,606		185	32,430			14,552		4,811			(8,085)				
DOW INDUSTRIAL DOW INDUSTRIAL	. INDEX LIAB	.EX5 FX5	Equity/Index Equity/Index	MS MS-	09/11/2020.	09/15/2021 09/15/2021	286		27 , 859 . 29 28 . 357 . 28	138,250 54,236			62,037 24,337		216,011			(34,468)				<b> </b>
DOW INDUSTRIAL	INDEX LIAB	EX5	. Equity/Index	MS	09/11/2020.	09/15/2021	47		28,523.27	31,694			14,222		56,974			(7,902)				
S&P 400 MIDCAP S&P 400 MIDCAP	. INDEX LIAB	.EX5	Equity/Index Equity/Index	WF WF-	09/11/2020.	09/15/2021	2,750 485		1,869.70 1.955.03	121,890 13.500			54,696 6.058		210 , 161 24 . 907			(30,389)				ļl
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	WF	09/11/2020	09/15/2021	539		1,930.91	21,600			9,693		41,606			(5,385)				
NASDAQ 100 NASDAQ 100.	INDEX LIAB	EX5	Equity/Index Equity/Index	MS	09/11/2020.	09/15/2021		ļ	11,087.40	68,670			30,814 5,134		140,190			(17, 121)				
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	MS-	09/11/2020.	09/15/2021	500		11,087.40	3,900			1.750		5.797			(972)				<u> </u>
NASDAQ 100	INDEX LIAB	EX5		BARCLAYS-	09/11/2020	09/15/2021	532		11,065.22	104,430			46,861		156,401			(26,036)				
NASDAQ 100 NASDAQ 100.	. INDEX LIAB	FX5		BARCLAYS- BARCLAYS-	09/11/2020.	09/15/2021	108		11,586.33 11,541.98				8,185 8,616		28,896			(4,548) (4,787)				·
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	09/11/2020.	09/15/2021	2,271		1.485.29	81,940			36,769		138,062			(20,429)				
RUSSELL 2000	INDEX LIAB	.EX5		BARCLAYS- BARCLAYS-	09/11/2020			ļ	1,570.63 1,543.68	18,480			8,293 9,199		35,801			(4,607)				· <del> </del>
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	09/11/2020.	09/15/2021	92,524		331.58	403,650			181,131		597 , 186			(100,637)				
SP500L V5SP500L V8	. INDEX LIAB	.EX5	Equity/Index Equity/Index	WF	09/11/2020.	09/15/2021			323 . 17 503 . 38				16,370		52,796			(9,095)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5.	Equity/Index	BOA-	09/11/2020.	09/09/2022	11,646		385 . 23.	155,700			113,574		55,277			(19,543)				<u> </u>
S&P MARC 5%	INDEX LIAB	EX5		B0A	09/16/2020	09/21/2021	92,911		387 .93	757,490			351,512		55,819			(188,341)				
S&P MARC 5%S&P MARC 5%	INDEX LIAB	EX5		BOA	09/16/2020.	08/18/2021	3,364		380 .98 397 .59	38,350			15,698 5,337		3,920			(10,509)				·
DOW INDUSTRIAL	. INDEX LIAB	EX5	_Equity/Index	WF	09/16/2020.	09/21/2021	268		30,695.45	95,250			44,201		344			(23,683)				
DOW INDUSTRIALDOW INDUSTRIAL	INDEX LIAB	.EX5	Equity/Index Equity/Index	WF	09/16/2020.	09/21/2021	93		30,583.32	35,360			16,409 7,926		88,570 40,988			(8,792)				
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	WF	09/16/2020.	09/21/2021	21		27,639.92	10,680			4.956		17 ,781			(2.655)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WF	09/16/2020	09/21/2021	25		27,976.31 27.163.37	11,620			5,392 11,587		20,653			(2,889)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index Equity/Index	Wr BOA-	09/16/2020.	09/21/2021	1,211		2,010.56	70,380			32,660		39,249			(6,208)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	. Equity/Index	BOA	09/16/2020.	09/21/2021	790		2,061.82	32,400			15,035		284, 183			(8,056)				
S&P 400 MIDCAP NASDAQ 100.	. INDEX LIAB	.EX5	Equity/Index Equity/Index	B0A B0A-	09/16/2020.	09/21/2021	579 5.900	ļ	2,065.62 11,247.60	23,100			10,720 26,284		206,203			(5,744)				· <del> </del>
NASDAQ 100	.INDEX LIAB	EX5	Equity/Index	B0A	09/16/2020.	09/21/2021			11,247.60				2,631		8,878			(1,410)				
RUSSELL 2000. RUSSELL 2000.	. INDEX LIAB	EX5		B0A B0A-	09/16/2020.	09/21/2021			1,650.12 1,696.69.	34,650 23,760			16,079 11,026		294,855 261,885			(8,615)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	09/16/2020	09/21/2021	644		1,679.61	24,900			11,555		249,067			(6, 191)				
RUSSELL 2000.	. INDEX LIAB	.EX5		B0A BNP-	09/16/2020.	09/21/2021		ļ	1,561.64				3,397		13,188			(1,820)				
SP500L V5SP500L V5	. INDEX LIAB	FX5		BNP -	09/16/2020.	09/21/2021 09/21/2021	5.552		334 .91 336 .53	319,680			148,347 7,935		416,459			(4,252)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020.	09/21/2021	900		11,247.60	9,540			4,427		17,284			(2,372)				
FIDMFYDN - 1YR FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index Equity/Index	CIII CITI-	09/17/2020.	09/22/2021 09/16/2022			276 .82 275 .99	48,620			22,696		28,393			(12,089)				ļl
FIDMFYDN - 1YR	. INDEX LIAB	EX5	. Equity/Index	ČITI-	09/17/2020.	09/22/2021	18,841		280 . 41				40,295		41,090			(21,462)				
RAINBOWRAINBOW	. INDEX LIAB	.EX5	Equity/Index Equity/Index	ML- MI-	09/17/2020.	09/22/2021 09/22/2021	3,600	ļ	1.01	108,720			50,752		184,353	ļ	<del> </del>	(27,032)	<u> </u>	ļ	<del> </del>	· <del> </del>
DJ EURO STOXX 50	. INDEX LIAB	EX5	.Equity/Index	BNP		09/22/2021	1,025		3,326.51	109,480			51,106		205,834			(27,221)				.[
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index		09/17/2020	09/22/2021	241	ļ	3,416.06	13,600			6,349 114,271		26,226			(3,381)				
DOW INDUSTRIAL DOW INDUSTRIAL	. INDEX LIAB	EX5	. Equity/Index . Equity/Index	BARCLAYSBARCLAYS-	09/17/2020.	09/22/2021	326		28,348.41 29.018.05	244,790			114,2/1					(60,864)			<u> </u>	<u> </u>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/17/2020	09/22/2021	47		28,822.74	19,370			9,042		31,736			(4,816)				
S&P 400 MIDCAP S&P 400 MIDCAP	INDEX LIAB	.EX5	Equity/Index	WF	09/17/2020	09/22/2021	3,443	·	1,916.45 1,957.99	144,950 26,600			67,664 12,417		252,475	<del> </del>	<del> </del>	(36,040)	·····		<del> </del>	· <del> </del>
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	WF	09/17/2020	09/22/2021	371		1,991.97	9,730			4,542		17,855			(2,419)				.[
NASDAQ 100NASDAQ 100.	INDEX LIAB	.EX5	Equity/Index Equity/Index	MS MS-	09/17/2020.	09/22/2021	5,900		11,080.95 11,080.95				25,338 4,243		92,091 16,149			(13,496)				·
NASDAQ 100	INDEX LIAB	EX5	. Equity/Index	BNP	09/17/2020.	09/22/2021	776		11,357.97	214,656			100.204		344,890			(53,372)				<u> </u>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP -	09/17/2020	09/22/2021	180	ļ	11,823.37	35,500			16.572		60,498	ļ	ļ	(8,827)		ļ	ļ	
NASDAQ 100 RUSSELL 2000	. INDEX LIAB	EX5		BNP- BARCLAYS-	09/17/2020.	09/22/2021	3,047		11,790.13 1,568.82	32,560			15,199 61,213		55,469			(8,096)				t
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/17/2020.	09/22/2021	583		1,574.99	16,110					28,354			(4,006)				.[
RUSSELL 2000SPDR GOLD.	INDEX LIAB	EX5	Equity/Index Equity/Index	BARCLAYS	09/17/2020.	09/22/2021		ļ	1,571.90 183.32.				7,758 11,343		31,029	ļ	<del> </del>	(4,132)	<u> </u>	ļ	<del> </del>	· <del> </del>
SP500L V5	INDEX LIAB	EX5	. Equity/Index	WF	09/17/2020.	09/22/2021			334.9	309,960			144,693		412,839			(77,068)				
SP500L V5	. INDEX LIAB	EX5	Equity/Index	WF	09/17/2020.	09/22/2021	12,041	ļ	323 . 24. 324 . 54.	51,870 14,500			24,213 6,769		71,468 22,028			(12,897)				· <del> </del>
SP500L V5 - 11K	INDEX LIAB	EX5	Equity/Index Equity/Index	BOA	09/17/2020.	09/16/2022	6,916		494 . 62	85,120			62,177		121,395			(10,699)				<u></u>
S&P MARC 5% - 2YR	INDEX LIAB	.EX5	.Equity/Index	CITI	09/23/2020.	09/23/2022	12,846	<u> </u>	380 . 67	170,520			126,049	J	79,907		ļ	(21,403)			ļ	<u> </u>

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							Showing a	II Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement	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						1							İ								1
	of Item(s)						1			Cumulative	Current											
	Hedged,						1			Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,			1		Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Dat	e Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	` Accretion '	Hedged Item	Exposure	Entity	(b)
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	CITI	09/23/2020	009/28/2021.	86,514		381.06	792,000			382,842		120,683			(196,921)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	CITI	09/23/2020	0 08/18/2021.	2,622 4,719		384 . 11	18,500			7,741		1,435		ļ	(5, 178)			ļ	
S&P MARC 5%	. INDEX LIAB	EX5	. Equity/Index	CITI	09/23/2020	009/28/2021.			379 .91	4,500			2,175		7,666			(1,119)				
S&P MARC 5%	. INDEX LIAB	EX5EX5.	.Equity/Index	.CIII	09/23/2020	0 09/28/2021.			381 . 44 28 . 074 . 52	11,750			5,680		1,736			(2,921)				'
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index Equity/Index	B0A- B0A-	09/23/2020	009/28/2021 009/28/2021			28,422.44	214,200 71,400			103,541 34,514		894,014 321,722		·····	(53,258)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	009/28/2021.	56		28,261.86	41,550			20,085		181,210			(10,331)				·
DOW INDUSTRIAL	INDEX LIAB	FX5	Equity/Index	BOA-	09/23/2020	009/23/2021.	19		25,746.13	11,250			5,438		17,459		İ	(2,797)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-		009/23/2021	26		26,629.31	15,050			7,275		27 , 158			(3,742)				
DOW INDUSTRIAL	INDEX LIAB	EX5	. Equity/Index	BOA	09/23/2020	009/28/2021.	19		26,334.91	11,350			5.486		19,421			(2,822)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	. SG	09/23/2020	009/28/2021.	1,618		1,887.07	109,910			53 , 129		893,920			(27, 328)				
S&P 400 MIDCAP	INDEX LIAB	EX5	.Equity/Index		09/23/2020	009/28/2021.			1,946.20	60,260		<b></b>	29,129		633 , 286		<b></b>	(14,983)				·'
S&P 400 MIDCAP S&P 400 MIDCAP	INDEX LIAB	EX5EX5	Equity/Index	.Du-	09/23/2020	009/28/2021.		·····	1,965.92 1,749.07	32,060	·	<del> </del>			370,140	<b></b>	t	(7,971)	····	<del> </del>	ł	· <del> </del>
S&P 400 MIDCAP	INDEX LIAB	EX5 EX5	. Equity/Index . Equity/Index	.00 SG-	09/23/2020	009/28/2021. 009/28/2021.	391 279		1,815.38	16,940 9,450		t	4,568		25,880 16,476		t	(4,212)			l	·
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	MS-	09/23/2020	009/28/2021.	5.800		10.833.33	49,300		1	23,831		113.413	····	t	(12,258)	ļ	<b>†</b>	t	<u> </u>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	009/28/2021.	1,000		10.833.33	9.400		1	4.544		22,634		İ	(2,337)			İ	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	09/23/2020	009/28/2021.	800		10,833.33	6,160			2,978		13,315			(1,532)				
RUSSELL 2000	INDEX LIAB	EX5	. Equity/Index	BOA		009/28/2021.			1,525.48	47,630			23,024		419,810			(11,843)				
RUSSELL 2000	INDEX LIAB	EX5	. Equity/Index	.BOA	09/23/2020	009/28/2021.	1,033		1,589.34	40,650			19,650		506 , 529			(10, 107)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA		0 09/28/2021.	413		1,587.89	16,440			7,947		203,211		<b></b>	(4,088)			<b></b>	
RUSSELL 2000SP500L V5	INDEX LIAB	EX5	Equity/Index Equity/Index	B0A- B0A-	09/23/2020	009/28/2021. 009/28/2021.	413		1,450.00	10,020		·	4,844		17,984		·	(2,491)			·····	·
SP500L V5	INDEX LIAB	FX5	Equity/Index	BOA-	09/23/2020	009/28/2021.	2,796		333.53	460,020 9,180		<b>+</b>	222,367 4,437		16,529		<b>†</b>	(2,282)				
SP500L V5	. INDEX LIAB	EX5.		BOA-	09/23/2020	009/28/2021.	1,553		336 . 43	4,000			1,934		6.834		İ	(995)				
HSI	INDEX LIAB.	EX5	Equity/Index	BARCLAYS-	09/24/2020	009/29/2021			23,381.00	19,440			9,451		35.646			(4,834)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	009/29/2021. 009/23/2022	2,187		273 . 48	14,040			6.826		11,433			(3,491)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	09/24/2020	009/23/2022.	39,371		274 . 58	329,400			243,836		260,501		ļ	(41,402)			ļ	
FIDMFYDN - 1YR	INDEX LIAB	EX5	. Equity/Index	<u>CI</u> TI	09/24/2020	009/29/2021.	29,893		278 .97	119,720			58,202		78,114			(29,767)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	.WF	09/24/2020	009/29/2021.	3,700			103,230		<b></b>	50,185		179,670			(25,667)				
RAINBOW DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index Equity/Index	.wr BNP	09/24/2020	009/29/2021. 009/29/2021.	1,300			33,280					57,002 216,489			(8,275)				
DJ EURO STOXX 50	INDEX LIAB	FX5	Equity/Index	BNP -	09/24/2020	009/29/2021.	1,200		3, 238.63	5,650		<b>†</b>	2,747		10,316		·	(29,140)				·
DJ EURO STOXX 50	INDEX LIAB	FX5	Equity/Index	BNP-	09/24/2020	009/29/2021.	158		3,124.88	16,250			7.900		29,446			(4,040)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2020	009/29/2021.	324		27.083.59	190,269			92.499		319,390			(47,308)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	09/24/2020	009/29/2021.			27,459.01	48,027		ļ	23,348		85,131		L	(11,941)			L	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	.MS	09/24/2020	009/29/2021.	37		27,271.30	22,630			11,002		39,086			(5,627)				
S&P 400 MIDCAP	INDEX LIAB	EX5	.Equity/Index	WF	09/24/2020	0 09/29/2021.	2,734		1,799.47	129,850			63,126		226,288		ļ	(32,286)			ļ	
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/24/2020	009/29/2021.	614		1,853.24	21,450		<b>+</b>	10,428		39,098			(5, 333)			<b></b>	
S&P 400 MIDCAP NASDAQ 100	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	.Wr- R∩A-	09/24/2020	009/29/2021. 009/29/2021.	5.700		1,883.71	16,720 49,020					30,731			(4, 157)				
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	BOA-	09/24/2020	009/29/2021.	1,100		10,896.47	8,470			4,118		20,336			(2,106)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/24/2020	09/29/2021	523		11,212.46	113,430			55,144		187,831			(28,203)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP -	09/24/2020	009/29/2021.	156		11,245.15	34,340			16,694		57 , 114			(8,538)			ļ	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/24/2020	009/29/2021.	83		11,277.84	19,980	ļ	ļ	9,713		33,578		ļ	(4,968)	ļ	ļ	ļ	ļ'
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	.MS	09/24/2020	0 09/29/2021.	2,824		1,459.07	99,343	ļ	<b>+</b>	48,296		174,596		<b>†</b>	(24,700)		<b></b>	<b> </b>	
RUSSELL 2000RUSSELL 2000.	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.m5	09/24/2020			·····	1,486.66	17,314	·	t			30 , 119 40 , 367	<del> </del>	t	(4,305)	····	<del> </del>	ł	· <del> </del>
SP500L V5	INDEX LIAB	EX5	Equity/Index Equity/Index	.mo- .gg_	09/24/2020	009/29/2021.	116 . 109			456.280			221.820				·	(5,200)				·
SP500L V5.	INDEX LIAB	FX5	Equity/Index	GS-	09/24/2020	009/29/2021.	10,109		323.72	30,690			14,920		51.582		†	(7,631)			İ	†
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	GS	09/24/2020	009/29/2021	3,415		323.4	18,040		I	8,770		28,132		I	(4,485)		I	I	.[
SP500L V8	INDEX LIAB	EX5	Equity/Index	B0A-	09/24/2020	009/23/2022	10,684		488 . 41	136,710		1	101,199		219,994			(17, 183)			ļ	ļ
SPDR GOLD	INDEX LIAB	EX5	.Equity/Index	BARCLAYS	09/24/2020	009/29/2021.	15,390			37,800	ļ	ļ	18,376		10,605		ļ	(9,399)	ļ	ļ	ļ	
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI	09/24/2020	009/24/2025.	100,000		274 .31	8,620	ļ	<b>}</b>	7,728		7,142		ļ	(431)	ļ	<b> </b>	<b>}</b>	· <del> </del>
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index	UIII	09/24/2020	009/24/2027.	200,000		274 .31	26,200		<b></b>	24,265 340,154		21,563		<b></b>	(936)			<b></b>	·
S&P MARC 5% DOW INDUSTRIAL	. INDEX LIAB	EX5. EX5.	.Equity/Index .Equity/Index	B0A-	09/30/2020	0 10/05/2021. 0 10/05/2021.	93,211				·····	<b>†</b>	340,154				t	(168,233)	·····	·····	t	· †'
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	010/05/2021.	148		30,170.92	65,190		<b>†</b>	32,773		224 . 434		t	(16, 209)			t	†
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	010/05/2021.	54		29.781.98	29,850		I	15,006		101.338	<u> </u>	I	(7,422)	L	I	I	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-		0 10/05/2021.	32		27,753.91	16,110		I	8,099		28,359		I	(4,006)		[	I	
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	09/30/2020	0 10/05/2021.	1,451		1,959.93	99,630			50,086		711,655			(24,772)				
S&P 400 MIDCAP	INDEX LIAB	EX5	.Equity/Index	WF	09/30/2020	0 10/05/2021.	806		2,034.38	34,650		ļ	17 ,419		335 , 425		ļ	(8,615)		<b></b>	ļ	
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	.WF	09/30/2020	0 10/05/2021.	591		2,051.14	22,660		<b></b>	11,392		236,089		ļ	(5,634)			ļ	
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	.Wt	09/30/2020	0 10/05/2021.	269		1,803.59	13,500		<b>+</b>	6,787		22,479		ł	(3,357)			ł	· <del> </del>
NASDAQ 100 NASDAQ 100	INDEX LIAB	EXO	Equity/Index Equity/Index	.mo- .mg_	09/30/2020	010/05/2021. 10/05/2021	4,400			43,560 9,900		·	21,899 4,977		58,131		t	(10,831)			·····	·
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	WF -	09/30/2020			·····	1,593.63	43,010		t	21,622		364.816		t	(10,694)		<b>†</b>	t	†
RUSSFI   2000	INDEX LIAB	FX5	Fauity/Index	WF -	09/30/2020	10/05/2021	929		1 687 10	26 880		1	13 513		377 597		İ	(6 683)			t	T

							Showing a	Il Options, C	aps, Floors, C	ollars, Swaps	s and Forwar	ds Open as o	f Current Stat		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																					
	of Item(s)									Cumulative	Current											
	Hedged,								1	Prior Year(s)	Year Initial											Hedge
	Used for		l						Strike Price,	Initial Cost of	Cost of		l				Total				0 111	Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/ Exhibit	of Dial(a)	Counterparty or Central		Date of Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted			Valuation Increase/	Exchange Change in	Current Year's (Amortization)/	To Carrying Value of	Potential	Quality of Reference	and at Quarter-end
Description	or Replicated	Identifier	Risk(s) (a)	Clearinghouse	Trade Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Carrying Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
RUSSELL 2000.	. INDEX LIAB	EYS	Equity/Index	WF.	09/30/2020	10/05/2021.	308	Amount	.1,679.56	12,300	Faiu	income	Value 6.184	Code	164,824	(Decrease)	B./A.C.V.	(3,058)	neugeu item	Exposure	Entity	(b)
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	WF -	09/30/2020	10/05/2021	332		1.515.23	11.750			5.907		23.977			(2,921)				
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	09/30/2022.	332		386.76	122,180			91,509		47,582			(15,336)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	B0A	09/30/2020	10/05/2021.	4,947		. 383 . 68	45,030			22,638		6,243			(11, 196)				
SP500L V5		EX5	Equity/Index	BOA- BOA-		10/05/2021.	83,553 7,708		. 333 . 75	338,750			170,298		494,209			(84,226)				
SP500L V5. FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index Equity/Index	BUA-		1. 10/05/2021 1. 10/06/2021	11,592		. 336 . 67 . 275 . 77	24,750 71,680			12,442 36,227		33,969 46,992			(6, 154)				· <del> </del>
FIDMFYDN - 2YR	INDEX LIAB	FX5	Equity/Index	CITI-	10/01/2020	09/30/2022.	23,909		277 . 15	192,060			144,040		128,318			(24, 140)			·	·
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	ČITI-	10/01/2020	10/06/2021	16,664		282.4	57,960			29,293		27,175			(14,411)				
FIDMFYDN - 5YR		EX5	Equity/Index	CITI	10/01/2020	10/01/2025.	200,000		. 276 . 05	17,240			15,523		13,455			(863)				
RAINBOW		EX5		BNP	10/01/2020	10/06/2021.				93,120			47,063		144,028			(23, 153)				
DJ EURO STOXX 50 DJ EURO STOXX 50	INDEX LIAB	EX5EX5.	Equity/Index	WF	10/01/2020	10/06/2021. 10/06/2021.	1,064		3,194.09	106,420		<b>+</b>	53,784		197,868		<del> </del>	(26,460)			····	·
DOW INDUSTRIAL		EX5	Equity/Index Equity/Index	WF- UBS-	10/01/2020	10/06/2021. 10/01/2021.			. 28 . 039 . 43	9,420 188,480	·····	<b>†</b>	4,761 93,970				t	(2,342)			t	· <del> </del>
DOW INDUSTRIAL		EX5	Equity/Index	UBS-	10/01/2020	10/01/2021			29,040.84	44,640		1	22,256		80.427		İ	(11,252)			İ	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/01/2020	10/01/2021.	54		. 29,374.64	27,000			13,461		51,568		I	(6,806)				
S&P 400 MIDCAP		EX5	Equity/Index	WF	10/01/2020	10/06/2021.	2,865		1,877.40	155,520			78,600		264,799		ļ	(38,668)			ļ	ļ
S&P 400 MIDCAP		EX5	Equity/Index	WF	10/01/2020	10/06/2021.	690		. 1,977.30	25,610			12,943		49,429			(6,368)				ļ
S&P 400 MIDCAP NASDAQ 100.	. INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	WF- BOA-	10/01/2020	)10/06/2021. 10/06/2021.	637		. 2,007.46	25,920		+	13,100		55,825			(6,445)				· <del> </del>
NASDAQ 100	INDEX LIAB	EX3 FX5	Equity/Index	BOA-	10/01/2020	10/06/2021	900		11,583.20	8,550			4,321		6,839			(2,126)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/01/2020	10/01/2021	717		11,617.94	213,393			106,391		310,645			(53,790)				
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/01/2020	10/01/2021.	164		. 11,907.52	35,758			17,828		52,100			(9,014)				
NASDAQ 100		EX5	Equity/Index	BARCLAYS	10/01/2020	10/01/2021.	95		. 11,791.69	15,741			7,848		22,105			(3,968)			ļ	
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	MS	10/01/2020	10/01/2021.	3,200		. 1,534.26	124,803			62,223		218,894			(31,459)				ļ
RUSSELL 2000		EX5 EX5	Equity/Index Equity/Index	MS	10/01/2020	10/01/2021. 10/01/2021.	914		1,598.57	25 , 130 17 , 024		+	12,529		47,560			(6,335)				· <del> </del>
SP500L V5	INDEX LIAB	EX3 FX5	Equity/Index	III3- GS-	10/01/2020	10/06/2021			333.61	346,880			175,313		496,959			(86,247)				·
SP500L V5	INDEX LIAB	EX5.	Equity/Index	GS-	10/01/2020	10/06/2021.			. 323 . 87	80,240			40,553		113,825			(19.951)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	GS	10/01/2020	10/06/2021.	1,541		320.95	10,100			5,105		13,503			(2,511)				
SP500L V8		EX5	Equity/Index	SG	10/01/2020	09/30/2022.	5,818		. 500 . 76	66 , 150			49,611		94,464			(8,314)				
S&P MARC 5%		EX5 EX5.	Equity/Index	JPM- JPM-	10/07/2020	1. 10/13/2021.	69,263		. 384 . 89	540,600		<b></b>	282,593		101,482			(134,048)				<b></b>
S&P MARC 5% - 2YR S&P MARC 5%		ЕХБ FX5	Equity/Index Equity/Index	JPM- JPM-	10/07/2020	10/07/2022. 10/13/2021.			. 382 . 21	174,720 45,400			132,510		81,337 9,486			(21,930)				·
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	JPM-	10/07/2020	10/13/2021.	1.307		385.66.	9,750			23,732		1,753			(2,418)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021	339		. 29,718.63	258,240			134,992		690,922			(64,034)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021.	106		. 29,916.75	72,900			38,108		196,443		ļ	(18,076)			ļ	ļ
DOW INDUSTRIAL		EX5		BOA	10/07/2020	10/13/2021.	35		. 30,539.43	17,300			9,043		45,869			(4,290)				
DOW INDUSTRIALDOW INDUSTRIAL		EX5	Equity/Index Equity/Index	BOA- BOA-	10/07/2020	10/13/2021	39		. 28,246.85	19,140 4,850		<b>+</b>	10,005 2,535		33,205 7,797		<b></b>	(4,746)			<b></b>	· <del> </del>
S&P 400 MIDCAP	INDEX LIAB	EX5 EX5	Equity/Index	MS-	10/07/2020	10/13/2021. 10/13/2021.	2.182		2.051.93	172,860			90,361		898.764			(42,863)				·
S&P 400 MIDCAP		EX5.	Equity/Index	MS-	10/07/2020	10/13/2021.	964		2,156.40	40,280			21,056		296,715			(9,988)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS	10/07/2020	10/13/2021	609		2,191.88	20,040			10,476		165,981		ļ	(4,969)				
S&P 400 MIDCAP		EX5	Equity/Index	MS	10/07/2020	10/13/2021.	558 254		. 1,941.55	22,000		<b></b>	11,500		36,262		ļ	(5,455)			ļ	
S&P 400 MIDCAP		EX5 FX5	Equity/Index	MS	10/07/2020	10/13/2021	254 4.600		1,955.35		ļ	<b>†</b>	4,130 27,412		12,986		ł	(1,959)			<del> </del>	· <del> </del>
NASDAQ 100		EX5	Equity/Index Equity/Index	BOA- BOA-	10/07/2020	10/13/2021. 10/13/2021.			.11,503.19			<b>†</b>	4,516		78,739		·	(13,003)			····	<b>†</b>
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	BOA	10/07/2020	110/13/2021.	800		. 11,503.19	4,720		1	2,467		2,633		t	(1, 170)			t	†
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021.	931		1.686.75	62,700			32,776		390.894			(15,547)				
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021.	621		1,797.92	18,900			9.880		191,748		ļ	(4,686)				ļ
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BOA	10/07/2020	10/13/2021.	435		. 1,822.08	10,920		<b></b>	5,708		123,788		ļ	(2,708)			ļ	· <del> </del>
RUSSELL 2000 SP500L V5		EX5EX5.	Equity/Index	BOA	10/07/2020	10/13/2021			1,490.21	14,580	ļ	ł			20,979		ł	(3,615)	ļ		<del> </del>	· <del> </del>
SP500L V5	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WF-	10/07/2020	)10/13/2021. )10/13/2021.	5.527		. 335 . 09			†	9,221		368,642		t	(75,943)			t	· <del> </del>
FIDMFYDN - 1YR		EX5.	Equity/Index	Стт	10/08/2020	10/14/2021.	8,338		. 275 . 3	51.520		I	27,069		36,786		İ	(12,775)			I	I
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/08/2020	10/07/2022.	19,938		. 275.3	160,050			27,069 121,548		36,786		I	(20, 116)			I	
FIDMFYDN - 1YR		EX5	Equity/Index	CIII	10/08/2020	10/14/2021.			. 281.09	54,180			28.467		32,612			(13,435)				ļ
FIDMFYDN - 5YR		EX5	Equity/Index	CITI-	10/08/2020	10/08/2025.	200,000		. 275 . 85	17,200	ļ	<b></b>	15,552		13,554		ļ	(861)			ļ	·}
RAINBOW	. INDEX LIAB	EX5 EX5	Equity/Index	BNP- BNP-	10/08/2020	10/14/2021	3,000		. 0 . 97	108,000		<b>+</b>	56,744		163,349		ł	(26,780)			····	· <del> </del>
DJ EURO STOXX 50		EX5 FX5	Equity/Index Equity/Index	BNP-	10/08/2020	)10/14/2021. )10/14/2021.			3,281.80	43,260	·····	<b>†</b>			69,874	<b></b>	t	(10,727)			t	· <del> </del>
DOW INDUSTRIAL		EX5	Equity/Index	MS-	10/08/2020	110/14/2021.	324		28.340.23	230,092		1	120,892		361,840		İ	(57,054)			İ	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MŠ-	10/08/2020	10/14/2021.	91		. 28,340.23. . 29,391.97.	50,908			26,747					(12,623)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	10/08/2020	10/14/2021.	46		. 29,249.84	28,028			14,726		47 ,443			(6,950)				ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	10/08/2020	10/14/2021.	2,812		. 1,979.59	124,320		ļ	65,318		197,012		ļ	(30,827)			ļ	
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	Wr	10/08/2020	10/14/2021.			2,021.41	26,070	····	<b>+</b>	13,697		44,962 47,706		<b></b>	(6,464)			ł	· <del> </del>
S&P 400 MIDCAP	INDEX LIAB	EVS	Equity/Index	#F	10/08/2020					24,640 54,520	····	<b>†</b>	12,946 28,645		36 854	<b></b>	ł	(6,110)			ł	·

											<i>_</i>	·										
							Showing a	II Options, C	aps, Floors, C	Collars, Swaps	and Forwar	ds Open as o	f Current Stat	tement l	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	BOA	10/08/2020	) 10/14/2021.	900		. 11,550.94	8,820			4,634		3,760			(2, 187)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	10/08/2020	010/14/2021.	693		. 11,204.41	200,080			105,123		279,237			(49,612)				<b></b>
NASDAQ 100 NASDAQ 100		EX5EX5	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	10/08/2020	) 10/14/2021. ) 10/14/2021.			. 11,689.55	44,100			23,170		63,834			(10,935)				·
RUSSELL 2000.	INDEX LIAB	EX5.	Equity/Index	BARCLAYS-	10/08/2020	)10/14/2021.	2.640		1,626.91	113,391			10,200		190 246			(4,814)				·
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021	982		1.659.48	42,336			59,576 22,244		190 , 246 75 , 696			(10,498)				T
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021.	553		1,698.57	16,866			8,862		31,031			(4, 182)				
SP500L V5	. INDEX LIAB	EX5	Equity/Index	BOA	10/08/2020	) 10/14/2021.	76,328		. 335 . 35	316,230		ļ	166,149		394,836			(78,413)			ļ	ļ
SP500L V5		EX5	Equity/Index	B0A-	10/08/2020	)10/14/2021.	11,342		. 325 . 57	49,210		ļ	25,855		62,365			(12,202)			ļ	ļ
SP500L V8. SPDR GOLD.		EX5 FX5	Equity/Index	BOA- BNP-	10/08/2020	) 10/07/2022. ) 10/14/2021.			. 495 . 1	94,240 42,840			71,569 22,508		117 ,432			(11,845)				·
S&P MARC 5%		EX5	Equity/Index Equity/Index	GS-	10/06/2020	)10/14/2021.	82,493		. 383 . 94	807 ,720		t	436,293		129,298			(200,830)			t	t
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	ĞŠ-	10/14/2020	10/14/2022	8,301		387 .8	98.240		İ	75.435		35,117			(12,331)			İ	†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	10/14/2020	10/19/2021.	3,891		. 387 .8	30,750			16,610		3.888			(7,646)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	) 10/19/2021.	291	ļ	. 30, 196.32	167,660		ļ	90,562		491,684		ļ	(41,687)			ļ	ļ
DOW INDUSTRIAL		EX5	Equity/Index	BOA	10/14/2020	)10/19/2021.	123		. 30,652.55	54,250		ļ	29,303		158,566			(13,489)			ļ	ļ
DOW INDUSTRIAL DOW INDUSTRIAL.		EX5 FX5	Equity/Index	B0A- B0A-	10/14/2020	) 10/19/2021.	56		. 31,564.99	13,920 24,750	<u> </u>	<del> </del>			33,565			(3,461)	ļ		<del> </del>	· <del> </del>
DOW INDUSTRIAL		EX5	Equity/Index Equity/Index	BOA-	10/ 14/2020	) 10/19/2021. ) 10/19/2021.	25		. 27 ,943 .72	17,570			9,491		28,641			(6, 154)				<b>†</b>
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	WF -	10/14/2020	)10/19/2021.	1.764		2.105.32	95.200			51,423					(23,670)				·
S&P 400 MIDCAP	INDEX LIAB.	EX5	Equity/Index	WF -	10/14/2020	10/19/2021	756		2,196.59	21,450			11,586		211,451			(5,333)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/14/2020	10/19/2021.	454		2,277.95	6,750			3,646		91,113			(1,678)				
NASDAQ 100	.INDEX LIAB	EX5	Equity/Index	BOA	10/14/2020	) 10/19/2021.	5,600		. 11,985.36	55,440			29,946		37,391			(13,784)				ļ
NASDAQ 100		EX5	Equity/Index	BOA-	10/14/2020	) 10/19/2021.	1,200		. 11,985.36	11,880			6,417		8,012			(2,954)				ļ
NASDAQ 100 RUSSELL 2000.	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	BOA-	10/14/2020	) 10/19/2021. ) 10/19/2021.	500 678		. 11,985.36	3,200 35,970			1,728 19,429					(796)				·
RUSSELL 2000		EX5	Equity/Index	WF -	10/ 14/2020	)10/19/2021.	740		1,803.27	19,200			10.371		232.964			(4,774)				·
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	WF -	10/14/2020	010/19/2021.	493		1,843.81	8,960			4,840		135,493			(2,228)				·
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	WF	10/14/2020	10/19/2021.			1.628.13	6,720					11,887			(1,671)				
RUSSELL 2000		EX5	Equity/Index	WF	10/14/2020	) 10/19/2021.	308		1,525.97	14,150		ļ	7,643		21,478			(3,518)			ļ	ļ
SP500L V5		EX5	Equity/Index	. SG-	10/14/2020	) 10/19/2021.	86,234		. 336 . 17	360,960			194,974		440,595			(89,748)				ļ
SP500L V5		EX5 EX5.	Equity/Index Equity/Index	BARCLAYS-	10/14/2020	) 10/19/2021. ) 10/20/2021.	3,670		. 343 . 36			·····	4,602 11,182		9,390 35,103			(2,118)			ļ	<del> </del>
FIDMFYDN - 1YR	INDEX LIAB	FX5	Equity/Index	CITI-	10/15/2020	) 10/20/2021.	8,673		. 276 . 17	54.960			29,834		34.603			(13,665)				·
FIDMFYDN - 2YR	. INDEX LIAB INDEX LIAB	FX5	Equity/Index	CITI-	10/15/2020	10/14/2022.	27, 103		274.78	258,750			198.952		184,606			(32,522)				·
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITI-	10/15/2020	10/20/2021.	21,682		280 .87	92,400			50,157		47,566			(22,974)				
RAINBOW	. INDEX LIAB	EX5	Equity/Index	CITI	10/15/2020	) 10/20/2021.	3,200		0.99	95,040			51,590		146,300			(23,631)				ļ
DJ EURO STOXX 50		EX5	Equity/Index	BNP	10/15/2020	) 10/20/2021.	1,347		. 3,215.03	127 ,710		ļ	69,325		239,314			(31,754)			ļ	ļ
DJ EURO STOXX 50 DJ EURO STOXX 50		EX5 EX5	Equity/Index Equity/Index	BNP	10/15/2020	)10/20/2021. )10/20/2021.	219 157		. 3,304.43	15,680 10,100		·····	8,512 5,483		32,305			(3,899)				<del> </del>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	010/20/2021.	397		28,551.18	245,210			133,107		383,400			(60,968)				·
DOW INDUSTRIAL		EX5.	Equity/Index	MS-	10/15/2020	010/20/2021.	98		29,035.58	71,008			38,545		120 , 153			(17,655)				T
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	10/15/2020	10/20/2021.	42		. 29,206.55	24,600			13,354		40,988			(6,116)				1
S&P 400 MIDCAP		EX5	Equity/Index	.WF	10/15/2020	10/20/2021.	2,946		. 2,012.83	142,190		ļ	77 , 185		230,693			(35,354)			ļ	ļ
S&P 400 MIDCAP		EX5 FX5	Equity/Index	Mt	10/15/2020	010/20/2021.			2,048.88	26,840	ļ	<b>}</b>	14,569		47,218		ļ	(6,673)	ļ		<b>}</b>	<b></b>
S&P 400 MIDCAP NASDAQ 100		EX5	Equity/Index Equity/Index	MC-	10/15/2020	)10/20/2021. )10/20/2021.			. 2,189.08			····	4,522 29,085		17,432			(2,071)			····	<del> </del>
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	MS-	10/ 15/2020	)10/20/2021.	1,300		11,898.57	12,220	····	t	6,633		12,900			(3,038)			t	†
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/15/2020	10/20/2021.			. 12, 124.64	163,440					224,670			(40,637)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/15/2020	10/20/2021.	168		. 12.291.22	46,200			25.079		63,834			(11,487)				ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/15/2020	010/20/2021.	92		. 12,624.38	22,110		ļ	12,002		31,050			(5,497)			ļ	· <del> </del>
RUSSELL 2000	. INDEX LIAB	EX5 EX5	Equity/Index	M2	10/15/2020	010/20/2021.	2,685 732		.1,653.63	117,700	<u> </u>	<del> </del>	63,891		204,332		ļ	(29, 265)	ļ		<del> </del>	· <del> </del>
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index Equity/Index	MS-	10/15/2020	) 10/20/2021. ) 10/20/2021.			1.789.66	29,052		t	4,293		49,446			(7,223)			t	t
SP500L V5		EX5.	Equity/Index	B0A-	10/15/2020	)10/20/2021.	86,573		336.04	359,410	l	I	195,098		428,005			(89,363)			I	T
SP500L V5	INDEX LIAB	EX5	Equity/Index	B0A-	10/15/2020	). [ 10/20/2021.	22,637		. 326 . 56	106,560		I	195,098 57,844		132,371			(26, 495)			I	[
SP500L V5 - 1YR		EX5	Equity/Index	BOA	10/15/2020	10/20/2021.	2,447		. 323 . 94	16,720			9.076		19,847			(4, 157)				ļ
SP500L V8		EX5	Equity/Index	B0A	10/15/2020	010/14/2022	7,455		. 506 . 08	86,450		ļ	66,471		101,198		ļ	(10,866)	ļ	ļ	ļ	ļ
SPDR GOLD S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/15/2020	010/20/2021.	7,825 85,508		. 176 . 41	26,040		·	14,135 344,490					(6,475)			····	· <del> </del>
S&P MARC 5% - 2YR	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	B0A- B0A-	10/21/2020	) 10/21/2021. ) 10/21/2022.	22,681	<b></b>	. 387 . 04	297,540	<u> </u>	t					ļ	(157,091)	ļ		ł	<del> </del>
S&P MARC 5% - 21K		EX5	Equity/Index	B0A	10/21/2020	)10/21/2022.	2,086		. 376 . 68	27,840		İ	15,389		6,709			(7,018)			İ	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021.	383		. 29,790.62	248,400		I	137,310		824,269			(62,615)			I	[
DOW INDUSTRIAL		EX5	Equity/Index	B0A-	10/21/2020	) 10/21/2021.	106		. 30,693.37	40,500		ļ	22,387		143,719			(10,209)			ļ	ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	)10/21/2021.	25		. 30,947.26	8,050			4,450		28,353			(2,029)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EV5	Equity/Index	B0A- B0A-	10/21/2020		57		. 28,154.39 28,210.82	30,400	<u> </u>	<del> </del>	16,804 13,333		49,721 40,679			(7,663)			<del> </del>	· <del> </del>
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	.DOM	10/21/2020	)10/21/2021. ) 10/21/2021			2 076 51	98 100	ŀ	t	54 227		625 554			(24 728)			t	t

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							Showing a	II Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	of Current Sta	tement	Date							
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	Description			i .		İ					İ								i .			
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S&P 400 MIDCAP	INDEX LIAB	EVE	Equity/Index	wc Cleaninghouse	10/21/2020	10/21/2021.	660	Amount	2,145.47	27,300	Falu	IIICOIIIE	15.091	Code	225,759	(Decrease)	B./A.C.V.	(6,882)	neugeu item	Exposure	Entity	(b)
S&P 400 MIDCAP	INDEX LIAB	EVS	Equity/Index	WC	10/21/2020	10/21/2021.	254		2, 171.08	8,800			4,864					(0,002)				·
S&P 400 MIDCAP	INDEX LIAB	FX5	Equity/Index	WF.	10/21/2020	10/21/2021.			1,981.95	22,000		†	12,161		41,738		·····	(2,218)			·····	·
S&P 400 MIDCAP	INDEX LIAB	FX5	Equity/Index	WF.	1.10/21/2020	10/21/2021.	254		1.968.15	9.500		İ	5.251		16.977			(2,395)				†
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	MS-	10/21/2020	10/26/2021.	4,700		11,665.37	55,460			30,995		87.528			(13,789)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2020	10/26/2021	1,100		11,665.37	10,780			6.025		15,192		I	(2,680)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	B0A-	10/21/2020	10/21/2021.	748		1,719.24	34,920			19,303		306,722			(8,802)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	10/21/2020	10/21/2021.	561		1,776.98	16,560		L			197,740		L	(4, 174)			L	
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG	10/21/2020	10/21/2021.	109,884		334 . 26	486,880		<b></b>			672,884		<b></b>	(122,729)			ļ	ļ
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG	10/21/2020	10/21/2021.	4,297		336 . 54	15,960					21,742			(4,023)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG	10/21/2020	10/21/2021.	2,149		340 . 78	5,670		ļ					ļ	(1,429)				·
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	[CIII-	10/22/2020	10/27/2021.			272.46	52,500		·····	29,481		46,442			(13,053)				·
FIDMFYDN - 2YR FIDMFYDN - 1YR	INDEX LIAB	EX5.	Equity/Index	MIII	10/22/2020	10/21/2022.	45,603 20,065	····	274 . 1 279 . 58	387,500	·	t			335,805		t	(48,704)	····	·	ł	· <del> </del>
FIDMFYDN - 1YK	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	Kiti.	10/22/2020	10/2//2021.	1,400,000		279.58	120,400		t	109,772		100,778		t	(6,027)			t	†
RAINBOW	INDEX LIAB	EX5.	Equity/Index	MI -	10/22/2020	10/22/2025.	3,000		1		ļ	†	50.033		142.476		t	(22,154)			t	· <del> </del>
RAINBOW	INDEX LIAB	EX5	Equity/Index	Mi -	10/22/2020	10/27/2021.	1,300		1.02	25,870		t	14,370		42,549		t	(22, 134)			t	†
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	Стт	10/22/2020	10/22/2021.	1,041		3,203.12	82,830		I	46,011	1	153.303		I	(20,879)			I	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	1.10/22/2020	10/22/2021.	423	[	28.760.75	280.320	L	I	155.714		456 . 692		I	(70,661)			I	
DOW INDUSTRIAL.	INDEX LIAB	EX5	Equity/Index	MS-	10/22/2020	10/22/2021.	92		29,469.84	45,526			25,289		77.106			(11.476)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	10/22/2020	10/22/2021.	35		29,242.93	18,570		L	10,315		30,874		L	(4,681)				L
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021.	2,946		2,000.92	155,760					251,516			(39, 263)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021.	549		2,109.08	17,820		ļ			32,078		<b></b>	(4,492)			ļ	ļ
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021.	349		2,032.97	7,630			4,238		10,568			(1,923)				ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	10/22/2020	10/22/2021.	4,700			55,930		<b></b>	31,068		107,316			(14,098)				ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	10/22/2020	10/22/2021.	1,100		11,662.91	11,000			6,110		19,407			(2,773)				· <del> </del>
NASDAQ 100 NASDAQ 100	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BNP- BNP-	10/22/2020	10/22/2021.			11,779.53	193,440			107,453		275 , 144 40 . 518			(48,761)				· <del> </del>
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	BNP-	10/22/2020	10/22/2021.	51		11.814.52	12,480		t	6.932		17.751			(3,146)				+
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/22/2020	10/22/2021	2,576		1,622.10	92,820		İ	51,560		151,309			(23,397)				·
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/22/2020	10/22/2021.	797		1,716.65	22,880		t	12,710		44,209		·	(5,767)				·
RUSSELL 2000.	INDEX LIAB	FX5	Equity/Index	BARCLAYS-	10/22/2020	10/22/2021.	429		1.643.29	19.530			10.849		34.310			(4,923)				
SP500L V5	INDEX LIAB.	EX5.	Equity/Index	WF -	10/22/2020	10/22/2021.	109.472		334.59	478,380			265,734					(120,586)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021.	14,719		324 . 48	80,640			44,794	1	101,440			(20, 327)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021.	2,453		327 . 41	10,960			6,088		14,326			(2,763)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	10/22/2020	10/21/2022.	10,264		502.72	123,360			96,018		163,832			(15,505)				
SPDR GOLD.	INDEX LIAB	EX5	Equity/Index	WF	10/22/2020	10/22/2021.	11,743		176 . 32	39,900		ļ	22,164		11,714		ļ	(10,058)			ļ	ļ
S&P MARC 5%	INDEX LIAB	EX5 FX5	Equity/Index	JPM- JPM-	10/28/2020	11/02/2021.	73,182		381.77	592,140		<del> </del>	342,010		172,180		<b></b>	(147,228)			<b></b>	+
S&P MARC 5% - 2YR S&P MARC 5%	INDEX LIAB	EX5.	Equity/Index Equity/Index	JPM-	10/28/2020	10/28/2022.			379 . 11 382 . 15			<del> </del>			59,018 14,316		·····	(13,580)			·····	·
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF.	10/28/2020	11/02/2021.	347		28.376.34	242,880			140,283		1,253,107			(60,389)				·
DOW INDUSTRIAL	INDEX LIAB	FX5	Equity/Index	WF-	10/28/2020	11/02/2021.	98		28,535.46	63,440	ļ	t					t	(15,774)			t	†
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	34		29,490.18	13,230		1			86,363		İ	(3,289)			1	
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021.	30		26,997.30	15,920				1	34,653			(3,958)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021.	19		26,599.50	5,950		ļ	3,437		10,396		ļ	(1,479)		ļ	ļ	ļ
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021.	1,846		2,013.09	119,350		ļ	68,935		897 , 259		ļ	(29,675)			ļ	ļ
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021.			2,088.91	29,540	ļ	ļ	17,062		303,032		ļ	(7,345)		ļ	ļ	·}
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	W	10/28/2020	11/02/2021.	422		2,113.56	14,160		ļ			162,802		ļ	(3,521)			ļ	ļ
S&P 400 MIDCAP	INDEX LIAB	EX5EX5.	Equity/Index	Wr	10/28/2020	11/02/2021.	264		1,946.75		·	ł			18,474		<b></b>			<b></b>	ł	· <del> </del>
NASDAQ 100 NASDAQ 100	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MS-	10/28/2020	11/02/2021.	5,800 1,000			69,020	·····	t	39,865 5,776		147,832		t	(17,161)			ł	·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	11/02/2021.	600		11.142.76	4.980	·	t	2,876		8.955		t	(2,400)			t	t
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	WF-	10/28/2020	11/02/2021.	907	·····	1,642.04	56,980	ļ	t	32,911				t	(14,167)			t	· †
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021.	842		1.706.86	34,190		I	19.748		365.467		I	(8,501)			I	
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021.	518		1,750.07	15,280		I	8.825		202,565		I	(3,799)			I	
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021.	518	<b>.</b>	1,598.83	14,720		ļ			34,355		ļ	(3,660)			ļ	ļ
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	10/28/2020	11/02/2021.	324		1,557.16			ļ	4,101		13,484		<b></b>	(1,765)			ļ	ļ
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM	10/28/2020	11/02/2021.	102,204		330 . 27	450,730		ļ	260,334		805,697		ļ	(112,068)			ļ	ļ
SP500L V5	INDEX LIAB	EX5	.Equity/Index	JPM	10/28/2020	11/02/2021.			334 . 13	23,760		<b>+</b>	13,723		41,759		<b></b>	(5,908)			ļ	·
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2020	10/28/2022.	1,864		326 . 73	20,160	ļ	ļ	15,861		26,523		<b>}</b>	(2,530)			<b>}</b>	·}
HSI	INDEX LIAB	EX5	Equity/Index	BNY-	10/29/2020	11/03/2021.	73		24,562.01	30,420		<b>†</b>	17,651 18,591		50,651		<b></b>	(7,564)			<del> </del>	·
FIDMFYDN - 1YR FIDMFYDN - 2YR	INDEX LIAB	EX5 EX5	Equity/Index	KITI	10/29/2020	11/03/2021.			274 . 42 273 . 6.	32,040	·	t			33,380		t	(7,966)			ł	· <del> </del>
FIDMFYDN - 2YK	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	KITI	10/29/2020	10/28/2022.			273.6		·	t					t	(35,444)			t	t
RAINBOW.	INDEX LIAB	FX5	Equity/Index	WF-	10/29/2020	11/03/2021.	3,800	·····	1.01	114,000		t	66,149		199,378		t	(28,345)			t	†
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021.	1,000		1.02	31.900		1	18,510		57.826		İ	(7,932)			İ	1
DJ EURO STOXX 50	INDEX LIAB.	EX5	Equity/Index	WF-	10/29/2020	11/03/2021.	1,284		3,016.27	120,840		L	70,118		247,804		L	(30,045)			L	
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	10/29/2020	11/03/2021.	304	<b>.</b>	3.102.11	17,370		1	10,079		37 . 140		L	(4,319)	<b>.</b>	ļ	<u> </u>	<u> </u>
DOW INDUSTRIAL	INDEX LIAR	EY5	Fauity/Index	WE_	10/20/2020	11/03/2021	370		26 712 42	228 260			132 //0	1	384 223			(56.754)	1			

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							Showing a	II Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta		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																					
	of Item(s)									Cumulative	Current											l
	Hedged,								0 0.	Prior Year(s)	Year Initial											Hedge
	Used for		T. (2)						Strike Price,	Initial Cost of	Cost of		Dools!			Llausslined	Total		A dissatura a mat		Cuadit	Effectiveness
	Income	Schedule/	Type(s) of	Exchange,		Date of			Rate or Index	Undiscounted	Undiscounted Premium		Book/			Unrealized Valuation	Foreign	Cumant Vaar'a	Adjustment		Credit	at Inception and at
	Generation or	Exhibit	Risk(s)	Counterparty or Central		Maturity or	Number of	Notional	Received	Premium (Received)	(Received)	Current Year	Adjusted Carrying			Increase/	Exchange Change in	Current Year's (Amortization)/	To Carrying Value of	Potential	Quality of Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
DOW INDUSTRIAL	INDEX LIAB	FX5	Equity/Index	WF-	10/29/2020	11/03/2021.	94	Amount	27,778.79	54,250	i aiu	IIICOITIC	31.479	Code	108.021	(Decrease)	D./A.O.V.	(13,489)	ricagea item	LAPOSUIC	Littity	(6)
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	WF -	10/29/2020	11/03/2021.	49		27,885.42	28.080			16,294					(6.982)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	10/29/2020	11/03/2021.			1,942.25	137,860			79,994		236,804			(6,982)				<u> </u>
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	10/29/2020	11/03/2021.			1,980.56	25,500		<b></b>	14,797		44,331			(6,340)				
S&P 400 MIDCAP NASDAQ 100	. INDEX LIAB	EX5	Equity/Index Equity/Index	WF	10/29/2020	11/03/2021.	5.800		2,009.29 11,350.74	46,410 70,180			26,930 40,722		95,595 182,606			(11,539)				· <del> </del>
NASDAQ 100	INDEX LIAB	EX3 EX5	Equity/Index	BOA-	10/29/2020	11/03/2021.	900		11,350.74	9,090		+	5,275		23,474			(2,260)				+
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	BNP-	10/29/2020	11/03/2021.			11,452.89	154,070			89,400		226,648			(38,308)				-
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-		11/03/2021	167		11,963.67	40,280			23,373		63,418			(10,015)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021.	79		11,702.61	21,420			12,429		32,694			(5,326)				. <b></b>
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	MS	10/29/2020	11/03/2021.	2,882		1,581.87	105,165 15,796			61,023 9,166		184,588			(26,148)				. <b></b>
RUSSELL 2000RUSSELL 2000	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	MS	10/29/2020	11/03/2021.			1,653.71	15,796			8,709		29,613 29,951			(3,927)				· <del> </del>
SP500L V5	INDEX LIAB	EX5.	Equity/Index	BNP	10/29/2020	11/03/2021.	102,250		330 . 76	437,570		İ	253,903		780 ,812		İ	(108,796)			İ	İ
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021.	13,675		322 . 08	61,160			35,489		90,862			(15,207)				[
SP500L V5 - 1YR	DEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021.	1,554		322 .72	7,600			4,410		12,144			(1,890)				. <b></b>
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	10/29/2020	10/28/2022.	9,614		495 . 18	104,720	ļ	<b>}</b>	82,500		183,945	<b></b>	<b> </b>	(13, 162)			<b> </b>	· <b> </b>
SPDR GOLD	. INDEX LIAB INDEX LIAB	EX5EX5	Equity/Index	BNP- BOA-	10/29/2020	11/03/2021.	11,973		384 .68	28,140								(6,997)				· <del> </del>
S&P MARC 5% - 2YR	INDEX LIAB	EX5.	Equity/Index Equity/Index	B0A-		11/09/2021.	10.168		383 .53	135,330		+	107,775		57,868			(200,278)			+	· <del> </del>
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/04/2020	11/09/2021	2,347		388.52	16,290		1	9,720		2,196			(4,050)			1	T
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	11/04/2020	11/09/2021	201		29,574.21	115,360			68,830		519,644			(28,683)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WF	11/04/2020	11/09/2021.	86		29,490.67	51,600		ļ	30 ,787		229,424			(12,830)			ļ	
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WF	11/04/2020	11/09/2021.	50		29,880.53	24,360			14,535		115,713			(6,057)				
DOW INDUSTRIAL	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	WF -	11/04/2020	11/09/2021.	29		27 ,485 .64 27 ,986 .89	15,040 10,440			8,974 6,229		25,846			(3,740)				· <del> </del>
S&P 400 MIDCAP	INDEX LIAB	EX5.		BARCLAYS-	11/04/2020	11/09/2021.	1,766		2.070.97	118.475			70,689		779,101			(29,457)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/04/2020	11/09/2021.	454		2,156.18	17,910			10,686		161,868			(4,453)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/04/2020	11/09/2021.			2, 183.93	18,293			10,915		182,631			(4,548)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/04/2020	11/09/2021.	252		1,973.86	8,375			4,997		12,978			(2,082)				
S&P 400 MIDCAP NASDAQ 100	. INDEX LIAB	EX5 EX5	Equity/Index	BARCLAYS	11/04/2020	11/09/2021.			1,965.93 11,777.02			+	10,934 42,273		32,138			(4,557)			+	· <del> </del>
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index Equity/Index	MS-	11/04/2020	11/09/2021.	600		11,777.02	5,400		<b>†</b>	3,222		2.065			(1,343)			·	+
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	MS-	11/04/2020	11/09/2021.	700		11,777.02	7,630			4.552		4,303			(1,897)			1	T
RUSSELL 2000	.INDEX LIAB	EX5	Equity/Index	WF	11/04/2020	11/09/2021.			1,703.91	49,500			4,552 29,534		417,319			(12,308)				
RUSSELL 2000.	. INDEX LIAB	EX5	Equity/Index	WF	11/04/2020	11/09/2021	495		1,799.20	12,400			7,399		175,596			(3,083)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	WF	11/04/2020	11/09/2021.	495		1,821.81	10,160			6,062		164,509			(2,526)				
RUSSELL 2000 SP500L V5	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	Wr BNP -	11/04/2020	11/09/2021.	92,914		1,631.23 334.13						20,464			(2,424)				-
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/04/2020	11/09/2021.	3,384		340 .63				4 791		9,654			(1,997)				·
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/10/2021.	4,348		275.96	26,280					18,569							
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/04/2022.	22,467		276 . 79	182,900			145,863		137 , 785			(22,988)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CIII	11/05/2020	11/10/2021.	23,554		283 . 13		ļ	<b>}</b>	45,196		40,452		<b></b>	(18,747)			<b>-</b>	· <del> </del>
FIDMFYDN - 5YRRAINBOW	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	CITI-	11/05/2020	11/05/2025.			275 .96 1 .02	34,440 92,730		t	31,663		27 ,065			(1,724)			·	t
RAINBOW	INDEX LIAB	EX5	Equity/Index	<u> Гіті-</u>	11/05/2020	11/10/2021.	700		1.03.	19,390		I	11,623		35.531		İ	(4,821)			I	T
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/10/2021.	964		3, 183.40				35,863		98,314			(14,876)				[
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	CITI	11/05/2020	11/10/2021.	218		3,250.93	15,400		ļ	9,231		28,292			(3,829)			ļ	. <b></b>
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	MS	11/05/2020	11/10/2021.	250		28,077.88	135,823		<b></b>	81,415		197,070			(33,771)			<b>.</b>	
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index Equity/Index	M2-	11/05/2020	11/10/2021.	60		29,071.54 28,787.64	24,667 39,720		t	14,786 23,809		38,147			(6,133)			·	·
S&P 400 MIDCAP	INDEX LIAB	FX5	Equity/Index	MS-	11/05/2020	11/10/2021.	2.651		2.028.98	119.016		t	71.340		183.810		t	(29,592)			t	†
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021.	638		2,081.94	28,691		I	17,198		45,547			(7, 134)			I	
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS	11/05/2020	11/10/2021.	491		2.116.57	19,060			11,425		31,208			(4,739)			ļ	ļ
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	BOA	11/05/2020	11/10/2021.			12,078.07. 12,078.07.	69,550		<b></b>	41,689		52,503		ļ	(17,293)			<b></b>	· <b> </b>
NASDAQ 100	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOA- BARCLAYS-	11/05/2020	11/10/2021.		·····	12,078.07		·	t	4,490 87,233		5,654 181,815		<del> </del>	(1,862)			t	· <del> </del>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	BARCLAYS-	11/05/2020	11/10/2021.	149		12,355.86	33,660		<b>†</b>	20,176		43,121			(8,369)			t	†
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/05/2020	11/10/2021.	83		12,295.47	19,000		I	11.389		24,278		<b></b>	(4,724)			I	
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	MS	11/05/2020	11/10/2021	2,289		1,638.46	97,888		1	58,676		155,931			(24,339)			1	1
RUSSELL 2000.	. INDEX LIAB	EX5	Equity/Index	MS	11/05/2020	11/10/2021.	843		1,676.64	29,568		<b></b>	17 ,724		49,339			(7,352)			ļ	. <b></b>
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	MS	11/05/2020	11/10/2021.	482	ļ	1,673.32	19,936	ļ	<b>†</b>	11,950		33,785		<del> </del>	(4,957)			<b>†</b>	+
SP500L V5SP500L V5 - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WF-	11/05/2020	11/10/2021.	92,430		334 . 44	403,340		<b>†</b>	241,769 6,294					(100,285)			<b>†</b>	+
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	11/05/2020	11/04/2022	8,145		505.72	88,540		İ	70,611		123,570		İ	(2,011)			İ	İ
SPDR GOLD.	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2020	11/10/2021	8,200		183 . 11	22,800			13,667		4,848			(5,669)				[
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	11/05/2020	11/10/2021	15,047		324 . 67	70,560			42,295		88,887			(17,544)			ļ	ļ
DOW INDUSTRIAL	INDEX LIAR	EY5	Fauity/Index	IROA -	11/11/2020	11/16/2021	248	I	31 455 46	100 010	1	1	61 605	1	260 532		ı	(24 866)	ı		1	1

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	of Item(s)						1			Cumulative	Current											
	Hedged,						1			Prior Year(s)	Year Initial											Hedge
	Used for						1		Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,			1		Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of	1	l	Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
D	or	Exhibit Identifier	Risk(s)	or Central	Total Dat	Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying	0-4-	F = i = 1 / = i = -	Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description  DOW INDUSTRIAL	Replicated INDEX LIAB	rve	(a)	Clearinghouse	Trade Date 11/11/2020		Contracts	Amount	(Paid) 33,013.53	Paid	Paid	Income	Value 4,528	Code	Fair Value 10.036	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
DOW INDUSTRIAL	. INDEX LIAB	ENG EYS	Equity/Index Equity/Index	ROA-	11/11/2020	) 11/16/2021. ) 11/16/2021.	34		32,366.79	7,600			4,682		15.678			(1,827)				·
DOW INDUSTRIAL	INDEX LIAB	FX5	Equity/Index	BOA-	11/11/2020	11/16/2021	17		29,280.03	9.200			5,667		14,299			(2,287)				1
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOA	11/11/2020	) 11/16/2021.	17		29 .338 .83	7,500			4,620		11, 105			(1,865)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	11/11/2020	11/16/2021.	500		11,892.93	4,500			2,772		3,260 54,778			(1, 119)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	B0A- B0A-	11/11/2020	) 11/16/2021.			1,981.84 1,726.51	4,900			3,018		54,778			(1,218)				<b></b>
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index Equity/Index	B0A-	11/11/2020	) 11/16/2021. ) 11/16/2021.	345	ļ	1,720.51	8,160 11,220			5,027 6,911		14,326			(2,029)				ł
SP500L V5	INDEX LIAB	EX5 FX5	Equity/Index	BNP-	11/11/2020	)11/16/2021.	89.269		335.27	405.880			250.019		545,246			(100.917)				·
SP500L V5	INDEX LIAB.	EX5		BNP-	11/11/2020	11/16/2021	3,363		342 . 47	8,690			5,353		9.650			(2,161)				
SP500L V5	. INDEX LIAB	EX5	Equity/Index	BNP-	11/11/2020	) 11/16/2021.	2,140		340 . 51	6,510			4,010		7,736			(1,619)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	B0A	11/11/2020	) 11/16/2021.			11,892.93	8,880		<b></b>	5,470		8,109		ļ	(2,208)			ļ	ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	B0A	11/11/2020	) 11/16/2021.	5,800	ļ	11,892.93	64,380		<b>+</b>			58,790		ł	(16,007)			<b>+</b>	<b></b>
RUSSELL 2000	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BOABOA-	11/11/2020	)11/16/2021. ) <u>.</u> 11/16/2021.	576	·····	1,881.10 1,945.36	21,700		t	13,367		141.577		t	(5,395)			·	†
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	11/11/2020	)11/16/2021.	70,018		381.71	614,100		1			125.126		t	(152,688)			1	†
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	11/11/2020	)11/11/2022.			378.66	113,100		I	91,175		58,393		I	(14, 196)			I	
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	CITI	11/11/2020	11/16/2021.	3,934		375 . 99	46,650			28,736		12,967			(11,599)				ļ
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	CITI	11/11/2020	) 11/16/2021.	1,573		384 . 38	11,880	ļ	<b></b>	7,318		2,063		ļ	(2,954)			<b></b>	ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	UBS- UBS-	11/11/2020	) 11/16/2021.	1,567		2,289.62	48,180			29,679 12,418		372,680			(11,979)				<b></b>
S&P 400 MIDCAP S&P 400 MIDCAP	. INDEX LIAB	EX3	Equity/Index Equity/Index	UBS-	11/11/2020	)11/16/2021. )11/16/2021.			2,291.73 2,382.30	20,160 4,960			3,055		156,800 59,162			(5,013)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/11/2020	)11/16/2021.	427		2.119.00	19.800			12,197		32.886			(4,923)				†
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/11/2020	11/16/2021	332		2,043.17	15,960			9,831		20,216			(3,968)				
HS1	.INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/12/2020	) 11/17/2021.	34		26.064.70	12,870			7.963		17.029			(3,200)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITI	11/12/2020	) 11/17/2021.	6,211		273.87	40,630			25,140		33,458			(10,102)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITI	11/12/2020	) 11/10/2022.	27,403 21,557		272.5	266,250			214,867 .57,680		214,546			(33,511)				ļ
FIDMFYDN - 1YRFIDMFYDN - 5YR	INDEX LIAB	EX3	Equity/Index Equity/Index	CITI	11/12/2020	)11/17/2021. )11/12/2025.			278 .82 274 .97	93,220 17,160			15,843		66,654			(859)				<del> </del>
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	)11/12/2023.	100.000		274.97	13.040			12.325		10.601			(466)				
RAINBOW	INDEX LIAB	EX5.	Equity/Index	ML-	11/12/2020	11/17/2021	3,600		0.96	107,280			66,380		148,380			(26,674)				
RAINBOW	. INDEX LIAB	EX5	Equity/Index	ML	11/12/2020	) 11/17/2021.	1,000		1	24,700			15,283		37,937			(6, 141)				
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	) 11/17/2021.	992		3,387.06	111,520			69,004		181,686			(27,728)				
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	) 11/17/2021.	233		3,469.33	11,040 242,760			6,831		17,752			(2,745)				<b></b>
DOW INDUSTRIAL	. INDEX LIAB	EXO EXS	Equity/Index Equity/Index	MS	11/12/2020	) 11/17/2021. ) 11/17/2021.			29,400.05 30,185.21				150,209 33,671		362,834			(60,359)				<b></b>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	)11/17/2021.	58		30.417.85	33.473			20,712		55.242			(8,323)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	)11/17/2021.	2.415		2.080.57	143.500			88.791		224,515			(35,680)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	MS	11/12/2020	) 11/17/2021.			2,134.39	30,912			19,127		49,335			(7,686)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	MS	11/12/2020	11/17/2021.	290		2, 177.87	12,918					22,865			(3,212)				
NASDAQ 100 NASDAQ 100	INDEX LIAB	EX5 EX5	Equity/Index	M2	11/12/2020	) 11/17/2021. ) 11/17/2021.	5,900	ļ	11,827.14	64,310	·	<del> </del>	39,792		46,124 5,472		<del> </del>	(15,990)			<del> </del>	<b>†</b>
NASDAQ 100	INDEX LIAB	ЕХ5 ЕХ5	Equity/Index Equity/Index	RNP.	11/12/2020	)11/1//2021.			11,803.48	190,400		<b>†</b>	117,811		253,927		·	(47,341)			<b>†</b>	<b>†</b>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020			L	11,898.10	46,000		I	28,463		61,569		I	(11, 437)			I	I
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	) 11/17/2021.	68		12,785.13	15,360		1	9,504		22,655			(3,819)			1	1
RUSSELL 2000	.INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/12/2020		2,868		1,713.59	110,789		ļ	68,551		177,550		ļ	(27,546)			ļ	ļ
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	11/12/2020	) 11/17/2021.	937		1,783.64	26,672	ļ	<b>}</b>	16,503		46,944		<b>}</b>	(6,632)			<b></b>	ļ
RUSSELL 2000 SP500L V5	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BARCLAYS	11/12/2020	) 11/17/2021. ) 11/17/2021.	293	·		12,905	·	t			29,712		t	(3,209)			t	t
SP500L V5	. INDEX LIAB	_ло FX5	Equity/Index	BNP - BNP - BNP -	11/12/2020	) 11/17/2021.	19,297		325 .82	92,610		t	57,303				t	(23,026)			t	†
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	3,369		324 . 18	20,570		I	12,728		25,926		I	(5, 114)			I	
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG	11/12/2020	) 11/11/2022.	5,978		499.3				63,743		106 , 127			(9,924)			ļ	
SPDR GOLD	. INDEX LIAB	EX5		BARCLAYS	11/12/2020	) 11/17/2021.	13,639	ļ	170 .5	48,000	ļ	<b>}</b>	29,700		18,832		ļ	(11,935)		ļ	<b></b>	<b>}</b>
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPM JPM-	11/18/2020	0.11/23/2021	82,865 2,091	ļ	384.84		ļ	<del> </del>	422,940		162,361		<del> </del>	(165,518)			<del> </del>	<b></b>
S&P MARC 5%	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	JPM-	11/18/2020	)09/15/2021. )11/23/2021.	3,398	·····	391 .34	26,780		t			1,015 6,411		t	(2,940)			·	†
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2020	)11/18/2022.		L	381.78	203.580		1	166,103		98.982		İ	(25,553)			I	I
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	B0A-	11/18/2020	11/23/2021.	455		31,145.84	237,180			150,688		620,364		I	(58,972)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	B0A	11/18/2020	) 11/23/2021.	122		31,793.49	43,200		ļ	27 ,446		107,739		ļ	(10,741)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	B0A	11/18/2020	)11/23/2021.	34	ļ	31,793.49	12,000	ļ	<b>}</b>	7,624		29,927	<b> </b>	ļ	(2,984)	ļ	ļ	<b>}</b>	ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOA	11/18/2020	)11/23/2021.	34		29,879.99	15,400		<del> </del>	9,784		24,721		<del> </del>	(3,829)			<b>†</b>	<b></b>
S&P 400 MIDCAPS&P 400 MIDCAP.	. INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	WF-	11/18/2020	) 11/23/2021. ) 11/23/2021.	1,548		2,257.20	85,800 14,630	····	t	54,511 9,295				t	(21,333)			†	t
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	.11/18/2020	)11/23/2021.	422		2,278.52	20,520		1	13,037		108,892		İ	(5,102)			1	İ
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	11/18/2020	) 11/23/2021.	328		2,129.31	10,150			6.449		17,264		I	(2,524)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/18/2020	)11/23/2021.	6,100		11,894.71	82,960		ļ	52,707		59,838		ļ	(20,627)			ļ	ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	11/18/2020		1,600	ļ	11,894.71	18,080	ļ	<b>}</b>	11,487		10,808	<b> </b>	ļ	(4,495)		ļ	<b>}</b>	<b>}</b>
NASDAO 100	INDEX LIAB	E X D	Fauity/Index	MS-	11/18/2020	11/23/2021	500	1	11 894 71	4 650	1	1	2 954	1	2 112	ı	1	(1 156)	1		1	1

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4	2	3		5	6	7	Showing a	II Options, C	aps, Floors, 0	Collars, Swaps	and Forward	ds Open as of	Current Stat	tement D	Date 16	17	18	10	20	04	20	T 22
	Description of Item(s) Hedged, Used for Income Generation	Schedule/	Type(s)	5 Exchange, Counterparty	0	Date of	0	9	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium	Current Year Initial Cost of Undiscounted Premium	13	Book/ Adjusted	15	16	Unrealized Valuation	Total Foreign Exchange	19 Current Year's	20 Adjustment	21	22  Credit Quality of	Hedge Effectiveness at Inception and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)		Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid <sup>′</sup>	Income	Value	Code	Fair Value	(Decrease)	B./A.Č.V.	` Accretion ´	Hedged Item	Exposure	Entity	(b)
RUSSELL 2000	INDEX LIAB	.EX5	Equity/Index	NF	11/18/2020.	11/23/2021.	565			31,100			19,759		171,104			(7,733)				ļ
RUSSELL 2000 RUSSELL 2000	INDEX LIAB	EX5	.Equity/Index .Equity/Index	NF	11/18/2020.	11/23/2021			1,942.70				18,202		199,544			(7,123)				<b></b>
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	 NF	11/18/2020	11/23/2021			1,755.16	12,110					22,178			(3,011)				
SP500L V5	INDEX LIAB	EX5		BNP	11/18/2020.	11/23/2021.	115,584		. 335 . 62	475,020			301,795		695,756			(118,108)				ļ
SP500L V5	INDEX LIAB	EX5 EX5		BNP- BNP-	11/18/2020.	11/23/2021	6,438		. 340 . 52 . 26 . 225 . 18				11,474 13,936		23,776 28,387			(4,490)				<b></b>
FIDMFYDN - 1YR	INDEX LIAB	EX5		CITI	11/19/2020.	11/24/2021.	9,046		. 275 . 27	59,750			38,126		42,709			(14,856)				
FIDMFYDN - 2YR		EX5	Equity/Index		11/19/2020_	11/18/2022	30,755		. 275 . 82	271,150			221,544		200,962			(34,080)				ļ
FIDMFYDN - 1YR FIDMFYDN - 5YR	INDEX LIAB	EX5EX5	.Equity/Index .Equity/Index		11/19/2020.	11/24/2021.			. 282 . 45. . 276 . 37.	67,080 60,130			42,803 55,749		37,340			(16,679)				·····
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index		11/19/2020.	11/19/2027.	100,000		276.37	13,050			12,371		10.266			(466)				
RAINBOW	INDEX LIAB	EX5	Equity/Index(	CITI	11/19/2020.	11/24/2021	2,600		. 0 . 99	82,420			52,592		119,940			(20, 493)				ļ
RAINBOW DJ EURO STOXX 50	INDEX LIAB	EX5	.Equity/Index Equity/Index	CIII	11/19/2020.	11/24/2021.	1,200			24,600 138,600			15,697 88,440		38,637			(34,461)				·
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	11/19/2020.	11/24/2021.	174		3,534.81	11,160			7,121		19,260			(2,775)				
DOW INDUSTRIAL		EX5	. Equity/Index	BARCLAYS	11/19/2020.	11/24/2021.	343		. 30,043.41				151,452		351,198			(59,014)				
DOW INDUSTRIAL		EX5EX5.	. Equity/Index		11/19/2020.	11/24/2021. 11/24/2021.	102		. 30,751.00				35,223		84,166			(13,725)				·
S&P 400 MIDCAP		EX5	Equity/Index	WF-	11/19/2020.	11/24/2021.	2,420		2,179.23	121,680			77,643		189.501			(30, 254)				
S&P 400 MIDCAP		EX5	Equity/Index	NF	11/19/2020.	11/24/2021.			2,271.65	30,080			19,194		53,715			(7,479)				
S&P 400 MIDCAP NASDAQ 100		EX5EX5.	Equity/Index	NF	11/19/2020. 11/19/2020.	11/24/2021 11/24/2021	233		. 2,392.00. . 11,985.43.	5,800 84,180			3,701		12,118			(1,442)				<b></b>
NASDAQ 100		EX5	Equity/Index	BOA-	11/19/2020.	11/24/2021.	1,600		11,985.43	18,080			53,715		16,701			(4,495)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	11/19/2020.	11/24/2021.	651		. 12,141.24	180,960			115,470		238,035			(44,993)				
NASDAQ 100		EX5	Equity/Index	BNP	11/19/2020.	11/24/2021.	133		. 12,500.80	23,040			14,702		31,053			(5,729)				<b></b>
NASDAQ 100 RUSSELL 2000	INDEX LIAB	EX5EX5	Equity/Index		11/19/2020.	11/24/2021. 11/24/2021.	2,298			11,460			7,313 72,207		15,439			(2,849)				
RUSSELL 2000	INDEX LIAB	EX5	. Equity/Index	BARCLAYS	11/19/2020.	11/24/2021.				19,760			12,609		33,303			(4,913)				
SP500L V5	INDEX LIAB	EX5		BNP-	11/19/2020.	11/24/2021	115,459		. 336 . 31	471,250			300,702		654,237							<b> </b>
SP500L V5SP500L V5 - 1YR	INDEX LIAB	EX5EX5.	. Equity/Index . Equity/Index	BNP	11/19/2020. 11/19/2020.	11/24/2021 11/24/2021	14,700		. 327 .5	61,440			39,205 5,437		71,028			(15,276)				<b></b>
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA	11/19/2020.	11/18/2022.	11,954		. 501.26	152,880			124,911		192,394			(19,215)				
SPDR GOLD		EX5	Equity/Index		11/19/2020.	11/24/2021.	13,131		. 178 . 31	37,030			23,629		11,990			(9,207)				<b></b>
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5EX5	Equity/Index		11/24/2020.	11/30/2021.	79,626		383.31378.72				434,644		154,399			(165,083)				·····
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	_11/24/2020_	11/23/2022	11,001		. 381.78	143,220			118,018		70,748			(18,001)				
DOW INDUSTRIAL		EX5	Equity/Index	BOA	11/24/2020.	11/30/2021.	233		. 32,269.66	91,000			59,410		147,353			(22,565)				<b></b>
DOW INDUSTRIAL	INDEX LIAB	EX5 EX5	Equity/Index		11/24/2020.	11/30/2021 11/30/2021	53		. 33,171.04	11,520			7,521 4,074		11,996 7.022			(2,857)				·
DOW INDUSTRIAL	INDEX LIAB	EX5.	Equity/Index	BOA	11/24/2020.	11/30/2021	20		. 29,926.05	11,460					15,730			(2,842)				
DOW INDUSTRIAL		EX5		BOA	11/24/2020.	11/30/2021.	17		. 29,835.91	11,350					16,127			(2,814)				ļ
DOW INDUSTRIAL		EX5FX5	Equity/Index	BOA	11/24/2020	11/30/2021	20		29,445.31				10,576 50,766		22,549			(4,017)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	NF	11/24/2020	11/30/2021	496		2,435.18	15,840			10,341		65 , 144			(3,928)				
S&P 400 MIDCAP		EX5	Equity/Index	NF	11/24/2020.	11/30/2021.	361		. 2,430.75	11,840			7,730		48,565			(2,936)				ļ
S&P 400 MIDCAP S&P 400 MIDCAP		EX5EX5	. Equity/Index Equity/Index	MF	11/24/2020.	11/30/2021.	225		2,240.01	8,400 11,500			5,484 7,508		15,484			(2,083)		<b></b>		<u> </u>
NASDAQ 100	INDEX LIAB	EX5	. Equity/Index	 NS	11/24/2020.	11/30/2021.	4,600		. 12,079.81				34,236		43,475			(13,003)				
NASDAQ 100	INDEX LIAB	EX5.	. Equity/Index	MS	11/24/2020.	11/30/2021.	800		12,079.81	9.120			5,954		7,561			(2,261)				ļ
NASDAQ 100RUSSELL 2000	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	WS BOA-	11/24/2020. 11/24/2020.	11/30/2021 11/30/2021				5,640 26,250			3,682 17,137		3,837 95,565			(1,399)				t
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index		11/24/2020.	11/30/2021	486		. 2,090.78	11,520					57,517			(2,857)				
RUSSELL 2000.	INDEX LIAB	EX5		BOA	11/24/2020.	11/30/2021.	432		. 2,096.34	9,840			6,424		49,420			(2,440)				ļ
SP500L V5SP500L V5	INDEX LIAB	EX5EX5	. Equity/Index . Equity/Index	MF	11/24/2020.	11/30/2021.	74,437		337 . 22	281,880 27,810			184,026		330,821			(69,896)				<u> </u>
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	11/24/2020.	11/30/2021.	3,370		. 341 . 46	8,690			5,673		9,468			(2.155)				
HS1	INDEX LIAB	EX5	. Equity/Index	BNP-	11/25/2020.	11/30/2021	26		26,589.74	11,410	ļ				13,935		ļ	(2,837)		ļ		ļ
FIDMFYDN - 1YRFIDMFYDN - 2YR	INDEX LIAB	EX5EX5	.Equity/Index( .Equity/Index	UIII DITI-	11/25/2020.	11/30/2021. 11/25/2022			. 276 . 41 276 . 41				29,107 214,014		28,604			(32,534)				ł
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI	11/25/2020.	11/30/2021.	20,033		. 283.07	76,560			50,122		36,410			(19,036)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI	11/25/2020.	11/25/2025.	100,000		. 277 . 24						6,491			(429)				ļ
RAINBOW DJ EURO STOXX 50	INDEX LIAB	EX5	. Equity/Index! . Equity/Index!		11/25/2020.	11/30/2021. 11/30/2021.	3,800		. 0 . 98	129,960			85,081 74,619		181,347			(32,313)				<b>†</b>
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index		11/25/2020.	11/30/2021.	171			13,680					25,643			.1(3.401)				
DOW INDUSTRIAL	INDEX LIAB	EX5		BNP-	11/25/2020.	11/30/2021	291		29,991.95	209,670			137,265		290,642			(52, 132)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNPBNP	11/25/2020. 11/25/2020.	11/30/2021	64	·····	. 31,216.73	33,630		<del> </del>	22,017 8,956		51,429 21,676	<u> </u>		(8,362)	<u> </u>			ł
DOM THROUGHTAL	INDLA LIAD		.µ∟quity/IIIU⊎X	UNI	. <b>.</b> . 1 1 / 2 J / 2 U 2 U .	11/30/2021.		ŀ	.101,040.02		· · · · · · · · · · · · · · · · · · ·	<del> </del>		1		ļ	·	- <b></b> (0,401)	·	h		<u>+</u>

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							Showing a	II Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta		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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for		l						Strike Price,	Initial Cost of	Cost of						Total				0 111	Effectiveness
	Income	0	Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign	.,,	Adjustment		Credit	at Inception
	Generation	Schedule/ Exhibit	of Dial(a)	Counterparty or Central		Date of Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted			Valuation Increase/	Exchange Change in	Current Year's (Amortization)/	To Carrying Value of	Potential	Quality of Reference	and at Quarter-end
Description	or Replicated	Identifier	Risk(s) (a)	Clearinghouse	Trade Dat			Amount	(Paid)	Paid	Paid	Income	Carrying Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S&P 400 MIDCAP	INDEX LIAB	FYS	Equity/Index	RNP.	11/25/2020	) 11/30/2021.	2,816	Amount	2,201.56	145,700	Falu	income	95,385	Code	217.855	(Decrease)	B./A.C.V.	(36,227)	neugeu item	Exposure	Ellily	(b)
S&P 400 MIDCAP	. INDEX LIAB	FX5	Equity/Index	BNP-	11/25/2020	011/30/2021	681		2,283.01	27,450			17.971		45,470			(6.825)				T
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	409		2,294.02	19,530			12,786		33,510			(6,825) (4,856)				
NASDAQ 100	.INDEX LIAB	EX5	Equity/Index	MS	11/25/2020	) 11/30/2021.	4,600		12, 152.21	52,900			34,632		34,760			(13, 153)				ļ
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	MS	11/25/2020	0 11/30/2021.	700		12,152.21 12,152.21	8,050		ļ	5,270		5,289			(2,002)				ļ
NASDAQ 100 NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	B0A-	11/25/2020	)11/30/2021 )11/30/2021			12, 152.21	157,680 21,580		<del> </del>	103,228 14,128		193,602 27,689			(39,205)			+	· <del> </del>
NASDAQ 100	INDEX LIAB	ENG	Equity/Index	B0A-	11/25/2020	) 11/30/2021.	49		12,764.12	12,600		t	8,249		16,333			(5,366)			·	·
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	BOA-	11/25/2020	11/30/2021	2,656		1.837.64	134.750		1	88.217		203.582			(33,504)				1
RUSSELL 2000	INDEX LIAB	EX5		BOA-	11/25/2020	) 11/30/2021.	488		1,924.36	16,650		I	10,900		27,893			(4,140)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BOA	11/25/2020	) 11/30/2021.	434		1,939.12	16,880		ļ	11,051		29,654			(4, 197)				ļ
SP500L V5	. INDEX LIAB	EX5		BOA	11/25/2020	0 11/30/2021.	74,458		337 . 12	281,880		<b></b>	184,538		372,048		ļ	(70,086)			<b></b>	<b></b>
SP500L V5	. INDEX LIAB	EX5	Equity/Index	BOA- BOA-		) 11/30/2021.	12,256		325 . 37	59,200	ļ	ł	38,756		80,024 13,467		<del> </del>	(14,719)	ļ		<b>†</b>	· <del> </del>
SP500L V5 - 1YR SP500L V8.	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	MS-	11/25/2020	)11/30/2021. )11/25/2022	2,758 10,468		327 .98 506 .94	12,510 111,230		t	8,190 91,840		165,783			(3,110)			·	†
SPDR GOLD.	INDEX LIAB	EX5	Equity/Index	WF -	11/25/2020	)11/30/2021	6.489		162.39	20,350		İ	13.323		12,551		<b>†</b>	(5,060)			1	1
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	12/02/2020	) 12/07/2021.				671,580		I			186,565			(166,980)			I	
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	Equity/Index	GS	12/02/2020	)12/02/2022	9,166		381.85	120,400			100,576		58,446			(15,112)				<u> </u>
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	<u> 68</u>	12/02/2020	) 12/07/2021.	3,404		381 .85	31,070		ļ	20,936					(7,725)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WF	12/02/2020	0 12/07/2021.	271		31,467.63	168,480			113,527 13,342		343,982			(41,890)				<b></b>
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index Equity/Index	Wr	12/02/2020	)12/07/2021 )12/07/2021	60 47		32,573.33 32,125.07	19,800		<del> </del>	13,584		38,632			(4,923)				· <del> </del>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF.	12/02/2020	) 12/07/2021.	40		29 . 824 . 02	20,100		İ	13,504		32.328			(4,983)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	1,414		2,303.65	92,070			62,040		356,013			(22,892)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	B0A-	12/02/2020	. 12/07/2021.	411		2,404.48	14,220			9.582		67.629			(3,536)				
S&P 400 MIDCAP	. INDEX LIAB	EX5		BOA	12/02/2020	12/07/2021	319		2,448.31			ļ	5,472		41,952			(2,019)				
S&P 400 MIDCAP	. INDEX LIAB	EX5		BOA	12/02/2020	)12/07/2021 )12/07/2021	274		2, 169.95	9,420					13,997			(2,342)				ļ
S&P 400 MIDCAP SPLV5UE - 5YR	. INDEX LIAB	EX5	Equity/Index	BUA-	12/02/2020	)12/07/2021 )12/02/2025.	319		2,189.67 191.71	16,800 11,330		ł	11,320 10,586		30,064			(4,177)			·	· <del> </del>
NASDAQ 100	INDEX LIAB	ЕХЭ FX5	Equity/Index Equity/Index	BOA-	12/02/2020	)12/02/2025.	6,400		12.456.41	69,120		·····	46,575		75.856			(17.186)				·
NASDAQ 100	INDEX LIAB	FX5		BOA-	12/02/2020	012/07/2021	600		12,456.41	6,480		1	4,366		7,111			(1,611)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	12/02/2020	)12/07/2021.	.L700 l		12,456.41	6,090		I	4,104		5,846			(1,514)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BOA	12/02/2020	)12/07/2021.	544		1,975.88	25,500			17 , 183		120,563			(6,340)				ļ
RUSSELL 2000	. INDEX LIAB	EX5		BOA	12/02/2020	) 12/07/2021.	435		2,038.37	13,280			8,948		73 , 137			(3,302)				
RUSSELL 2000RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index Equity/Index	BOA- BOA-	12/02/2020	)12/07/2021. )12/07/2021.			2,064.10 1,860.08						40 , 152 24 , 927			(1,728)				· <del> </del>
RUSSELL 2000	INDEX LIAB	EXO EXS	Equity/Index	B0A-	12/02/2020	)12/07/2021.	272		1.817.80	8,950		<b></b>	6,031		15.550			(3,282)				·
SP500L V5	INDEX LIAB	FX5	Equity/Index	MS-	12/02/2020	)12/07/2021	124,138			527.800		İ	355.648		681.372			(131,231)				†
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2020	12/07/2021	2,446		339 . 15	8,400			5,660		10,462			(2,089)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITI	12/03/2020	) 12/08/2021.	6,848		276 . 61	44,460		L	30,077		28,622			(11,054)				<u> </u>
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITI	12/03/2020	) 12/02/2022.			280 . 21	100,320		ļ	83,915		65,777			(12,609)				
FIDMFYDN - 1YR FIDMFYDN - 5YR	. INDEX LIAB	EX5	Equity/Index	CIII-	12/03/2020	)12/08/2021. )12/03/2025	16,220		283 .54 277 .44	58,050 17,160			39,271 16,042		28,875 12,909			(14,433)				· <del> </del>
FIDMFYDN - 5YR	INDEX LIAB	ENS EXS	Equity/Index Equity/Index	CITI-	12/03/2020	) 12/03/2025.	100,000		277 .44	10.850		†	10,143				<b>†</b>	(859)			†	t
RAINBOW	INDEX LIAB	EX5	Equity/Index	Čiti-	12/03/2020	12/08/2021	3,600		0.99	95,760		I	64,782		135,280		İ	(23,810)			1	I
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	12/03/2020	12/08/2021	900		1.01	20,970			14,186		30.528			(5,214)				
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	WF	12/03/2020	) 12/08/2021.	1,308	<b>.</b>	3,531.16	135,700	ļ	ļ	91,802		222,229		ļ	(33,740)			ļ	ļ
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	WF	12/03/2020	012/08/2021.	142		3,583.92	11,700		ļ	7,915		19,681			(2,909)			<b></b>	<b></b>
DOW INDUSTRIALDOW INDUSTRIAL.	. INDEX LIAB	EX5	Equity/Index Equity/Index	MS	12/03/2020	) 12/08/2021. ) 12/08/2021.	334		29,909.58	244,500 43,650		t	165,405		326 , 711		····	(60,792)			<b>†</b>	t
DOW INDUSTRIAL	INDEX LIAB	FX5	Equity/Index	MS-	12/03/2020	)12/08/2021.	37		30.688.78	32.670		İ	22,101		48.040			(8,123)			1	1
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/03/2020	12/08/2021	3,177		2,212.29	171,500		I	116,020		253,345			(42,641)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	12/03/2020	) 12/08/2021.	454		2,346.70	18,100		ļ	12,245		31,266			(4,500)				ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	12/03/2020	) 12/08/2021.	227	<b></b>	2,324.67	8,650	ļ	ļ	5,852		14,202		ļ	(2,151)			<b>}</b>	· <b> </b>
NASDAQ 100NASDAQ 100.	. INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	B0A- B0A-	12/03/2020	)12/08/2021. )12/08/2021.	6,400		12,467.13. 12,467.13.			ł	47 , 193 5 , 162		55,646			(17,345)			<b>+</b>	· <del> </del>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	) 12/08/2021. ) 12/08/2021.			12,467.13	188,487		t			219,704		<b>†</b>	(1,897)			<b>†</b>	t
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	)12/08/2021.	104		13,065.55	27,170		İ	18,381		32,100			(6,755)			1	1
NASDAQ 100	.INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	012/08/2021.	48		13,102.95	9,456		I	6.397		10,968			(2,351)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	12/08/2021	2,488		1,857.94	109,112	ļ	ļ	73,815		167 , 175		ļ	(27 , 129)			ļ	ļ
RUSSELL 2000.	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/03/2020	) 12/08/2021.	649		1,902.31	27,324		ļ	18,485		44,953		ļ	(6,794)			<b></b>	ļ
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/03/2020	0 12/08/2021.	379		1,906.01	13,874	ļ	ļ	9,386		22,526		<b> </b>	(3,450)			<b>.</b>	<b></b>
SP500L V5SP500L V5	. INDEX LIAB	EX5	Equity/Index	BOA	12/03/2020	)12/08/2021. )12/08/2021.	124,521		336	549 , 450		<del> </del>	371,705		704,607			(136,614)			<b>†</b>	·
SP500L V5 - 1YR	INDEX LIAB	шло FX5	Equity/Index Equity/Index	BOA- BOA-	12/03/2020	)12/08/2021.	1 530		326 . 19	8,450		t	5,716				·	(26,612)			<b>†</b>	†
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	12/03/2020	12/02/2022	1,530 7,673		508.61	86,400		İ	72,271		104,197		İ	(10,860)			1	İ
SPDR GOLD.	INDEX LIAB	EX5	Equity/Index	MS-	12/03/2020	12/08/2021	18,517		172.81	49,600			33,555		21,022			(12,332)				
S&P MARC 5%	INDEX LIAB	FX5	Fauity/Index	IGS-	12/09/2020			· · · · ·	384 94	626 670	1	1	433 997	1	154 560		Ι	(155, 814)	1		1	1

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	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of							Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	GS	12/09/2020	12/14/2021.	2,352		382.64	21,510			14,897		5,812			(5,348)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/09/2020	12/14/2022.	11,499		381.88	156,200			132 , 122		73,957		ļ	(19,472)				ļ
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	SG	12/09/2020	12/09/2022.	2,137		334 .5	19,180			16,203		24,105			(2,407)				ļ
SP500L V5SP500L V5	. INDEX LIAB	EX5	Equity/Index	86-	12/09/2020	)12/14/2021. )12/14/2021.	111,713		334 .83	559,980			387,811					(139,232)				<b></b>
SP500L V5	INDEX LIAB	EXS	.Equity/Index Equity/Index	SG-	12/09/2020	12/14/2021	1.526		341.71	4.550			3,151		5.814			(1,417)				<b>†</b>
DOW INDUSTRIAL	INDEX LIAB.	FX5	Equity/Index	BOA-	12/09/2020	12/14/2021	382		31,993.21	181,700			125,835		.358,320			(45, 177)				
DOW INDUSTRIAL	INDEX LIAB	EX5		B0A-	12/09/2020	12/14/2021.	63		32,895.27	16,720			11,579		26,775		I	(4,157)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BOA	12/09/2020	12/14/2021	53		32,955.41	13,600			9,419		21,142			(3,381)				<u> </u>
DOW INDUSTRIAL	. INDEX LIAB	EX5		BOA	12/09/2020	12/14/2021.	30		30 , 128 . 94				12,902		25,877			(4,632)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	B0A	12/09/2020	12/14/2021.	20		30,068.81	12,120			8,394		16,394			(3,013)				<b></b>
S&P 400 MIDCAP S&P 400 MIDCAP	. INDEX LIAB	EX5 EX5	.Equity/Index Equity/Index	WF -	12/09/2020	12/14/2021.	1,116 402		2,386.12 2,504.86	61,250 10,440		· <del> </del>	42,418 7,230		209,369 40,651		t	(15,229)				t
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	WF -	12/09/2020	12/14/2021.	357		2,504.60	9,360		†	6,482		36,630		t	(2,390)				†
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/09/2020	12/14/2021.			2,302.02	6,550		1	4,536	1	9,542		İ	(1,629)				1
NASDAQ 100	INDEX LIAB	EX5.	Equity/Index	MS	12/09/2020	12/14/2021.	5,900		12,364.64				55,570		51,041		I	(19,951)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	.12/09/2020	. 12/14/2021.	800		12,364.64	9,120			6,316		4,616		ļ	(2,268)				ļ
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	12/09/2020	12/14/2021.	500		12,364.64	4,650			3,220		1,720		ļ	(1,156)				ļ
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	12/09/2020	12/14/2021.	736		1,983.93	52,780			36,553		163,267			(13,123)				<b></b>
RUSSELL 2000	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BOA- BOA-	12/09/2020	)12/14/2021. )12/14/2021.	315 315		2,109.48 2,139.91	10,140 8,220					38,400			(2,521)				<b></b>
RUSSELL 2000	INDEX LIAB	EX5		B0A-	12/09/2020	12/14/2021.	263		1,928.77	6,900			4.779		12,260			(1,716)				<b>†</b>
HSI	INDEX LIAB	EX5.		BARCLAYS-	12/10/2020	12/15/2021.	30		26.727.51	10.320			7 . 175		12,200			(2,566)				<b>†</b>
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2020	12/15/2021	2.870		280.95	14,560			10,122		7,353			(3,620)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITI	12/10/2020	12/15/2021.	19,015		286 . 25	59,890			41,637		23,702			(14,891)				
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITI	12/10/2020	12/14/2022.	30,496		276 . 21	301,750			255,577		196,037		<b></b>	(37,667)				ļ
FIDMFYDN - 5YR	. INDEX LIAB	EX5	Equity/Index	CITI	12/10/2020	12/10/2025.	400,000		278 . 72	34,320			32,214		24,754			(1,718)				ļ
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	12/10/2020	12/15/2021	3,900			115,050			79,985		160,087			(28,606)				<b></b>
RAINBOW	. INDEX LIAB	EX5	Equity/Index Equity/Index	ML- CITI	12/10/2020	12/15/2021. 12/15/2021.			1.01 3,529.35	21,280 90,060			14,794 62,611		30,601			(5,291)				<b>+</b>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/10/2020	12/15/2021	387		30,359.25	286,404			199,113		393 , 282			(71,211)				<b>†</b>
DOW INDUSTRIAL	INDEX LIAB	FX5	Equity/Index	MS-	1.12/10/2020	12/15/2021.	77		30 .749 .24	44.390			30,861		60.683			(11,037)				İ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/10/2020	12/15/2021.	23		32,009.21	9,254			6,434		13,219		I	(2,301)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	MS	12/10/2020	12/15/2021.			2,266.41	155,016			107,770		219.090		L	(38,543)				<u> </u>
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	MS	12/10/2020	12/15/2021.	623		2,336.04	20,216			14,055		29,632			(5,026)				ļ
NASDAQ 100	INDEX LIAB	EX5 EX5	Equity/Index	BOA	. 12/10/2020	12/15/2021	5,900		12,401.74	79,060			54,964		50,126		<b></b>	(19,657)				ļ
NASDAQ 100	INDEX LIAB	FX5	Equity/Index Equity/Index	BNP-	12/10/2020	12/15/2021. 12/15/2021.			12,401.74	7,700 206,800			5,353 143,771		3,886		<b></b>	(1,915)				ł
NASDAQ 100	INDEX LIAB	FX5	Equity/Index	BNP-	12/10/2020	12/15/2021	145		12.885.40	34,380			23,902		39,961			(51,418) (8,548)				·
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	SG-	12/10/2020	12/15/2021.	2.861		1,924.62	123,200		1	85,651		173,661			(30,632)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	SG	12/10/2020	12/15/2021.	676		2,014.99	21,190			14,732		32,563		I	(5,269)				
SP500L V5	. INDEX LIAB	EX5	Equity/Index	GS	12/10/2020	12/15/2021.	112,163		334 . 4				400,578		746,348			(143,263)				ļ
SP500L V5	. INDEX LIAB	EX5	Equity/Index	GS	12/10/2020	12/15/2021	10,697		326 . 22	55,650	ļ		38,689		71,401		ļ	(13,837)		ļ		ļ
SP500L V5 - 1YR	INDEX LIAB	EX5 FX5	Equity/Index	68- 60	12/10/2020	12/15/2021	3,362 7,235		326 .87	17,820		+	12,389		20,114		·	(4,431)				<del> </del>
SP500L V8SPDR GOLD.	INDEX LIAB	EX5.	Equity/Index Equity/Index	BNP-	12/10/2020	12/14/2022. 12/15/2021.	12,778		502 .86 172 .68	95,880		†			122,881		t	(11,969)	·····	<b></b>		<del> </del>
S&P MARC 5%	. INDEX LIAB	EX5		MS-	12/10/2020	112/13/2021.	83,247		386 .7	675,200		1	480,242		169,475		t	(167,880)				t
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MŠ-	12/16/2020	12/21/2021.	2,601		382 .85	26,400			18,777		7,419		I	(6,564)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	MS	12/16/2020	12/21/2021.	1,561	<b>.</b>		15.840	L		11,266		4,452		ļ	(3,938)				<u> </u>
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MS	12/16/2020	12/21/2022.	23,153		384 . 39	312,390			267,167		134,400		ļ	(38,942)				ļ
DOW INDUSTRIAL	. INDEX LIAB	EX5		B0A	12/16/2020	12/21/2021	408		31,300.41	291,510	ļ	+	207,339		614,873		<b></b>	(72,480)	ļ			<b>-</b>
DOW INDUSTRIAL	. INDEX LIAB	EX5.	Equity/Index Equity/Index	B0A- B0A-	12/16/2020	12/21/2021	96	·····	32,416.13	33,640		+	23,927		70,645 9,791		<b>†</b>	(8,364)	····	·····	<del> </del>	<del> </del>
DOW INDUSTRIAL	INDEX LIAB	EX5 FX5		B0A-	12/16/2020	12/21/2021. 12/21/2021.	30	·····	30.003.76	17.820	ļ	†	12,675		25,400		t	(4,431)	l			†
DOW INDUSTRIAL	INDEX LIAB	EX5		BOA-	12/16/2020	12/21/2021	23	l	29.762.53	17,640		1	12.547		25,358		I	(4,386)	L			I
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/16/2020	12/21/2021.	1,931		2,367.76	151,800			107,969		406,810		I	(37,743)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/16/2020	12/21/2021.	614		2,486.26	25,340			18,023		74,008		ļ	(6,300)				ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5		BARCLAYS-	12/16/2020	12/21/2021.	307		2,456.64	14,910			10,605		43,280		ļ	(3,707)		ļ		ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5		BARCLAYS-	12/16/2020	12/21/2021.	527		2,276.61	23,640		+	16,814		35,624		<b></b>	(5,878)				<b></b>
NASDAQ 100NASDAQ 100	INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	Mo	12/16/2020	12/21/2021	6,800	····	12,668.16			+			45,251 6,655		ł	(19,443)	····		<del> </del>	ł
RUSSELL 2000	DEX LIAB	EX5	.Equity/Index	WF -	12/16/2020	) 12/21/2021. ) 12/21/2021.	461		2.019.11	38,790		t			91.401		t	(2,859)				<b>†</b>
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	WF -	12/16/2020	12/21/2021.	512		2.155.80	19,200		†	13,656		50,346		t	(4,774)	·····			İ
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	WF-	1.12/16/2020	12/21/2021.			2.224.15			I	4.339		15.853		I	(1,517)				L
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	WF	12/16/2020	12/21/2021.	256		1,817.98	19,440			13,827		27,570			(4,834)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS	12/16/2020	12/21/2021	134,081		337 . 67	580,800			413,100		700,366		<b></b>	(144,409)				ļ
SP500L V5.	. INDEX LIAB	EX5	Equity/Index	GS	12/16/2020	12/21/2021	3,961		339 . 97	14,430	ļ	· <b> </b>	10,263		17,091	<b></b>	<b>}</b>	(3,588)	ļ	ļ		ļ
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	LIII	12/17/2020	12/22/2021.	12,877		278 . 72	84,240		+	60,142		43,714		<del> </del>	(20,945)	····			ł

											<i></i>	<b>,                                    </b>	.0110									
							Showing a	II Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Stat	tement l	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
FIDMFYDN - 2YR	. INDEX LIAB	EX5	Equity/Index	CITI	12/17/2020	12/21/2022	38,632		. 279	344,520			295,040		204,912			(43,006)				
FIDMFYDN - 5YR	. INDEX LIAB	EX5	Equity/Index	CITI	12/17/2020	12/17/2025	200,000		. 279 . 56	16,700		<b></b>	15,738		11,662			(836)				ļ
RAINBOWRAINBOW		EX5 EX5	Equity/Index Equity/Index	CIII-	12/17/2020	12/22/2021. 12/22/2021.				98,640			70,422		128,584 7,698			(24,526)				·
DJ EURO STOXX 50.	INDEX LIAB	EX5.	Equity/Index	CITI-	12/17/2020	12/22/2021	1,123		3,560.87	110,400			78,818		168,000			(1,522)				·
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	12/17/2020	12/22/2021	140		3.585.79	7,700			5,497		11.453			(1,915)				T
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP - BNP - BNP -	12/17/2020	12/22/2021	140		3,632.08	9,250			6,604		14,539			(2,300)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	12/17/2020	12/22/2021.			. 30,606.40	228,480		ļ	163,119		291,094			(56,809)			ļ	
DOW INDUSTRIAL		EX5		BNP-	12/17/2020	12/22/2021	59		31,273.07	39,780		ļ	28,400		52,949			(9,891)			ļ	·
DOW INDUSTRIALS&P 400 MIDCAP		EX5EX5.	Equity/Index Equity/Index	BNP-	12/17/2020	12/22/2021. 12/22/2021.	49 2,742		. 31,454.89 2,295.61	28,350 131,040			20,240		38,077			(7,049)				·
S&P 400 MIDCAP		EX5	Equity/Index	WF-	12/17/2020	112/22/2021.	522		2,313.99	28,560			20,390		38,249			(7,101)				· <del> </del> · · · · · · · · · · · · · · · · · · ·
S&P 400 MIDCAP		EX5	Equity/Index	WF-	12/17/2020	12/22/2021	566		2,389.82	30,160			21,532		43,525			(7,499)				
NASDAQ 100.		EX5.	Equity/Index	BOA-	12/17/2020	12/22/2021	6.800		12,752.06	79,560		I	56,801		45,068			(19,782)			I	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/17/2020	12/22/2021	1,100		. 12,752.06	12,870	ļ	ļ	9,188		7,290		L	(3,200)			ļ	ļ
NASDAQ 100		EX5		BARCLAYS	12/17/2020	12/22/2021.	627		. 12,828.57	190,880		ļ	136,276		199,462			(47,460)			ļ	
NASDAQ 100NASDAQ 100.		EX5 EX5.		BARCLAYS	12/17/2020	12/22/2021	125		. 13,045.35 13,211.13	33,952	ļ	<del> </del>	24,239		35,108			(8,442)			<del> </del>	· <del> </del>
RUSSELL 2000		EX5	Equity/Index Equity/Index	BARCLAYS	12/17/2020	12/22/2021. 12/22/2021.	2,376			108,570			23,259		33,802			(8,100)				·
RUSSELL 2000.	INDEX LIAB	EX5.	Equity/Index	WF-	12/17/2020	12/22/2021			2.001.78	20.000			14.279		26,720			(4,973)				·
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF -	12/17/2020	12/22/2021	607		2,057.16	27,240			19,448		39,095			(6,773)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	B0A-	12/17/2020	12/22/2021	9,053		174 . 61	26,080			18,619		9,841			(6,484)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG	12/17/2020	12/22/2021.	133,967		. 338 . 73	582 , 120			415,595		670,564			(144,737)				
SP500L V5		EX5	Equity/Index	SG	12/17/2020	12/22/2021	17,012		328 . 52	82,320			58,771		96,843			(20,468)				
SP500L V5 - 1YR SP500L V8	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	SG	12/17/2020	12/22/2021. 12/21/2022.	2,430 9,062		. 329 . 51 507 . 74	12,560 120,400			8,967 103,108		14,627 139,205			(3,123)				·
FIDMFYDN - 7YR		EX5	Equity/Index	CITI-	12/17/2020	12/21/2022			279 . 56	13.030			12 /0/		9.562			(466)				· <del> </del> · · · · · · · · · · · · · · · · · · ·
RAINBOW	INDEX LIAB	FX5	Equity/Index	MI -	12/23/2020	12/17/2027. 12/30/2021	3,100		0.98	105,400			12,494 77,094		135,252			(26,064)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI	12/23/2020	12/30/2021.	819		3,468.47	96,570			70,635		138,304			(23,881)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS	12/23/2020	12/30/2021	85,049		386.02	725,940		ļ	530,980		164,515			(179,518)			ļ	
S&P MARC 5%		EX5	Equity/Index	GS	12/23/2020	12/30/2021	5,202		384.1	49,400			36,133		12,025			(12,216)				
S&P MARC 5% - 2YR DOW INDUSTRIAL		EX5 FX5	Equity/Index Equity/Index	65	12/23/2020	12/29/2022. 12/30/2021.	16,906		. 385 . 25. . 31 , 666 . 45.	221,000 179,820		·····	191,121 131,527		93,223			(27,512)			ļ	· <del> </del>
DOW INDUSTRIAL		FX5	Equity/Index	WF-	12/23/2020	12/30/2021.	60			16 380			11 081		28,178			(4,051)				·
DOW INDUSTRIAL	INDEX LIAB	FX5	Equity/Index	WF-	12/23/2020	12/30/2021			32.690.86	16,380 11,070			11,981		20,688			(2,738)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/23/2020	12/30/2021	23		30,220.21	11,620			8,499		17,915			(2,874)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	12/23/2020	12/30/2021.	17		. 29,949.05	9,250			6,766		13,966			(2,287)				
S&P 400 MIDCAP		EX5	Equity/Index	BOA	12/23/2020	12/30/2021.	1 , 125		. 2,501.46	50,700		ļ	37,084		132 , 197			(12,538)			ļ	·
S&P 400 MIDCAP		EX5 EX5	Equity/Index Equity/Index	B0A- B0A-	12/23/2020	12/30/2021. 12/30/2021.			2,552.32 2,589.31	9,730 6,420		<b></b>	7,117 4,696		26,474 17,834			(2,406)			····	· <del> </del>
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2020	12/30/2021	476		2,291.08	17.930			13.115		24,509			(4, 434)				·
NASDAQ 100		EX5.	Equity/Index	BOA-	12/23/2020	12/30/2021	5,600		12,653.14	71,680			52,429		59,199			(17,726)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	B0A	12/23/2020	12/30/2021	1,200		12,653.14	15,360			11,235		12,685			(3,798)				
NASDAQ 100		EX5	Equity/Index	B0A	12/23/2020	12/30/2021.	1,000		. 12,653.14	8,500		ļ	6,217		5,191			(2,102)			ļ	ļ
RUSSELL 2000		EX5FX5	Equity/Index	Wt	12/23/2020	12/30/2021	548 349		2,107.45	39,710	ļ	<b>}</b>	29,045		74,571		ļ	(9,820)			<b>}</b>	· <del> </del>
RUSSELL 2000		EX5	Equity/Index Equity/Index	WF-	12/23/2020	)12/30/2021. )12/30/2021.			. 2,235.91 2,005.09	11,690 28,210		····			21,568			(2,891)			····	·
SP500L V5	INDEX LIAB	FX5	Equity/Index	GS-	12/23/2020	12/30/2021.	99.486		338 . 16.	407,500		t	298.061		508,718			(100,771)			t	†
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS	12/23/2020	12/30/2021.	5,493		338 .82	21,420			15.667		26,631			(5,297)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS- BNP-	12/23/2020	12/30/2021.	2,441		344.06	6,240			4.564		8.208			(1,543)				ļ
SPDR GOLD	INDEX LIAB	EX5	Equity/Index		12/23/2020	12/30/2021	9,678		173.01	26,010		ļ	19,025		10,197			(6,432)			ļ	· <del> </del>
HSI FIDMFYDN - 1YR	. INDEX LIAB	EX5 EX5	Equity/Index	BARCLAYS- CITI-	12/24/2020	)12/30/2021. )12/30/2021.		ļ	. 26,360.17 277.02	13,040	ļ	<del> </del>	9,563 24,311		16,455 19,354		ļ	(3,233)	ļ		<del> </del>	· <del> </del>
FIDMFYDN - 1YR	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	CITI-	12/24/2020	12/30/2021	20,432		285 . 11	73,150	ļ	t	53,925		30,866			(8,220)			t	·
FIDMFYDN - 2YR		EX5.	Equity/Index	CITI-	12/24/2020	12/30/2021	28,317		278.7	248,060		I	214,810		144 . 169			(30,923)			I	I
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS	12/24/2020	12/30/2021.	285		30.350.86	192,468		I	141,151		251,343			(47,725)			I	
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2020	12/30/2021.	53		31,407.86	27,888		ļ	20.452		38,091			(6,915)			ļ	ļ
DOW INDUSTRIAL		EX5	Equity/Index	BARCLAYS-	12/24/2020	12/30/2021	26		31,226.66	16,720	ļ	ļ	12,262		23,210			(4, 146)		ļ	ļ	·}
S&P 400 MIDCAP	. INDEX LIAB	EX5 EX5	Equity/Index	WF	12/24/2020	12/30/2021	2,246		. 2,310.72	139,360		····	102,203		180,062			(34,556)			····	· <del> </del>
S&P 400 MIDCAPNASDAQ 100.		EX5 FX5	Equity/Index Equity/Index	WF B0A-	12/24/2020	)12/30/2021. )12/30/2021.			2,442.70 12,711.01		····	ł	13,567		25,524 44,620			(4,587)			ł	t
NASDAQ 100		EX5		B0A	12/24/2020	12/30/2021.	1,100		12,711.01	14,850		İ	10,891		8,765			(3,682)			İ	
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	B0A-	12/24/2020	12/30/2021	1,000		12,711.01	7,900		I	5,794		3,376			(1,959)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/24/2020	12/30/2021.	448		12,711.01	133,950			98,235		144,074			(33,215)				ļ
NASDAQ 100	. INDEX LIAB	EX5	Equity/Index	B0A	12/24/2020	12/30/2021.	79		. 13,410.11	12,000		ļ	8,800		12,557			(2,976)			ļ	
NASDAQ 100	. INDEX LIAB	EX5		BOA-	12/24/2020	12/30/2021	55 1.747		12,888.96	18,270	····	<b></b>	13,399		19,662			(4,530)			<b></b>	· <del> </del>
RUSSELL 2000	INDEX LIAB	Eve	Equity/Index	BARCLAYS- BARCLAYS-	12/24/2020			····		89,250 7 494	·	t	65,454 5,496		118,768		····	(22,131)	ļ		<b>†</b>	+

							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Stat	tement	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS	12/24/2020	1 12/30/2021.	99,005		. 338 . 77	409,500			300,317		482 , 146			(101,540)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS	12/24/2020	12/30/2021	17,364		. 328 . 92	70,680			51,835		84,296			(17,526)				ļ
SP500L V5 - 1YR		EX5 EX5	Equity/Index	GS B0A-	12/24/2020	12/30/2021	2,742 6,351		. 327 . 28	17,010			12,475		18,248			(4,218)				<del> </del>
SP500L V8. S&P MARC 5%.	INDEX LIAB	EX5	Equity/Index Equity/Index	BOA-	12/24/2020	12/29/2022 01/03/2022			. 510 . 65. . 389 . 19.				65,986		83,121			(9,499)				<del> </del>
S&P MARC 5%	INDEX LIAB	FX5	Equity/Index	BOA-	12/29/2020	01/03/2022			385 . 33	24,500			18,277		4,953			(6,092)				İ
S&P MARC 5% - 2YR	INDEX LIAB.	EX5	Equity/Index	BOA-	12/29/2020	12/29/2022			383.01	164,690			143,574		70,824			(20,671)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WF	12/29/2020	01/03/2022.	237		. 32,550.17	103,680			77 ,347		190,628			(25,779)				
DOW INDUSTRIAL		EX5	Equity/Index	WF	12/29/2020	01/03/2022	86		. 32,853.53	31,200			23,276		55,344			(7,757)			ļ	ļ
DOW INDUSTRIAL		EX5	Equity/Index	WF	12/29/2020	01/03/2022	33		. 32,216.48	17,500			13,055		32,923			(4,351)				
DOW INDUSTRIALDOW INDUSTRIAL		EX5EX5.	Equity/Index	Wr	12/29/2020	01/03/2022	20		. 30,305.33	10,260 7,150		+			15,633 10,858			(2,551)				<del> </del>
S&P 400 MIDCAP		EX5	Equity/Index Equity/Index	RNP -	12/29/2020	01/03/2022			2,425.59				5,334 55,981		216,051			(1,778)				<b>†</b>
S&P 400 MIDCAP		EX5	Equity/Index	BNP-	12/29/2020	01/03/2022			2,505.53	24,600			18,352		78,818			(6, 116)				†
S&P 400 MIDCAP		EX5	Equity/Index	BNP-	12/29/2020	01/03/2022	263		2,535.22	8,100		I	6,043		26,778			(2,014)			I	
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2020	01/03/2022	219		2,263.43	6,650			4,961		10,458			(1,653)				
S&P 400 MIDCAP		EX5		BNP	12/29/2020	01/03/2022	219	ļ	. 2,268.00	8,850	ļ	<b></b>	6,602		14,374			(2,200)			ļ	<b> </b>
S&P 400 MIDCAP		EX5	Equity/Index	BNP-	12/29/2020	01/03/2022	219		. 2,220.03	18,450		<b></b>	13,764		29,770			(4,587)			ļ	<b> </b>
NASDAQ 100 NASDAQ 100	. INDEX LIAB	EX5 EX5.	Equity/Index	MS-	12/29/2020	01/03/2022	4,500		. 12,843.49	49,050			36,592		55,139			(12,196)				<del> </del>
NASDAQ 100	INDEX LIAB	E V S	Equity/Index Equity/Index	MG	12/29/2020	01/03/2022			12,843.49	4,450			3,320		4,745			(2,964)				<b>†</b>
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF -	12/29/2020	01/03/2022	357		2,112.19	19,040			14,204		48,930			(4,734)				<b>†</b>
RUSSELL 2000	INDEX LIAB	FX5	Equity/Index	WF-	12/29/2020	01/03/2022	663		2.155.29	27,040			20,172		72,155			(6,723)				1
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	WF	12/29/2020	01/03/2022	255		2,170.97	9,400			7.013		25,354			(2,337)				
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	WF	12/29/2020	01/03/2022.	255		. 1,961.32	8,000			5,968		12,898			(1,989)				ļ
RUSSELL 2000		EX5	Equity/Index	WF	12/29/2020	01/03/2022			. 1,922.13	9,350			6,975		14,340			(2,325)				ļ
SP500L V5FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2020	01/03/2022			. 337 . 29. . 279 . 54	307 , 500			229,400		401,763			(76,456)				<b></b>
FIDMFYDN - 1YR	INDEX LIAB	EX3	Equity/Index Equity/Index	CITI	12/30/2020	01/04/2022				35,380			26,489		23,176 13,564			(8,797)				<del> </del>
FIDMFYDN - 2YR	INDEX LIAB	FX5	Equity/Index	CITI-	12/30/2020	12/30/2022	18.602		279.54	161.200			140.749		89.854			(20,233)				İ
FIDMFYDN - 5YR		EX5	Equity/Index	CITI-	12/30/2020	12/30/2025	200,000		279 . 54	17,160			16,292		12,077			(859)				
RAINBOW		EX5	Equity/Index	ML	12/30/2020	01/04/2022.				107 , 450		ļ	80,447		138,957			(26,716)			ļ	ļ
RAINBOW		EX5	Equity/Index	ML	12/30/2020	01/04/2022.			. 1 .01	24,500			18,343		31,522			(6,092)				ļ
DJ EURO STOXX 50		EX5	Equity/Index	WF	12/30/2020	01/04/2022.	840		. 3,589.44	96,900			72,548		148,650			(24,093)				<b></b>
DJ EURO STOXX 50 DOW INDUSTRIAL.	INDEX LIAB	EX5	Equity/Index Equity/Index	Wr	12/30/2020	01/04/2022	196		3,564.44	11,760 137,250			8,805 102,758		15,835 183,343			(2,924)				<b>+</b>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022			31,321.84	34,170		+	25,583		46.886			(8,496)				<del> </del>
DOW INDUSTRIAL		EX5	Equity/Index	MS-	12/30/2020	01/04/2022			31.048.16	17.730			13,274		23.971			(4,408)				1
S&P 400 MIDCAP.		EX5	Equity/Index	WF -	12/30/2020	01/04/2022			2,305.18	100,800			75,468		127,889			(25,063)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	12/30/2020	01/04/2022.			. 2,369.66	25,900			19,391		35,897			(6,440)				ļ
S&P 400 MIDCAP		EX5	Equity/Index	WF	12/30/2020	01/04/2022	434		. 2,358.14	26,800			20,065		36,949			(6,663)				ļ
NASDAQ 100	. INDEX LIAB	EX5 EX5	Equity/Index	MS-	12/30/2020	01/04/2022			. 12,845.36	50,400			37,734		50,985			(12,531)				<b></b>
NASDAQ 100 NASDAQ 100		ЕХЭ FXS	Equity/Index Equity/Index	MS BNP-	12/30/2020	01/04/2022 01/04/2022		ļ	. 12,845.36 . 12,729.75	11,070 140,622	·	<b>†</b>	8,288		11,491			(2,752)			t	t
NASDAQ 100		EX5 FX5	Equity/Index	BNP-	12/30/2020	01/04/2022	109		13,333.48	30,926		1	23,154		30,875			(7,689)			İ	†
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	12/30/2020	01/04/2022	39		13,513.31	8,390			6.282		8.298			(2,086)			I	
RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/30/2020	01/04/2022	2,071	ļ	1,976.03	90,651		ļ	67,869		117,380			(22,539)			ļ	ļ
RUSSELL 2000		EX5		BARCLAYS	12/30/2020	01/04/2022		ļ	. 2,063.15	24,084		<b></b>	18,031		33,601			(5,988)			ļ	ļ
RUSSELL 2000	. INDEX LIAB	EX5		BARCLAYS	12/30/2020	01/04/2022	455	ļ		20,556		<b></b>	15,390		27 ,438			(5,111)			l	<b></b>
SP500L V5SP500L V5	INDEX LIAB	EX3 EX5	Equity/Index Equity/Index	MS-	12/30/2020	001/04/2022 001/04/2022	74,941 .8,225	····	. 337 . 11	31,509		·	252,876 23,590		408,985			(83,979)			····	<del> </del>
SP500L V8	INDEX LIAB	FX5	Equity/Index	BOA-	12/30/2020	12/30/2022	8.045	ļ	503.52	115.140		t	100.533		129.308			(14, 452)			t	†
SPDR GOLD		EX5	Equity/Index	MS-	12/30/2020	01/04/2022		L	. 178 . 23	28,500	L	I	21,338		9,659			(7,086)			I	I
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2021	01/11/2022	65,720		. 385 . 73		586,960		450,435		160,285			(136,525)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MS	01/06/2021	01/06/2023.	15,845	ļ	. 384 . 58		215,330		190,046 212,993		93.991			(25, 284)			ļ	ļ
DOW INDUSTRIAL		EX5	Equity/Index	MS	01/06/2021	01/11/2022	295	ļ	. 31,600.13	ļ	277,550		212,993		441,233			(64,557)			ļ	ļ
DOW INDUSTRIAL		EX5	Equity/Index	MS-	01/06/2021	01/11/2022		ļ	. 32,648.33		42,240		32,415		63,304			(9,825)				<b></b>
DOW INDUSTRIAL		EX5	Equity/Index Equity/Index	MS	01/06/2021	01/11/2022	26	ļ		<del> </del>	14,320		10,989		21,550			(3,331)			<del> </del>	<del> </del>
S&P 400 MIDCAP		EXS FX5		BARCLAYS-	01/06/2021	01/11/2022		·····	2.445.60	t	129,720		99.548		211.899			(30, 172)			t	†
S&P 400 MIDCAP		EX5.		BARCLAYS-	01/06/2021	01/11/2022			2,524.57	1	32,571		24,995		53,218			(7,576)			İ	
S&P 400 MIDCAP	INDEX LIAB	EX5		BARCLAYS-	01/06/2021	01/11/2022		[	2,622.68		14,320		10,989		21,645			(3,331)			I	
NASDAQ 100	.INDEX LIAB	EX5	Equity/Index	MS	01/06/2021	01/11/2022.	5,000	ļ	. 12,623.35	ļ	56,500		43,358		19,788			(13,142)				ļ
NASDAQ 100		EX5	Equity/Index	MS	01/06/2021	01/11/2022.		ļ	. 12,623.35	ļ	8,160		6,262		3,637			(1,898)			ļ	ļ
NASDAQ 100 RUSSELL 2000	. INDEX LIAB	EX5	Equity/Index	MS	01/06/2021	01/11/2022	500	ļ	. 12,623.35 2.105.25	<b></b>	4,150		3,185 30,144					(965)			<b></b>	<b>†</b>
RUSSELL 2000.	INDEX LIAB	EAU EYS	Equity/Index Equity/Index	MS-		01/11/2022		·····	2,220.49		39,280		22,539					(9,136)			····	<del> </del>
RUSSELL 2000	INDEX LIAB	EX5	Fauity/Index	MS.		01/11/2022		ļ	2 296 63	†	8 600		6 600		11 382			(2 000)			t	t

										)B - P												
1	2	3	T 4 T	5	l 6	7	Showing a	all Options, C	aps, Floors, 0	Collars, Swaps	and Forward	ds Open as of	Current Stat	tement E	Date 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for	J		3	Ů	,	o o	,	Strike Price,	Cumulative Prior Year(s) Initial Cost of	Current Year Initial Cost of	10		13	10	17	Total		25	21	22	Hedge Effectiveness
	Income Generation	Schedule/	Type(s) of	Exchange, Counterparty		Date of			Rate or Index	Undiscounted Premium	Undiscounted Premium		Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Current Year's			Credit Quality of	at Inception and at
Description	or Replicated	Exhibit Identifier	Risk(s) (a)	or Central Clearinghouse	Trade Date		Number of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Current Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	(Amortization)/ Accretion	Value of Hedged Item	Potential Exposure	Reference Entity	Quarter-end (b)
RUSSELL 2000 SP500L V5 - 2YR	INDEX LIAB	EX5 EX5	.Equity/Index	IS- IS-	01/06/2021. 01/06/2021.	01/11/2022. 01/06/2023.	243		. 2,064.09		6,400		4,911 16,575		7,734 21,286			(1,489)				·
SP500L V5	. INDEX LIAB	EX5	. Equity/Index		01/06/2021.	01/11/2022.			. 339 . 09		366,360		281,146		408,970			(85,214)				
SP500L V5SP500L V5		EX5 EX5	. Equity/Index . Equity/Index	/S-	01/06/2021. 01/06/2021.	01/11/2022. 01/11/2022.	1,821 2,124		. 336 . 12		9,600 5,390		7,367 4,136		10,907 6,204			(2,233)				
HSIFIDMFYDN - 1YR		EX5EX5	Equity/Index	BNP- CITI-	01/07/2021 _01/07/2021	01/12/2022. 01/07/2022.	25 8,220	ļ	. 27 , 135 . 29. . 278 . 98.		9,450 53,820		7,277 41,275		9,345 28,076			(2,173)				<del> </del>
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index		01/07/2021.	01/07/2022.	16,439		. 286 . 53		56,120		43,039		22,195			.13,082)				<u> </u>
FIDMFYDN - 2YRFIDMFYDN - 5YR		EX5EX5	.Equity/Index( .Equity/Index(	CITI	01/07/2021_ 01/07/2021_	01/06/2023. 01/07/2026.	30,734 200,000		. 279 . 26. . 279 . 82		274,340		242,454 9,823		154,773			(31,886)				ł
FIDMFYDN - 7YR	. INDEX LIAB	EX5	Equity/Index	)  - 	_01/07/2021_	01/07/2028.	300,000		. 279 . 82		38,880		37,595		28,554			(1,285)				
RAINBOWDJ EURO STOXX 50		EX5EX5		YF	01/07/2021. 01/07/2021.	01/12/2022. 01/12/2022.	2,300 1,021		. 1.02 . 3,593.44		53,820		41,446 88,043		67,058 160,032			(12,374)				ļ
DJ EURO STOXX 50	. INDEX LIAB	EX5	Fauity/Index	VF	01/07/2021.	01/12/2022.	138		. 3,647.77		10,100				14,039			(26, 287)				
DOW INDUSTRIAL	. INDEX LIAB	EX5EX5	Equity/Index Equity/Index	BARCLAYS	01/07/2021 01/07/2021	01/12/2022 01/12/2022	255 77		31,010.08		208,323		160,425		251,729 68,378		ļ	(47,898)				<b></b>
DOW INDUSTRIAL		EX5	Equity/Index	BARCLAYS	01/07/2021.	01/12/2022.	29				11,142		8,580		12,609			(2,562)				
S&P 400 MIDCAPS&P 400 MIDCAP	. INDEX LIAB	EX5EX5	.Equity/Index	BNP	01/07/2021 <u>.</u> 01/07/2021.	01/12/2022.	2,189		. 2,396.85		146,280		112,647		165,092			(33,633)				ļ
S&P 400 MIDCAP	. INDEX LIAB	EX5	. Equity/Index . Equity/Index	BNP	01/07/2021.	01/12/2022. 01/12/2022.	578 207		. 2,462.22		39,060		30,079		45,264 10,324			(8,981)				
NASDAQ 100		EX5 EX5	. Equity/Index . Equity/Index	BARCLAYS-	01/07/2021 _01/07/2021	01/12/2022	4,900		12,939.57		70,070		53,959		16,087 3,082			(16, 111)				<b></b>
NASDAQ 100		EX5	.Equity/Index	BNP	01/07/2021.	01/12/2022. 01/12/2022.			12,874.87		10,200		7 ,855 108 ,427		141,387			(2,345)				
NASDAQ 100		EX5	Equity/Index		01/07/2021.	01/12/2022.	108 46		. 13,314.81		37,380		28,785		36,245			(8,595)				
RUSSELL 2000.		EX5. EX5.	Equity/Index	BARCLAYS-	01/07/2021. _01/07/2021.	01/12/2022. 01/12/2022.	1,812		. 13,431.27		11,940		9, 195 71,840		11,543 107,192			(2,745)				
RUSSELL 2000.	.INDEX LIAB	EX5	.Equity/Index	BARCLAYS	01/07/2021.	01/12/2022.	429		. 2 147 . 21		21.366		16,453		25,206			(4,913)				
RUSSELL 2000. SPDR GOLD.		EX5EX5_	Equity/Index	BARCLAYS WF-	01/07/2021 01/07/2021	01/12/2022. 01/12/2022.	286		. 159.79 . 177.14		15,108 36,330		11,634 27,977		17,991 12,460			(3,474)				<del> </del>
SP500L V5	INDEX LIAB	EX5	Equity/Index	30A	01/07/2021	01/12/2022.	85,753		. 339 . 25		390,540		300,746		397,428			(89,794)				
SP500L V5SP500L V5 - 1YR		EX5 EX5	.Equity/Index		01/07/2021 <u>.</u> 01/07/2021.	01/12/2022. 01/12/2022.	11,211		. 329 . 02		51,060		39,320		54,253			(11,740)				····
SP500L V8	. INDEX LIAB	EX5	Equity/Index	30A	01/07/2021.	01/06/2023.	8,817		. 515 . 43		103,740		91,682		106,610			(12,058)				
S&P MARC 5% - 2YR S&P MARC 5%		EX5. EX5.	Equity/Index Equity/Index		01/13/2021. 01/13/2021.	01/13/2023. 01/19/2022.	3,913		. 392 . 17		36,600		32,648		16 , 180 134 , 382			(3,952)				<del> </del>
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPM	01/13/2021_	01/19/2022.	21,129		. 390 . 64		129,600		101,956		32,144			(27,644)				
S&P MARC 5%S&P MARC 5%		EX5EX5_	Equity/Index Equity/Index	JPM	01/13/2021. 01/13/2021.	01/19/2022. 01/19/2022.	10,956	ļ	. 384 . 89	·	93,660		73,682		27,859 15,256		<b></b>	(19,978)				<del> </del>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	VF	01/13/2021_	01/19/2022.	196		. 31,433.19		225,700		177,558		325,513			(48, 142)				
DOW INDUSTRIAL	. INDEX LIAB	EX5EX5.	.Equity/Index .Equity/Index	VF VF -	01/13/2021. 01/13/2021.	01/19/2022. 01/19/2022.	42		. 29,942.29		84,500		66,476 25,489		120 , 195 45 , 681			(18,024)				<del> </del>
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	VF	01/13/2021.	01/19/2022.	23		. 31,029.40		10,990				14,897			(2,344)				
S&P 400 MIDCAPS&P 400 MIDCAP		EX5EX5_	. Equity/Index . Equity/Index	BNP	01/13/2021. 01/13/2021.	01/19/2022. 01/19/2022.	1,360 412		. 2,452.76	<b></b>	165,000		129,805		230,034			(35, 195)				<del> </del>
S&P 400 MIDCAP.	. INDEX LIAB	EX5	Equity/Index	BNP	_01/13/2021_	01/19/2022.	330		2,510.99	1	31,040		24,419		42,712			(6,621)				ļ
S&P 400 MIDCAP NASDAQ 100		EX5 EX5	.Equity/Index .Equity/Index	BNP- MS	01/13/2021. 01/13/2021.	01/19/2022. 01/19/2022.	289 5,500		. 12,430.93	<b></b>	10,920				14,290			(2,329)				<del> </del>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	IIS	01/13/2021_	01/19/2022.	1,000		. 12,973.63		11,700		9,204		3,817			(2,496)				ļ
RUSSELL 2000RUSSELL 2000		EX5EX5.	.Equity/Index Equity/Index	VF	01/13/2021. .01/13/2021.	01/19/2022. 01/19/2022.	568 284		. 2, 181.66 2, 116.18	<b></b>	52,080		40,971 27,566		59,310 41,380			(11,109)				<b></b>
RUSSELL 2000	INDEX LIAB	EX5	Equity/IndexN	VF	_01/13/2021_	01/19/2022.	331		2,173.21		31,640		24,891		36,222			(6,749)				
SP500L V5SP500L V5	. INDEX LIAB	EX5. EX5.	Equity/Index	BNP	01/13/2021 01/13/2021	01/19/2022. 01/19/2022.	39,445		. 342 . 09		141,700		111,475 172,775		146,590 248,261		ļ	(30,225)				<b></b>
FIDMFYDN - 1YR.		EX5		OITI -	01/13/2021.	01/19/2022.	4,290		280 . 27	<u> </u>	25,200		19,892		246,201		<u> </u>	(5,308)				
FIDMFYDN - 1YR FIDMFYDN - 2YR.		EX5. EX5.		CITI	01/14/2021. 01/14/2021.	01/20/2022. 01/13/2023.	12,513		. 292 . 58. . 279 . 71		22,750		17,958 162,845		7 , 142			(4,792)				ļ
FIDMFYDN - 5YR		EX5	.Equity/Index( .Equity/Index		01/14/2021.	01/13/2023.	300,000		. 279 . 71	<u> </u>	31,800		30,448		23,276			(1,352)				
RAINBOW	INDEX LIAB	EX5	. Equity/Index	CITI	01/14/2021_	01/20/2022.	3,900			ļ	131,040		103,438		150,288			(27,602)				ļ
RAINBOW DJ EURO STOXX 50		EX5EX5	.Equity/Index .Equity/Index	/	01/14/2021. .01/14/2021.	01/20/2022. 01/20/2022.				İ	13,620		10,751 85,701		15,835 153,259		İ	(2,869)				<u> </u>
DJ EURO STOXX 50	. INDEX LIAB	EX5	Equity/Index	VF	01/14/2021_	01/20/2022.	247		3,630.44	ļ	19,620		15,487		26,138			(4, 133)				ļ
DOW INDUSTRIAL DOW INDUSTRIAL		EX5EX5.	.Equity/Index .Equity/Index	18	01/14/2021. 01/14/2021.	01/20/2022. 01/20/2022.	336			<u> </u>	231,920		183,070 41,158		276,890 65,026		<u> </u>	(48,850)				<u> </u>
DOW INDUSTRIAL	. INDEX LIAB	EX5	. Equity/Index	IS	01/14/2021.	01/20/2022.	39		. 32,355.14		24,636		19,447		31,015			(5, 189)				
S&P 400 MIDCAPS&P 400 MIDCAP.		EX5 EX5.	Equity/Index	113 118	01/14/2021. 01/14/2021.	01/20/2022. 01/20/2022.	2,410 613			<b>1</b>	155,052		122,393		178,626 43,165		l	(32,659)				<u> </u>
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	IS	_01/14/2021_	01/20/2022.	245		2,551.21		14,052		11,092		17,048			(2,960)				
NASDAQ 100	INDEX LIAB	EX5	.Equity/Index	30A	01/14/2021.	01/20/2022.	5,500	ļ	. 12,898.69	<b></b>	63,800		50,362		20,361		<b></b>	(13,438)	ļ			ļ

Schedule DB - PARTA - Section 1  Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date																						
4	2	3	1 4	5	6	7	Showing a	all Options, C	aps, Floors, 0	Collars, Swaps	and Forward	ls Open as of	Current Stat	tement I	Date 16	17	18	10	20	04	20	T 22
	Description of Item(s) Hedged, Used for Income		Type(s)	Exchange,	0	Date of	0	9	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Undiscounted	Current Year Initial Cost of Undiscounted	13	Book/	15	16	Unrealized Valuation	Total Foreign	19	Adjustment	21	Credit	Hedge Effectiveness at Inception
	Generation or	Schedule/ Exhibit	Risk(s)	Counterparty or Central		Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Increase/	Exchange Change in	Current Year's (Amortization)		Potential	Quality of Reference	and at Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	B0A	01/14/2021.	01/20/2022.	900		. 12,898.69		10,440		8,241		3,332			(2.199)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/14/2021.	01/20/2022	496	ļ	. 13,079.27		159,616		125,995		159,464			(33,621)				<b> </b>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/14/2021.	01/20/2022. 01/20/2022.	101		. 13 , 195 . 35		21,684		17 , 117 15 , 434		21,124			(4,567)				····
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	01/14/2021.	01/20/2022	1,902		. 2,142.41		109,880		86,736		117,514			(23,145)				
RUSSELL 2000		EX5	Equity/Index	MS	01/14/2021.	01/20/2022	418		2,174.74		17,172		13,555		18,086			(3,617)				<b></b>
RUSSELL 2000SPDR GOLD		EX5EX5_	Equity/Index Equity/Index	MF-	01/14/2021.	01/20/2022. 01/20/2022.	232		. 175 . 35	+	5,660		4,468		5,705			(1, 192)				<b></b>
SP500L V5		EX5	_Equity/Index	MS-	01/14/2021_	01/20/2022	39,814		341.53		144,100		113,748		158,115			(30,352)				
SP500L V5		EX5	.Equity/Index	MS	01/14/2021.	01/20/2022	42,246		. 336 . 59		219,620		173,360		248,806			(46, 260)				ļ
SP500L V5SP500L V8		EX5. EX5.	. Equity/Index . Equity/Index	.MS	01/14/2021.	01/20/202201/13/2023.	11,245 6,328		. 329 . 68. . 514 . 82		42,920		33,880		46,460 86,188			(9,040)				·
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	01/20/2021	01/25/2022	273		32,623.04		184,450		148,451		251,333			(35,999)				
DOW INDUSTRIAL		EX5	.Equity/Index	WF	01/20/2021.	01/25/2022	67		. 31,780.95		69,090		55,606		97,836			(13,484)				ļ
DOW INDUSTRIAL	- I	EX5EX5	Equity/Index Equity/Index	WF	01/20/2021.	01/25/2022. 01/25/2022.	16	ļ	34,182.46	+	4,350 24,830		3,501 19,984		4,704 31,730			(849)				<b></b>
DOW INDUSTRIAL		EX5	Equity/Index	WF	01/20/2021.	01/25/2022.	19		31.188.38		12,540		10,093		16,500			(2,447)				<u> </u>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	01/20/2021.	01/25/2022	16		. 31, 188 . 38		11,200		9,014		14,912			(2, 186)				ļ
S&P 400 MIDCAP S&P 400 MIDCAP		EX5EX5.	. Equity/Index . Equity/Index	WF	01/20/2021.	01/25/2022 01/25/2022	1,175 446			+	124,410		100 , 129		142,209			(24, 281)				<b></b>
S&P 400 MIDCAP		EX5	Equity/Index	WF -	01/20/2021	01/25/2022	324		2,666.53		18,000		14,487		18,189			(3,513)				
NASDAQ 100		EX5	Equity/Index	MS	01/20/2021.	01/25/2022.	4,700		13,296.45		60,630		48,797		29,316			(11,833)				
NASDAQ 100RUSSELL 2000.		EX5 EX5	Equity/Index Equity/Index	.MS	01/20/2021.	01/25/2022.	800 417	ļ	. 13,296.45 2,288.09				7,533 24,483		4,106			(1,827)				·
RUSSELL 2000		FX5	Equity/Index	WF -	01/20/2021.	01/25/2022	417				35,460		28,539		29,524			(6,921)				·
RUSSELL 2000	INDEX LIAB	EX5	_Equity/Index	WF	01/20/2021.	01/25/2022	231		. 2, 162.77		8,400		6,761		8,989			(1,639)				
S&P MARC 5%S&P MARC 5%		EX5	Equity/Index		01/20/2021.	01/25/2022	3,116		. 380 . 49		36,960		29,747		10,135			(7,213)				ļ
S&P MARC 5%		EX5EX5_		BOA- BOA-	01/20/2021.	01/25/2022. 01/25/2022.	5,193 21,812			+	40,600		32,676					(7,924)				·
S&P MARC 5%	INDEX LIAB	EX5	_Equity/Index	B0A-	.01/20/2021	01/25/2022.	1,298		379.72		16,000		12,877		4,509			(3, 123)				
SP500L V5		EX5 EX5	Equity/Index	BOA	01/20/2021.	01/25/2022	32,660		. 342 . 91		124,200		99,960		112,306			(24, 240)				ļ
SP500L V5SP500L V5		EX5EX5.	Equity/Index Equity/Index	.BUA	01/20/2021.	01/25/2022.	44,152		. 337 . 29		249,660		200,935 11,775		249,672 13,741			(48,725)				<b></b>
RAINBOW	.INDEX LIAB	EX5	.Equity/Index	CITI	01/21/2021.	01/26/2022	3,300				101.640		82,075		117,761			(19,565)				
DJ EURO STOXX 50		EX5	Equity/Index	BNP-	01/21/2021.	01/26/2022	940 231		. 3,611.11		104,040		84,013		143,874			(20,027)				ļ
DOW INDUSTRIAL		EX5 EX5	Equity/Index Equity/Index	MS	01/21/2021.	01/26/2022. 01/26/2022.	58			-	153,864		124,246		179,752 42,878			(29,618)				<b></b>
DOW INDUSTRIAL	INDEX LIAB	EX5	. Equity/Index	MS	01/21/2021.	01/26/2022	16		. 32,048.93		13,370		10,796		16,408			(2,574)				
S&P 400 MIDCAP		EX5	Equity/Index	WF	01/21/2021.	01/26/2022	1,467		2,497.39		89,280		72,094		102,368			(17, 186)				ļ
S&P 400 MIDCAP S&P 400 MIDCAP.		EX5EX5	Equity/Index Equity/Index	WF	01/21/2021.	01/26/2022. 01/26/2022.			. 2,556.27 2,539.10		14,100		11,386		14,998 19,812			(2,714)				·····
NASDAQ 100		EX5	. Equity/Index	B0A-	01/21/2021.	01/26/2022	4,700		. 13,404.99		60 , 160		48 .580		28,656			(11,580)				
NASDAQ 100		EX5		B0A	01/21/2021.	01/26/2022	900		. 13,404.99		10,350		8,358		4,595			(1,992)				ļ
NASDAQ 100 NASDAQ 100.		EX5 EX5	Equity/Index Equity/Index		01/21/2021.	01/26/202201/26/2022.	440	·····	. 13,324.56 14.075.23	·†	150 ,450		121,489 12,985		130,634 12,252			(28,961)				t
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/21/2021.	01/26/2022	52		13,887.56				6,105		6,188			(1,455)				[]
RUSSELL 2000		EX5	.Equity/Index	BARCLAYS-	01/21/2021.	01/26/2022	1,401	ļ	2,145.70	<b></b>	76,350		61,653		83,949		ļ	(14,697)		ļ		<b>}</b>
RUSSELL 2000		EX5EX5.	.Equity/Index .Equity/Index	BARCLAYS	01/21/2021.	01/26/2022. 01/26/2022.			. 2,201.38		19,377		15,647 9,942		21,270			(3,730)				·
SP500L V5	. INDEX LIAB	EX5	. Equity/Index	WF-	01/21/2021.	01/26/2022	32,405		. 342 . 41		121,980		98,500		100,298			(23,480)				
SP500L V5		EX5	Equity/Index	WF	01/21/2021.	01/26/2022	44,519		. 336 . 79		255,780		206,544		235,968			(49, 236)				ļ
SP500L V5SP500L V8		EX5. FX5	Equity/Index Equity/Index	WF	01/21/2021	01/26/202201/20/2023	6,663 7,342	ļ	. 328 . 54 . 508 . 18		33,660		27 , 181 96 . 994		32,496 98,476			(6,479)				·
SPDR GOLD		EX5	Equity/Index	WF-	01/21/2021	01/26/2022.	10,840		171.24		30,970		25,008		14,308			(5,962)				
S&P MARC 5%		EX5	.Equity/Index	.GS	01/29/2021.	02/02/2022	12,824		. 391 . 65		68,110		56,424		17,585			(11,686)				ļ
S&P MARC 5%	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.65	01/29/2021.	02/02/2022.			. 385 . 92		61,380		50,849		18,705 120,747			(10,531)				·
S&P MARC 5% - 2YR	INDEX LIAB	EX5	_Equity/Index	ĞĞ-	01/29/2021	01/27/2023.	12,824		. 377 . 51		204,820		187,080		108,473			(17,740)				<u> </u>
SP500L V5	. INDEX LIAB	EX5	. Equity/Index	MS	01/29/2021.	02/02/2022. 02/02/2022.	101,870		. 339 . 96		359.640		297,936		476,885			(61,704)				ļ
SP500L V5SP500L V5	. INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.MS- MS-	01/29/2021.	02/02/2022. 02/02/2022.	117 ,472 7 ,036	ļ	. 335 . 38. . 337 . 02.	+	579,840 30,820		480,355 25,532					(99,485)				ł
SP500L V5		EX5	Equity/Index	MS-	01/29/2021.	02/02/2022.	1,530				3,950		3,272		5,174			(5,200)				<u> </u>
SP500L V5		EX5	Equity/Index	MS	01/29/2021.	02/02/2022	6,118		. 327 . 21		26,400		21,870		34,578			(4,530)				
SP500L V8DOW INDUSTRIAL	. INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	.MS	01/29/2021.	01/27/2023		·····	. 503 . 27	+	81,000		73,984		118 , 193			(7,016)				<b>†</b>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2021	02/01/2022			31,481.75	1	61,820		51,184		127,330			(10,636)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF	_01/29/2021	02/01/2022	37		32,621.09		17,820		14,754		36,251			(3,066)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	.JNF	01/29/2021.	02/01/2022	<b>.</b> 30	ļ	. 30, 192.49		18,270		15,127	ļ	30 , 165			(3,143)	ļ			<u> </u>

Description of Item's   Hedged   Used for Income Generation of Exhalist   Counterparty of Exhalist   Counterparty of Income Generation of Item's   Hedged   Used for Income Generation of Item's   Hedged   Used for Income Generation of Exhalist   Counterparty of Central   Trade Date   Date of Maturity or Central   Trade Date   Exhalist   Counterparty of Central   Counterparty of Central   Counterparty of Central   Counterparty of Central   Counterparty of Central   Counterparty of Central   Counterparty of Central   Counterparty of Central   Counterparty of Central   Counterparty of Central   Counterparty of Central   Counterparty of Central   Counterparty of Central   Counterparty of Counterparty of Central   Counterparty of Counterparty of Central   Counterparty of Coun	21 22  Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Hedged,   Used for   Income   Generation or   Exhibit   Used for   Premium   Replicated   Used for   Income   Generation or   Exhibit   Used for   Replicated   Used for   R	Quality of Reference	Effectiveness at Inception and at Quarter-end
DOW INDUSTRIAL   INDEX LIAB   EXS   Equity   Index   BAPCLAYS   0.71/29/2021   0.72/17/2022   3.77   5.75	posure Entity	(b)
DOW INDUSTRIAL   INDEX LIAB		
DOW INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   BARCLAYS   0.1/29/2021   0.2/02/2022   2.3   3.1,751.59   13.868   11.505   1.95.96     (9.626)		
S&P 400 MIDCAP   INDEX LIAB   EX5   Equity/Index   MF-   01/29/2021   02/01/2022   1.538   2.471.16   1.137.160   1.13,563   2.28.544   (.23,597)		
S&P 400 MIDCAP   INDEX LIAB   EX5   Equity/Index   WF-   01/29/2021   02/01/2022   513   2,499.24   40,200   33,284   76,467   (6,916)		
S8P 400 MIDCAP   INDEX LIAB   EX5   Equity   Index   WF   0.17/29/2021   0.2/01/2022   3.42   2.375.22   13.280   10.995   19.166   (2.285)		
S&P 400 MIDCAP   INDEX LIAB   EX5   Equity/Index   MS -   0.1/29/2021   0.2/02/2022   2.692   2.403.30   1.49.625   1.23.953   2.01.049   (.25.672)		
S8P 400 MIDCAP   INDEX LIAB   EX5   Equity/ Index   MS   01/29/2021   02/02/2022   513   2,494.56   21,788   18,033   30,009   3,735   3,8400 MIDCAP   INDEX LIAB   EX5   Equity/ Index   MS   01/29/2021   02/02/2022   256   2,508.60   9,540   7,903   11,000   11,		
S8P 400 MIDCAP   INDEX LIAB   EX5   Equity/Index   MS-   0.1/29/2021   0.2/02/2022   2.56   2.508.60   9.540   7,903   1.3 052   (1.637)		
NASDAQ 100 INDEX LIAB EX5 Equity/Index B0A- 01/29/2021 02/02/2022 2,000 12,925.38 25,800 21,373 3,140 (4,427)  NASDAQ 100 INDEX LIAB EX5 Equity/Index B0A- 01/29/2021 02/02/2022 542 13,209.73. 167,300 138,596 166,191 (28,704)  NASDAQ 100 INDEX LIAB EX5 Equity/Index B0A- 01/29/2021 02/02/2022 139 13,739.67 34,0 28,780 32,010 (5,960)  NASDAQ 100 INDEX LIAB EX5 Equity/Index B0A- 01/29/2021 02/02/2022 46 13,843.08 16,560 13,719 15,129 (2,841)		
NASDAQ 100		
NASDAQ 100		
NASDAQ 100		
RUSSELL 2000 INDEX LIAB EX5. Equity/Index WF- 0.1/29/2021 0.2/01/2022 723 2,189.76 65.850 54,521 78,914 (11,329)		
RUSSELL 2000 INDEX LIAB EX5. Equity/Index WF- 01/29/2021 02/01/2022 723 2,189.76 65.850 54,521 78,914 (11,329)  RUSSELL 2000 INDEX LIAB EX5. Equity/Index WF- 0.1/29/2021 0.2/01/2022 530 2,247.82 37,070 30,692 42,058 (6,378)		<u> </u>
RUSSELL 2000 INDEX LIAB EX5 Equity/Index NF- 0.1/29/2021 0.2/01/2022 386 2.287.22 2.240 18,414 2.4.054 386 386)		
RUSSELL 2000. INDEX LIAB. EX5. Equitý/Index. WF		
RUSSELL 2000 INDEX LIAB EX5 Equity/Index BNP- 01/29/2021 02/02/2022 2.025 2.142.07 94.500 78.286 112.643 (16.214)		
RUSSELL 2000.   INDEX LIAB.   EX5.   Equity/Index.   ENP-   .01/29/2021   .02/02/2022   .482   .2/10.50.   .20/800   .17/231   .24/840  (3,569)		
SPDR_GOLD         INDEX_LIAB         EX5         Equity/Index         BNP-         01/29/2021         02/01/2022         12,745         173.81         38,280         31,712         17,828         (6,568)           RAINBOW         INDEX_LIAB         EX5         Equity/Index         BNP-         02/01/2021         02/01/2022         2,800         1         83,440         69,782         100,542         (13,658)		
RAINBOW   NDEX LIAB   EX5   Equity/Index   BIP   02/01/2021   0.2/04/2022   50.0   1.02   16,60.0   13,883   20,02.8   (2,717)		
DJ EURO STOXX 50 INDEX LIAB EX5 Equity/Index BNP- L02/01/2021 02/04/2022 1.161 3.534.38 129.150 108.009 187.220 187.220 (21.141)		
FIDMFYDN - 1YR INDEX LIAB EX5 Equity/Index CITI- 02/03/2021 02/08/2022 18,575 279.94 113,880 96,015 58,575 (17,865) FIDMFYDN - 2YR INDEX LIAB EX5 Equity/Index CITI- 02/03/2021 02/03/2021 02/03/2023 72,513 279.67 639,450 588,809 364,791 (50,641)		
FIDMFYDN - 1YR   INDEX LIAB   EX5   Equity/Index   CITI -   02/03/2021   02/08/2022   33,935   286.38   119.700   100.922   50.052   (18.778)		
FIDMEYDN - 5YR   INDEX LIAB   EX5   Equity / Index   CITI -   02/03/2021   02/03/2026   800,000     279,94     68,400     66,240     47,930     47,930     (2,160)		
S8P MARC 5% - 2YR.     INDEX LIAB.     EX5.     Equity/Index.     MS-     .02/03/2021.     .02/03/2023.     18,011     .385.02     .25.630     .207,761     .108,760     .76.00       S8P MARC 5%.     INDEX LIAB.     EX5.     Equity/Index.     MS-     .02/03/2021.     .01/14/2022.     .13,834     .387.32     .99,110     .82,425     .30,056     .30,056     .05.00		+
S&P IMRC 5%   INDEX LIAB   EX5.   Equity/Index   MS   02/03/2021   02/04/2022   11/224   391.53   65.360   55.106   18.903   (10.254)		
S8P MARC 5%. INDEX LIAB. EX5. Equity/Index. MS		
S&P MARC 5%         INDEX LIAB         EX5         Equity/Index         MS-         .02/03/2021         .02/03/2021         .68,649         .383.87         .620.680         .523,309         .217,109		
DOW INDUSTRIAL INDEX LIAB EX5 Equity/Index BNP- 02/03/2021 02/08/2022 280 31,737.47 244.240 205,924 452.086 (38,316)		
DOW INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   BNP   02/03/2021   02/08/2022   75   32/351.95   47,840   40,335   90.006   (7,505)		
DOW INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   BNP   0.02/03/2021   0.02/08/2022   29   32,874.25   14,040   11,837   26,295   (2,203)		
DOW INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   BNP-   0.02/03/2021   0.02/0		
S8P 400 MIDCAP     INDEX LIAB     EX5     Equity/Index     B0A-     02/03/2021     02/08/2022     1,240     2,544.67     102.600     86,504     155,731     (16,096)       S8P 400 MIDCAP     INDEX LIAB     EX5     Equity/Index     B0A-     02/03/2021     02/08/2022     703     2,571.28     51.170     43,143     77,663     (8,027)		
S8P 400 MIDCAP     INDEX LIAB     EX5     Equity/Index     B0A-     .02/03/2021     .02/08/2022     .703     2,571.28     .51,170     .43,143     .77,663     .63     .8027)       S8P 400 MIDCAP     INDEX LIAB     EX5     Equity/Index     B0A-     .02/03/2021     .02/08/2022     .413     .2,634.17     .21,900     .18,464     .32,787     .32,787     .3436)		
S8P 400 MIDCAP INDEX LIAB EX5 Equity/Index B0A- 02/03/2021 02/08/2022 331 2,440.66 15,600 13,153 19,447 (2,447)		. [
NASDAQ 100.   INDEX LIAB.   EX5.   Equity/Index   MS-   02/03/2021   02/08/2022   6,400   13,402.37   78,080   65,831   33,894   (12,249)   NASDAQ 100.   INDEX LIAB.   EX5.   Equity/Index   MS-   02/03/2021   02/08/2022   600   13,402.37   7,980   6,728   3,796   (1,252)		+
NASDAQ 100.   INDEX LIAB.   EX5.   Equity/Index   Mis-   0.0/03/2021   0.0/08/2022   600   13,402.37   7,980   6,728   3,796   (1,252)   NASDAQ 100.   INDEX LIAB.   EX5.   Equity/Index   Mis-   0.0/03/2021   0.0/08/2022   500   13,402.37   4,550   3,886   1,368   (714)		_t
RUSSELL 2000.   INDEX LIAB.   EX5.   Equity/Index   B0A-   L02/03/2021   L02/08/2022   602   2.328.15   L 36.530   30.799   30.363   L (5.731)   L (5.731)   L		. [
RUSSELL 2000		
NOSELL 2000.		+
SP500L V5		
SP500L V5.   INDEX LIAB.   EX5.   Equity/Index   BNP-   .02/03/2021   .02/08/2022   .76, 165   .337.42   .357,500   .301,416   .400,869   .56,084   .57,000   .301,416   .400,869   .301,416   .400,869   .301,416   .301,		
SP500L V5.   INDEX LIAB.   EX5.   Equity/Index.   BNP-   02/03/2021   02/03/2021   1.523   344.64   4.000   3.372   3.987   (628)		
RAINBOW INDEX LIAB EX5 Equity/Index BNP- 02/04/2021 02/09/2022 2,800 1 1 83,440 70,597 91,510 (12,843) (12,843)		
DJ EURO STOXX 50.   INDEX LIAB.   EX5.   Equity/Index   ML -		+
DOW INDUSTRIAL    INDEX LIAB    EX5		
DOW INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   UBS-   L02/04/2021   L02/09/2022   64     32 235.98   L   51,000     43,150     68,744     L     (7,850)     (7,850)		
DOW INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   UBS-   02/04/2021   02/09/2022   23   32 173.87   12 880   10 898   16 934   (1,982)     S8P 400 MIDCAP   INDEX LIAB   EX5   Equity/Index   WF-   02/04/2021   02/09/2022   1,917   2,498.92   115,620   97,824   132,914   (17,796)     (17,7		+
S8P 400 MIDCAP INDEX LIAB EX5 Equity/Index WF- 02/04/2021 02/09/2022 530 23,208 31,330 (4.222)		
S8P 400 MIDCAP   INDEX LIAB   EX5   Equity/Index   NF-   02/04/2021   02/09/2022   285   2,528.35   18,620   15,754   21,807   (2,866)   (2,866)		
NASDAQ 100 INDEX LIAB EX5 Equity/Index B0A- 02/04/2021 02/09/2022 6,500 13,560.89 81,250 68,744 14,979 (12,506) NASDAQ 100 INDEX LIAB EX5 Equity/Index B0A- 02/04/2021 02/09/2022 700 13,560.89 9,590 8,114 2,083 (1,476)		†
NASDAQ 100.  INDEX_LIABEX5.   Equity/Index_UBS-   02/04/2021   02/09/2022   472   13,859.22   137,600   116,421   107,517   (21,179)		. [

Company   Comp								30	יחבטי	ULE L	10 - P	AKI/	4 - 3E		IN I								
Property   Property								Showing a	II Options, C					Current Stat									
Cartificial Contents   Cartificial Contents	1		3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Column   C											Cumulative	Current											
December   Processor   Proce		Hedged,									Prior Year(s)	Year Initial											
December   Company   Com				T (-)	F									D1-/			Llana elima d			A -11: 4: 4		0	
Part   Part			Schodule/				Date of												Current Vear's				
Property   Property								Number of	Notional				Current Year								Potential		
Section   Column		Replicated		(a) ´			e Expiration			(Paid)		` Paid <sup>′</sup>			Code	Fair Value	(Decrease)				Exposure		
Mar.   Mar.	NASDAQ 100	INDEX LIAB	EX5		UBS-	02/04/202	102/09/2022	140															ļ
Mine   Mine	RUSSELL 2000	INDEX LIAB	EX5 FX5	Fauity/Index	UBS MS-	02/04/202	02/09/2022			2.202.41		119.051		100.727		119.519			(18.324)				ł
Second   Column   C	RUSSELL 2000	.INDEX LIAB		Equity/Index	MS	02/04/202	02/09/2022	545		. 2,270.69		26,316		22,265		25,722			(4,051)				
Section   Sect	RUSSELL 2000	INDEX LIAB			MS WF-	02/04/202	102/09/2022	31 307				20,979		17,750		20,569			(3,229)				<del> </del>
Section   March   Ma	SP500L V5	INDEX LIAB	EX5.		WF	02/04/202	02/09/2022	75,989				350,000		296,129		358,698							
Sept. 10			EX5		WF		102/09/2022																<b></b>
198   20.			EX5 EX5		WF-																		<del> </del>
West   March	SPDR GOLD	. INDEX LIAB	EX5	Equity/Index		02/04/202	02/09/2022	23,788		169 . 66		60,000		50,765		36,042			(9,235)				
West   March							102/10/2023							230,097					(16,983)				<del> </del>
West   March   West   West   West   West   West   West   West   West   West   West   West   West   West   West   West   West	S&P MARC 5%					02/10/202	102/15/2022.							50,535		16,538							
Second   March   Mar				Equity/Index		02/10/202	102/15/2022	50,628		. 384 . 77				419,438					(66,112)				ļ
Section   Sect		INDEX LIAB				02/10/202		2 337						23,619		b,654 8 749			(4,521)				ł
Section   Sect	SP500L V5	. INDEX LIAB	EX5	Equity/Index		02/10/202	102/15/2022	27,810		343 . 72		99,360		85,831		99,327			(13,529)				
\$200 15   \$26   \$100   \$140   \$25   \$25   \$15   \$15   \$25	SP500L V5	. INDEX LIAB	EX5		MS	02/10/202	102/15/2022					383,040		330,886					(52, 154)				<b></b>
20   MASTRILL   MOST   166   255   Service   MASTRILL   MOST   167   MASTRILL   MOST   167   MASTRILL   MOST   168   MASTRILL   MOST   168   MASTRILL   MOST   168   MASTRILL   MOST   168   MASTRILL   MOST   168   MASTRILL   MOST   168   MASTRILL   MAS			EX5	Equity/Index	MS-	02/10/202	02/10/2023					21,500		20.022		22,509			(1,478)				t
100   100	DOW INDUSTRIAL	INDEX LIAB		Equity/Index	B0A-	02/10/202	02/15/2022	248		. 32,600.99		184,860		159,690		260,878			(25, 170)				
200   MASS   100	DOW INDUSTRIAL		EX5	Equity/Index		02/10/202	102/15/2022	86						26,356		3 657			(4,154)				<del> </del>
Second   Display	DOW INDUSTRIAL	. INDEX LIAB		Equity/Index		02/10/202	02/15/2022	25		. 31,752.17		10,000		8.638		13,911			(1,362)				
See All MICCOP   MORE   Like   ESC	DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	B0A	02/10/202	02/15/2022			. 30,588.97		14,760		12,750		19,368			(2,010)				ļ
Section   Mark   Link   Exist   Entry   Frees.   Mex.   Link   Exist   Entry   Frees.   Mex.   Link   Exist   Entry   Frees.   Mex.   Link   Exist   Entry   Frees.   Mex.   Link   Exist   Entry   Frees.   Mex.   Link   Exist   Exist   Exist   Mex.   Link   Exist   Link   Exist   Exist   Mex.   Link   Exist   Link   Exist   Exist   Link   Exist   Link   Exist   Link   Exist   Link   Exist   L					WF- WF-	02/10/202				.12,622.52									(23,406)				····
Section   Sect	S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	02/10/202	102/15/2022	437		. 2,776.20		20,570		17,769		15,045			(2,801)				
MSSSI   2000   MSE   148   B5.   Eurity   Index   Sc.   O21192721   O21192722   5   100   13   65   27   13   760   15   65   17   768   3   47   (170)   170			EX5		WF								·										<del> </del>
MSNN 10.0			EX5		MS	02/10/202	102/15/2022.	5,100						55,070		17,681			(8,680)				
RISSELL 2000					MS	02/10/202																	<b></b>
ROSSELL 2000   MARCH   LIAB   D.S.   Equity Index   DA   0.2017/02/22   2.511   2.565.66   14.160   12.222   2.862   1.1908	RUSSELL 2000			Fauity/Index	MS BOA-		102/15/2022 1 02/15/2022	701						55.977		24 . 108			(8.823)				t
RESELL 2000   NEET LIAB   235   Equit y Index   E004   0.0710/2012   0.0710/2012   2.719   0.710   0.0710/2012   0	RUSSELL 2000	INDEX LIAB		Equity/Index		02/10/202	02/15/2022.	438		2,572.31		17,100		14,772		3,354			(2,328)				
FigNPTO  1-YR   NDSE   IAB   EXS   Equity   Index   ETI			EX5			02/10/202	02/15/2022	351						12,232		2,862							<del> </del>
FigNPTO  1-YR   NDSE   IAB   EXS   Equity   Index   ETI	RUSSELL 2000	.INDEX LIAB	EX5	Equity/Index		02/10/202	102/15/2022.	219						11,705		11,791			(1,845)				
FightPrior - 278   MORE   LIAB   ESS   Equi   y Index   E1T1   0.2111/2021   0.2111/2023   3.0 6.61   280.27   282.940   263.889   149.713   (1.951)   FINPTON - 578   NORE   LIAB   ESS   Equi   y Index   E1T1   0.2111/2028   200.000   281.4   7.0 680   15.6 622   11.4 55   4.4 50	FIDMFYDN - 1YR			Equity/Index	CITI	02/11/202	102/16/2022	3,554				22,400		19,416		10,039			(2,984)				ļ
FOMPTON - FOR   INDEX   LIAB   DIS   Equily/Index   CPI11   D2/11/2021   CPI11/2028   200,000   281.4   17.680   16.622   11.451   4.40   (4.40   4					CITI-		02/10/2022.												(19 051)				ł
RAINDRON	FIDMFYDN - 5YR	. INDEX LIAB	EX5	Equity/Index	CITI-	02/11/202	02/11/2026	200,000		. 281.4		17,080		16,622		11,451			(458)				
RAINDRON			EX5	Equity/Index		02/11/202	102/11/2028																<del> </del>
DE EIRN STOXX 50   INDEX L1AB.   EX5   Egui ty/Index   BARCLAYS   02/11/0201   02/16/2022   336   3.712   0.9 450   8.191   11.442   (1.259)	RAINBOW	. INDEX LIAB	EX5	Equity/Index	BNP-	02/11/202	02/16/2022	900		0.99		28,350		24,574		29,177			(3,776)				
DELENG STOXX 50   INDEX   LIAB, EX5   Equity / Index	DJ EURO STOXX 50	INDEX LIAB				02/11/202	102/16/2022.																<b></b>
DOW INDUSTRIAL   NDEX LIAB   EX5	DJ EURU STUXX 50	INDEX LIAB				02/11/202	102/16/2022 1 02/16/2022	136		3 712 06						16 074							····
SRP 400 MIDCAP   INDEX LIAB   EV5   Equity Index   SNP   0.02/11/2021   0.02/16/2022   2.643   2.545.39   163.480   141.705   167.913   (2.1775)	DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	BNP-	02/11/202	102/16/2022	286		31,713.57		221,400		191,910		255,857			(29,490)				
SRP 400 MIDCAP   NDEX LIAB   EX5   Equity Index   SNP   D2/11/2021   D2/16/2022   552   2.613.84   26.040   22.572   26.514   (3.468)   SRP 400 MIDCAP   NDEX LIAB   EX5   Equity Index   SNP   D2/11/2021   D2/16/2022   197   2.662.01   10.400   9.015   10.547   (1.487)   10.547   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547   10.547   (1.487)   10.547   (1.487)   10.547   (1.487)   10.547	DOW INDUSTRIAL					02/11/202						33,440		28,986					(4,454)				<del> </del>
SRP 400 MIDCAP   INDEX LIAB	S&P 400 MIDCAP	INDEX LIAB		Equity/Index	BNP-			552		2.613.84				22.572									<u> </u>
NASDAQ 10Q		. INDEX LIAB	EX5	Equity/Index	BNP	02/11/202	1_1_02/16/2022_	197		2,662.01				9,015		10,547			(1,385)				ļ
NASDAQ 100.   NDEX LIAB. EXS.   Equity/Index   BNP   .0.2/11/2021   .0.2/16/2022   .0.12   .0.13, 638.20   .0.38, 080   .0.33, 080	NASDAQ 100	DEX LIAB	⊑х5 FX5	Equity/Index			02/16/2022			13,734.35				54,817 9 674		21,948			(8,423)				t
RUSSELL 2000.   INDEX LIAB. EX5.   Equity/Index   BNP -   0.02/11/2021.   0.02/16/2022.   2.013   2.296.74.   1.04, 420   90, 511   86, 289   (.13.909)	NASDAQ 100.	INDEX LIAB	EX5.	Equity/Index	BNP-	02/11/202	02/16/2022	473		. 13,748.08		156,650		135,784		117,732			(20,866)				
RUSSELL 2000   INDEX LIAB	NASDAQ 100			Equity/Index			02/16/2022		<b></b>		<del> </del>		<u> </u>	33,008		29,075			(5,072)				<del> </del>
RUSSELL 2000   INDEX LIAB	RUSSELL 2000				BNP -		02/16/2022																<u> </u>
SP500L V5   INDEX LIAB	RUSSELL 2000	.INDEX LIAB	EX5	Equity/Index	BNP-	02/11/202	02/16/2022	219		2,401.86				6,414		5,570			(986)				
SP500L V5   INDEX LIAB			L/10		GS GS-	.1.02/11/202	102/16/2022		ļ		<del> </del>		<b> </b>					l					<del> </del>
SP500L V5 - 1YR   INDEX LIAB	SP500L V5	. INDEX LIAB	EX5	Equity/Index	GS	02/11/202	102/16/2022			. 330 . 08		30,240		26,212		32,966			(4,028)				<b></b>
SPDR GOLD   INDEX LIAB   EX5   Equity/Index   WF-   02/11/2021   02/16/2022   14,602   171.38   39,500   34,239   21,246   (5,261)   (5,261)	SP500L V5 - 1YR	INDEX LIAB	EX5		GS-		102/16/2022	1,513		. 325 . 13		9,500		8.235									ļ
S8P MARC 5% - 2YR   INDEX LIAB   Ex5   Equity/Index   SS-   02/17/2021   02/17/2021   02/17/2023   21,073   378.88   292,800   275,737   171,386   (17,063)	SPDR GOLD	INDEX LIAB	EX5		WF-	02/11/202	02/16/2023		<b></b>			98,890 39.500	l	92,231 34.239		21.246		l	(5.261)				<u> </u>
	S&P MARC 5% - 2YR	INDEX LIAB	EX5		GS	02/17/202	02/17/2023.	21,073						275,737		171,386			(17,063)				

										)B - P												
4	1 2	· •		F		7	Showing a	II Options, C	aps, Floors, 0	Collars, Swaps	and Forward	ls Open as of	Current Stat	ement I	Date 16	47	18	10	20	04	22	T 22
	2 Description of Item(s) Hedged, Used for Income Generation	3 Schedule/	Type(s)	5 Exchange, Counterparty	6	Date of	8	9	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium	Current Year Initial Cost of Undiscounted Premium		Book/ Adjusted	15	16	17 Unrealized Valuation	Total Foreign Exchange	19 Current Year's		21	22 Credit Quality of	Hedge Effectiveness at Inception and at
Description	or	Exhibit	Risk(s)	or Central	Trada Data	Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying	Cada	Fair Value	Increase/	Change in B./A.C.V.	(Amortization)/		Potential	Reference	Quarter-end
Description S&P MARC 5%	Replicated INDEX LIAB.	Identifier	(a) Equity/Index6	Clearinghouse	02/17/2021.	Expiration02/23/2022	Contracts 13,170	Amount	(Paid) 387.23	Paid	Paid 79,000	Income	Value 69,905	Code	Fair Value 29,552	(Decrease)	B./A.C.V.	Accretion (9,095)	Hedged Item	Exposure	Entity	(b)
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	3S	02/17/2021.	02/23/2022			. 380 . 77		55,440		49,057		23,781			(6,383)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	SS	02/17/2021.	02/23/2022	44,252		. 378 . 88		430,080		380,567		191,709			(49,513)				ļ
S&P MARC 5% SP500L V5		EX5EX5.	Equity/IndexG Equity/IndexE	iS BOA-	02/17/2021. 02/17/2021.	02/23/2022 02/23/2022	5,005 23,890		. 379 . 26		47 ,690 81 ,370		42,200 72,002		21,086 81,117			(5,490)				·
SP500L V5		EX5		30A	.02/17/2021	02/23/2022	76,205		337.96		413,280		365,701		439,018			(47,579)				
SP500L V5		EX5		30A	02/17/2021_	02/23/2022	6,048		. 340 . 27	ļ	27,600		24,423		28,918			(3, 177)				ļ
DOW INDUSTRIALDOW INDUSTRIAL		EX5 EX5	Equity/IndexV Equity/IndexV	VF	02/17/2021.	02/23/2022 02/23/2022	304 57		. 33, 193.67	·	194,880		172,444		253,537 45,819			(22,436)				·
DOW INDUSTRIAL		EX5.	Equity/IndexV	VF	.02/17/2021	02/23/2022	25		34,679.48		7,040							(810)				
DOW INDUSTRIAL		EX5	Equity/IndexV	VF	_02/17/2021_	02/23/2022	19		. 31,676.24		13,260		11,733		17,650			(1,527)				
DOW INDUSTRIAL		EX5EX5.	Equity/Index/ Equity/Index	VF	02/17/2021. 02/17/2021.	02/23/2022	28		. 31,897.53 2,737.76		13,950		12,344 73,294		18,034			(1,606)				<b></b>
S&P 400 MIDCAP		EX5.	Equity/IndexE		02/17/2021.	02/23/2022	1,307		2,740.28	1	12,400		10,972		9,410			(1,428)				<u> </u>
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/IndexE	30A	_02/17/2021_	02/23/2022	198		2,790.79	ļ	9,650				6,683			(1,111)				ļ
NASDAQ 100 NASDAQ 100		EX5 EX5	-quity, maon	IS IS-	02/17/2021 <u>.</u> 02/17/2021.	02/23/2022			. 13,699.71		71,300		63,092		26,411			(8,208)				<b></b>
NASDAQ 100		EX5.	Equity/Index	18-	.02/17/2021.	02/23/2022	500		13.699.71		4.750		4.203		1,417			(547)				<u> </u>
RUSSELL 2000		EX5		30A	02/17/2021.	02/23/2022	443		. 2,425.31		32,100		28,404		12,654			(3,696)				
RUSSELL 2000RUSSELL 2000		EX5 EX5		30A 30A-	02/17/2021.	02/23/2022	399 222		2,398.24		32,760		28,989 8,716		13,859 2,822			(3,772)				<b>+</b>
RUSSELL 2000		EX5		30A-	02/17/2021	02/23/2022	222		2,271.89		6,750		5,973		5,011			(777)				·
RUSSELL 2000	INDEX LIAB	EX5	Equity/IndexE	30A	02/17/2021.	02/23/2022	222		. 2,292.20				6,814		5,512			(886)				
FIDMFYDN - 1YR		EX5	Equity/Index		02/18/2021.	02/24/2022	16,792		. 279 . 34	<b></b>	107,630		95,557		57,480			(12,073)				<b>}</b>
FIDMFYDN - 1YRFIDMFYDN - 2YR.		EX5 FX5	Equity/Index( Equity/Index(	/III- /III-	02/18/2021.	02/24/2022	10,718		. 287 . 46 279 . 62		33,900		30,097		13,496			(3,803)				<b></b>
FIDMFYDN - 5YR		EX5	Equity/Index(		02/18/2021.	02/18/2026	200,000		. 279 . 9		17,020		16,635		12,027			(385)				
RAINBOW		EX5	Equity/IndexE	BNP	02/18/2021.	02/24/2022	2,300		. 0 . 99		44,850		39,819		47,501			(5,031)				ļ
RAINBOW		EX5 EX5.	Equity/IndexE Equity/IndexE	BNP	02/18/2021. .02/18/2021.	02/24/2022	500 924		3,699.44		17 ,400		15,448 91,162		18,401			(1,952)				····
DJ EURO STOXX 50		EX5	Equity/IndexE	BNP-	.02/18/2021	02/24/2022	163		3,728.89		10 ,440		9,269		13,366			(1,171)				
S&P 400 MIDCAP		EX5	Equity/IndexE	BNP	02/18/2021.	02/24/2022	2,123		. 2,506.63	<b> </b>	118,720		105,403		128,516			(13,317)				ļ
S&P 400 MIDCAP NASDAQ 100		EX5 EX5	Equity/IndexE Equity/Index6		02/18/2021.	02/24/2022 02/24/2022	481 6.300		. 13 . 637 . 51		22,440		19,923		24,381			(2,517)				·
NASDAQ 100		EX5.	Equity/Index		.02/18/2021	02/24/2022	1,100		13,637.51		12,760		11,329		3.871			(1,431)				
NASDAQ 100		EX5	Equity/IndexE		_02/18/2021_	02/24/2022	440		. 13,460.22		138,000		122,520		112,312			(15,480)				ļ
NASDAQ 100		EX5FX5	Equity/IndexE Equity/IndexE	SNP	02/18/2021 02/18/2021	02/24/2022 02/24/2022	88 73		. 14,251.19		26,520		23,545		18,195			(2,975)				<b>}</b>
RUSSELL 2000		EX5	Equity/IndexE	BNP-	02/18/2021.	02/24/2022	1.848		2,245.00		90,200							(10, 118)				<u> </u>
RUSSELL 2000		EX5	Equity/IndexE		02/18/2021.	02/24/2022	811		. 2,291.59		28,260		25,090		26,448			(3, 170)				
SP500L V5SP500L V5		EX5EX5.	Equity/Index/ Equity/Index/	۱۴	02/18/2021 <u>.</u> 02/18/2021.	02/24/2022 02/24/2022	23,885 75,888		343.98338.02		84,530 414,150		75,048 367,693		69,050			(9,482)				<b></b>
SP500L V5		EX5	Equity/IndexV	۱۲- ۱۴-	02/18/2021.	02/24/2022	11.187		330 . 42		47,730		42.376		36,321			(5,354)				·
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/IndexV	VF	02/18/2021.	02/24/2022	3,326		. 330 . 42		17,050		15,137		17 ,577			(1,913)				
SP500L V8SPDR GOLD		EX5EX5.	Equity/IndexS Equity/Index	5G	02/18/2021. 02/18/2021.	02/17/2023 02/24/2022			. 518. 167 . 81.	ļ	107,070		100,982		120,245		<b></b>	(6,088)	ļ			<b>}</b>
DOW INDUSTRIAL		EX5		MS	02/18/2021.	02/24/2022	314		31.745.28	1	212,157		188,359		244 . 164			(23,798)				<u> </u>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	IS	02/18/2021.	02/24/2022 02/24/2022	60		. 31,997.23		35,416		31,443		40,413			(3,973)				
DOW INDUSTRIALDOW INDUSTRIAL		EX5	Equity/IndexN Equity/IndexE	MS	02/18/2021.	02/24/2022 03/01/2022	41 216		. 32,690.08	+	26,741		23,741		31,678			(3,000)				<b>†</b>
DOW INDUSTRIAL		EX5	Equity/IndexE		02/24/2021.	03/01/2022		l		1	53,360		129,301					(5,054)				.t
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/IndexE	BNP	02/24/2021	03/01/2022	22		. 35, 190.00		5,950		5,386		4,745			(564)				
DOW INDUSTRIAL		EX5	Equity/IndexE		02/24/2021.	03/01/2022	19		. 31,897.93		6,960 17,100		6,301		8,495			(659)				<b></b>
DOW INDUSTRIAL S&P 400 MIDCAP		EX5 EX5	Equity/IndexE Equity/IndexS	BNP	02/24/2021.	03/01/2022 03/01/2022			. 31,802.05	·	181,860		15,480 164,634		20,842			(1,620)				·
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	3G	_02/24/2021_	03/01/2022	543		2,740.09		43,120		39,036		27,663			(4,084)				
S&P 400 MIDCAP		EX5	Equity/Index	6G	02/24/2021.	03/01/2022	233		. 2,876.71	<b></b>	9,780				4,223			(926)				ļ
NASDAQ 100		EX5EX5.	Equity/Index	10 IS-	02/24/2021.	03/01/2022 03/01/2022			13,302.19	·			78,578 17,110		44,074			(8,222)				<u> </u>
RUSSELL 2000.	INDEX LIAB	EX5	Equity/IndexE	30A	.02/24/2021	03/01/2022	700		2,364.33	1	75,360		68,222		32,400			(7, 138)				
RUSSELL 2000		EX5		30A	02/24/2021.	03/01/2022	394		. 2,414.59	<b></b>	34,110		30,879		13,013			(3,231)				ļ
RUSSELL 2000 S&P MARC 5% - 2YR		EX5 EX5.	Equity/IndexE Equity/Index	30A 3S-	02/24/2021.	03/01/2022	219 6.599	·····	. 2,515.10 381.14.	<b>†</b>	11,850		10,728		3,386		ļ	(1,122)				t
S&P MARC 5%	. INDEX LIAB	EX5	Equity/IndexG	SS	02/24/2021.	03/01/2022	14,253		. 385 .68	1	88,560		80 , 172		37,296			(8,388)				
S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	SS	02/24/2021.	03/01/2022	11,350		. 380		98,470		89,143		46,122			(9,327)				ļ
S&P MARC 5%S&P MARC 5%		EX5EX5.	Equity/IndexG Equity/IndexG	35-	02/24/2021. 02/24/2021.	03/01/2022 03/01/2022	41,439 4,223	·····	377 . 73	<b>†</b>	406,630		368,114		198,428 16,687			(38,516)				t
SP500L V5	. INDEX LIAB	EX5	Equity/Index	IS	.02/24/2021.	03/01/2022	26,204		. 340 . 01	1	104,060		94,204		130,263			(9,856)				.[

							30	HLD	ULEL	10 - P	ANI	4 - 3L		I VI								
							Showing a	II Options, C	aps, Floors, C				f Current Stat									
1	2 Decemention	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
Description	or Dankastad	Exhibit Identifier	Risk(s)	or Central	Trade Date	Maturity or	Number of Contracts	Notional Amount	Received	(Received) Paid	(Received) Paid	Current Year Income	Carrying	Code	Fair Value	Increase/	Change in B./A.C.V.	(Amortization)/	Value of Hedged Item	Potential	Reference	Quarter-end
Description SP500L V5	Replicated  INDEX LIAB	FX5	(a) Equity/Index	Clearinghouse	Trade Dat 02/24/202	e Expiration 1,03/01/2022.	85,925	Amount	(Paid) .334.75	Paid	493,500	income	Value 446,756	Code	Fair Value 621,922	(Decrease)	B./A.C.V.	Accretion (46,744)	neagea item	Exposure	Entity	(b)
SP500L V5	. INDEX LIAB	EX5	Equity/Index	MS	02/24/202	103/01/2022	2,742		333 . 44		17 , 190		15,562		21,659			(1,628)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	MS	02/24/202	102/24/2023	2,438		. 336 . 72		21,440		20,415		24,926			(1,025)				
FIDMFYDN - 1YR FIDMFYDN - 1YR		EX5 FX5	Equity/Index Equity/Index	CIII	02/25/202	103/02/2022 103/02/2022	6,151 9,408		. 277 .74. . 283 .54		33,320		30,263		26 , 158 21 , 562			(3,057)				<del> </del>
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/25/202	102/24/2023	22,796		276 . 08		197 ,820		188,644		154,650			(9,176)				
RAINBOW	. INDEX LIAB	EX5	Equity/Index	CIT!	02/25/202	103/02/2022	3,900				126,360		114,765		143,055			(11,595)				ļ
RAINBOW	INDEX LIAB	EX5 FX5	.Equity/Index Equity/Index	CITI- BARCLAYS-	02/25/202	103/02/2022 103/02/2022	600 1.520		1.01 3.696.33			·	6,975 149,533		8,043 218,215			(705)				<del> </del>
DJ EURO STOXX 50	INDEX LIAB	EX5		BARCLAYS-	02/25/202	103/02/2022	163		3,718.44		13,980		12,697		18,448			(1,283)				
DOW INDUSTRIAL		EX5		MS	02/25/202	103/02/2022	369		. 31,684.62		251,836		228,728		287,793			(23, 108)				
DOW INDUSTRIAL		EX5 EX5	Equity/Index Equity/Index	MS Me	02/25/202	103/02/2022 103/02/2022.	96 22		. 32,438.27 32,783.69		67,800 14,896		61,579 13,529	·····	80 , 152 17 , 718			(6,221)				<del> </del>
S&P 400 MIDCAP		EX5	Equity/Index	MS-	02/25/202	103/02/2022	2,521		2.538.66		142,884		129,773		158,001			(1,307)				
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	MS-	02/25/202	103/02/2022	600		2,588.64		27 , 420		24,904		29,961			(2,516)				
S&P 400 MIDCAP NASDAQ 100		EX5 EX5	Equity/Index Equity/Index	MS- BOA-	02/25/202	103/02/2022					18,584		16,879		20,711			(1,705)				<b></b>
NASDAQ 100		EX5		BOA-	02/25/202	103/02/2022 103/02/2022.	1,400		. 12,828.31 12.828.31		88 ,750		17.420		99,931			(1,760)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/25/202	103/02/2022	624		13,123.36		171,200		155,491		170,557			(15,709)				
NASDAQ 100RUSSELL 2000.	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	BARCLAYS	02/25/202	103/02/2022 103/02/2022.	156 2,045		. 13,405.58 2,246.37		49,620 118,755		45,067 107,858		49,053			(4,553)				<b></b>
RUSSELL 2000		EX5	Equity/Index	MS-	02/25/202	1 03/02/2022.	727		2,277.17		32,464		29,485		31,396			(2,979)				t
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS	02/25/202	103/02/2022	318		2,285.97		13,433		12,200		12,917			(1,233)				
SP500L V5		EX5	Equity/Index	SG	02/25/202	1 03/02/2022	26,628		338 . 47		107,010		97 , 191 449 . 180		160,658			(9,819)				<b></b>
SP500L V5SP500L V5	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	8G-	02/25/202	103/02/2022 103/02/2022			333 . 25		494 ,560 44 .800		40,689	·····				(45,380) (4,111)				·····
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	SG	02/25/202	103/02/2022	3,061		327 . 69		11,800		10,717		14,273			(1,083)				
SP500L V8		EX5	Equity/Index	SG	02/25/202	102/24/2023	6,616		. 494 . 32 . 167 . 97		106,330	ļ	101,398		146,992			(4,932)				ļ
SPDR GOLD		EX5 EX5	Equity/Index Equity/Index	WF-	02/25/202	103/02/2022 103/08/2022.	12,664		32,520.89		30,240 205,010		27,465 189,663		20,264			(2,775)				ł
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WF	03/03/202	103/08/2022	93		32,583.43		69,600		64,390		117,084			(5,210)				
DOW INDUSTRIAL	. INDEX LIAB	EX5 FX5	Equity/Index	WF	03/03/202	1 03/08/2022	22		. 35,022.50	<b> </b>	4,270	ļ	3,950		6,580			(320)				<b></b>
DOW INDUSTRIAL		EX5 EX5	.Equity/Index .Equity/Index	WF	03/03/202	103/08/2022 103/08/2022	29		. 30,863.57 . 30,675.95		17 , 190 14 , 910		15,903	<del>-</del>	22,385			(1,287)				<b></b>
S&P 400 MIDCAP	. INDEX LIAB	EX5	Equity/Index	WF	03/03/202	103/08/2022	1,356		2,568.02		162,520		150,354		176,645			(12, 166)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	03/03/202	103/08/2022 103/08/2022	518 199		2,645.77 2,673.35		45,110		41,733					(3,377)				<b></b>
S&P 400 MIDCAP S&P 400 MIDCAP		EX5 FX5	Equity/Index Equity/Index	WF-	03/03/202	103/08/2022	199		2.505.33		15,350		7.910		15,818			(1,149)				<del> </del>
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF	03/03/202	103/08/2022	319		2,497.80		15,280		14,136		16,146			(1,144)				
S&P 400 MIDCAP NASDAQ 100.		EX5 FX5	Equity/Index Equity/Index	WF	03/03/202	103/08/2022 103/08/2022	199 6,000		. 2,445.14 12,683.33		12,500 66,600		11,564 61,614		13,618			(936)				ļ
NASDAQ 100		Eло FX5	Equity/Index	MS	03/03/202	103/06/2022	1,200		12,683.33				12,323		14,715			(4,966)				t
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/03/202	103/08/2022			2,302.72		76,670		70,931		54,018			(5,739)				
RUSSELL 2000	. INDEX LIAB	EX5 FX5		BOA	03/03/202	103/08/2022	589 408		. 2,373.37		42,120	ļ	38,967	ļ	27 , 182			(3, 153)				<u> </u>
RUSSELL 2000		EX5		B0A- B0A-	03/03/202	103/08/2022 103/08/2022	408	·	2,185.71 2.179.09		14,850 10,980	ļ	13,738		13,450 9,990			(1,112)				t
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA	03/03/202	103/03/2023	17,256		368 . 27		247,680		238,320		227,685			(9,360)				[
S&P MARC 5%		EX5		BOA	03/03/202	103/08/2022	14,021		374.58		101,400		93,809		80,294			(7,591)				ļ
S&P MARC 5%S&P MARC 5%	. INDEX LIAB	EX5 FX5		B0A- B0A-	03/03/202	103/08/2022 103/08/2022			. 366 . 42 . 368 . 27		79,300 581,700				67,627			(5,936)				<u> </u>
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA	03/03/202	103/08/2022	4,584		368 . 27		47,090		43,565		39,575			(3,525)				
S&P MARC 5%		EX5		B0A	03/03/202	1 03/08/2022	1,348		380 .88	ļ	6,550		6,060		4,842			(490)				ļ
SP500L V5SP500L V5		EX5 EX5	Equity/Index Equity/Index	WF- WF-	03/03/202	103/08/2022 103/08/2022	25,820		. 337 . 36. 		97 ,440 384 ,300		90 ,146 355 ,532		141,214 564,555			(7,294)				<b></b>
SP500L V5	. INDEX LIAB	EX5	Equity/Index	WF	03/03/202	103/08/2022	4,303		336 . 38		17,640		16,319		25,501			(1,321)				
FIDMFYDN - 1YR	. INDEX LIAB	EX5	Equity/Index	CITI	03/04/202	1 03/09/2022	13,796		. 275 . 99		79,800		74,040		69,147			(5,760)				ļ
FIDMFYDN - 1YR FIDMFYDN - 2YR		EX5 EX5	Equity/Index Equity/Index	CITI-	03/04/202	103/09/2022 103/03/2023	20,694		. 283 . 15		62,700 246,530		58,174		48,963 185,691			(4,526) (8,996)				t
RAINBOW	. INDEX LIAB	EX5	Equity/Index	ML	03/04/202	103/09/2022	2,700		1.01		63,450		58.870		73,372			(4,580)				
RAINBOW		EX5	Equity/Index	ML	03/04/202	1 03/09/2022	800		1.02	ļ	12,480	ļ	11,579		14,176		ļ	(901)				ļ
DJ EURO STOXX 50 DJ EURO STOXX 50		EX5	.Equity/Index .Equity/Index	BNP-	03/04/202	103/09/2022 103/09/2022	594 162		3,708.55		35,420 9,480		32,863		43,399			(2,557)				<del> </del>
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WF	03/04/202	103/09/2022	404		31,388.00				256,309		336,777			(19,941)				
DOW INDUSTRIAL	. INDEX LIAB	EX5	Equity/Index	WF	03/04/202	103/09/2022	107		31,913.71		70,620	ļ	65,522		88,547			(5,098)				ļ
S&P 400 MIDCAPS&P 400 MIDCAP	. INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	ms- MS-	03/04/202	103/09/2022 103/09/2022	2,690 734		. 2,517.08. 2,544.07		141,108 39,348		130,922 36,508		162,731			(10,186)				t
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	03/04/202	103/09/2022	204		2,571.05		13,480		12,507		15,959			(973)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	03/04/202	103/09/2022	6,000		. 12,464.00	ļ	69,000	ļ	64,019		73,810			(4,981)				<u> </u>

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							Showing a	II Options, C	aps, Floors, C				f Current Stat									
1	2 Description	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation or	Schedule/ Exhibit	of Risk(s)	Counterparty or Central		Date of Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	Current Year's (Amortization)/	To Carrying Value of	Potential	Quality of Reference	and at Quarter-end
Description	Replicated	Identifier	(a)		Trade Date		Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	03/04/2021	03/09/2022	1,200	, unounc	12.464.00	. u.u	13,800		12,804		14,762	(200:000)	5.,, 1.0.11	(996)				(2)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS	03/04/2021	03/09/2022	513		13,049.80	<b> </b>	140 , 160	ļ	130,043		154,699			(10, 117)				<b></b>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index Equity/Index	BARCLAYS- BARCLAYS-	03/04/2021	03/09/2022	185 48		. 13,037.34		49,611		46,030		54,693			(3,581)				·····
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	03/04/2021	03/09/2022	1,910		2,224.21		60,680		56,300		63,023			(4,380)				
RUSSELL 2000		EX5	Equity/Index	WF	03/04/2021	03/09/2022	699		2,271.44		29,250		27,139		31,175			(2,111)				<b></b>
SP500L V5SP500L V5	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	B0A- B0A-	03/04/2021	03/09/2022	25,936		336 . 17		94,080		87,289 346,511		176,304			(6,791)				<del> </del>
SP500L V5	INDEX LIAB	EX5		BOA	03/04/2021	03/09/2022	9,572		323 . 87		44,020		40,842		77,098			(3,178)				
SP500L V5 - 1YR		EX5 EX5.		BOA	03/04/2021	03/09/2022	1,853 9,091		. 326 . 13. 492 . 48		8,460				8,351 187,101			(611)				ļ
SP500L V8SPDR GOLD.		EX5	Equity/Index Equity/Index	Wr-	03/04/2021	03/03/2023	14,462		158 . 56		134,400		129,496 29,449		30.931			(4,904)				<b></b>
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI	03/04/2021	03/04/2026.	100,000		275 . 44				8,347		6,947			(123)				
S&P MARC 5% - 2YR		EX5 FX5	Equity/Index	JPM-	03/10/2021	03/10/2023	8,351		. 371.96		103,230		100,304		95,161			(2,926)				ļ
S&P MARC 5%		EX5 FX5	Equity/Index Equity/Index	JPM- JPM-	03/10/2021	03/15/2022	5,926 15,085		376 . 42 371 . 59	l	39,160	l	36,961		33,671			(2,199)				t
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM	03/10/2021	03/15/2022	57,916		371.96		496,650				435,270			(27,884)				
S&P MARC 5%		EX5	Equity/Index	JPM	03/10/2021	03/15/2022	5,657		. 373 . 82		43,680		41,228		37,938			(2,452)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	B0A B0A-	03/10/2021	03/15/2022	285		. 33,653.49		214,360		202,325		191,970 35,648			(12,035)				ł
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/10/2021	03/15/2022	22		35,462.12		5,880		5.550		3,612			(330)				
DOW INDUSTRIAL		EX5	Equity/Index	BOA-	03/10/2021	03/15/2022	43		. 32,135.53	ļ	24,080		22,728		24,209			(1,352)				ļ
S&P 400 MIDCAPS&P 400 MIDCAP.	INDEX LIAB	EX5 EX5.	Equity/Index Equity/Index	BNPBNP -	03/10/2021	03/15/2022	1,665 465		2,699.22 2,794.79				142,132 25,394		123 , 146			(8,455)				ł
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP- BNP-	. 1.03/10/2021	03/15/2022	271		2,787.04		16,303		15,388		12,231			(915)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	03/10/2021	03/15/2022	232		2,551.99		8,010				7,449			(450)				ļ
NASDAQ 100 NASDAQ 100		EX5 EX5	Equity/Index Equity/Index	MS	03/10/2021	03/15/2022	5,500 1,300		. 12,752.07 12,752.07		63,250		59,699 14,111		61,842 14,617			(3,551)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	03/10/2021	03/15/2022	500		12,752.07		3,850		3,634		2,906			(216)				
RUSSELL 2000RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	B0A- B0A-	03/10/2021	03/15/2022			2,397.68 2,468.53		63,580	ļ	60,010 24,729		31,665 11,588			(3,570)				<b></b>
RUSSELL 2000	INDEX LIAB	EXS FXS	Equity/Index Equity/Index	BOA	03/10/2021	03/15/2022	525		2,500.53		26,200		25,031		11,048			(1,471)				<b>†</b>
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA	03/10/2021	03/15/2022	263		2,292.54						5,552			(468)				
SP500L V5SP500L V5		EX5 EX5.	Equity/Index Equity/Index	BNP- BNP-	03/10/2021	03/15/2022	32,225		. 341 . 43		118,720		112,055		149,493			(6,665)				<b></b>
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	_03/10/2021	03/15/2022_	2,128		341.11		8,050		7.598		10,157			(452)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	BNP-	_03/10/2021	03/10/2023	2,128		334 . 53		21,700		21,085		25,041			(615)				
FIDMFYDN - 1YRFIDMFYDN - 1YR.		EX5 FX5	Equity/Index Equity/Index	CIII CITI-	03/11/2021	03/16/2022	20,145 20,145		. 279 . 09. 282 . 7		112,000	·	106,011		76,546 52,359			(5,989)				<del> </del>
FIDMFYDN - 2YR	INDEX LIAB	EX5.	Equity/Index	CITI-	03/11/2021	03/10/2023	27,700		279 .64		216,370		210,522		150 . 904			(5,848)				
FIDMFYDN - 5YR		EX5	Equity/Index	CITI	03/11/2021	03/11/2026	300,000		. 277 . 98		25,410		25,136		19,244			(274)				ļ
FIDMFYDN - 7YRRAINBOW	INDEX LIAB	EX5	Equity/Index Equity/Index	CIII	03/11/2021	03/10/2028	100,000		. 277 . 98		11,060		10,975		9,930 140,736			(85)				<del> </del>
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	03/11/2021	03/16/2022	600		1.01		18,000		17,038		16,122			(962)				[
DJ EURO STOXX 50		EX5	Equity/Index	BARCLAYS-	03/11/2021	03/16/2022	1,612		3,787.95	ļ	190,960	ļ	180,749		208,704		ļ	(10,211)				ļ
DJ EURO STOXX 50 DJ EURO STOXX 50		EX5 EX5		BARCLAYS- BARCLAYS-	03/11/2021	03/16/2022	234		. 3,864.86 3,845.64		16,920		16,015 16,233		18,406 18,782			(905)				<u> </u>
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS	03/11/2021	03/16/2022	428		32,453.10		325,121		16,233 307,737		322,536			(917)				
DOW INDUSTRIAL		EX5 EX5	Equity/Index	MS	03/11/2021	03/16/2022	111		. 33,200.27		65,772		62,255 62,123		63,648			(3,517)				<b></b>
S&P 400 MIDCAP		Ехо FX5	Equity/Index Equity/Index	MS-	03/11/2021	03/16/2022	3,357		2,644.71		188 , 144		178,084		188,901			(10,060)				·····
S&P 400 MIDCAP.	INDEX LIAB	EX5	Equity/Index	MS-	_03/11/2021	03/16/2022			2,676.16		41,534		39,313		37 , 127			(2,221)				
S&P 400 MIDCAP NASDAQ 100		EX5 EX5	Equity/Index Equity/Index	MS	03/11/2021	03/16/2022	343 5,500		. 2,725.96 13,052.90		24,264		22,967		17,091 53,610			(1,297)				<del> </del>
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/11/2021	03/16/2022	1,300		13,052.90	·	15,340		14,520		12,671			(820)				·
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	03/11/2021	03/16/2022	789		13,144.27		234,325		221,796		229,011			(12,529)				[
NASDAQ 100 NASDAQ 100.	INDEX LIAB INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	BNP- BNP-	03/11/2021	03/16/2022	161		. 13,353.11 13,366.16		41,643		39,416		40,149 13,661			(2,227)				ł
RUSSELL 2000		EX5	Equity/Index	BARCLAYS-	03/11/2021	03/16/2022	2.780		2,326.84	1	178,880	L	169.315		137,136			(762)				<u> </u>
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/11/2021	03/16/2022	556		2,380.63		33,514		31,722		24,411			(1,792)				
RUSSELL 2000SP500L V5		EX5	Equity/Index Equity/Index	BARCLAYS	03/11/2021	03/16/2022	31.915		. 2,432.08 341.17		21,240	·	20,104		14,582			(1,136)				ł
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	03/11/2021	03/16/2022	72,036						383,600		463,627			(21,670)				<u> </u>
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	03/11/2021	03/16/2022	6,991		328.01		34,270		32,438		38,409			(1,832)				ļ
SP500L V5 - 1YR SP500L V8	INDEX LIAB INDEX LIAB	EX5 Ex5	Equity/Index Equity/Index	WF-	03/11/2021	03/16/2022	2,736 5,911		. 329 . 98. 513 . 02.		14,670 72,240	·	13,886 70,287		17,388 75,181			(784)				<del> </del>
SPDR GOLD.	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/11/2021	03/16/2022	13,001		160 . 87		30,450		28,822		27,032			(1,628)				<u> </u>
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	03/17/2021	03/17/2023	9,149		. 370 . 51	ļ	121,040	ļ	118,753		111,287			(2,287)				<u> </u>

Company   Comp											)B - P												
Contraction   Contraction							_	Showing a	II Options, C						tement [			40	T 40				
Processor   Proc	1	Description of Item(s) Hedged, Used for Income Generation	Schedule/	Type(s)	Exchange, Counterparty	6		8 Number of	9 Notional	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium	Current Year Initial Cost of Undiscounted Premium	.0	Book/ Adjusted	15	16	Unrealized Valuation	Total Foreign Exchange	Current Year's	Adjustment To Carrying		Credit Quality of	Hedge Effectiveness at Inception and at
Section   March   Ma			Identifier	(a) ´			Expiration					` Paid ´	Income	Value	Code	Fair Value	(Decrease)				Exposure		
Company   Comp			EX5			03/17/2021_	03/22/2022	5,651		. 377 . 2													
Control   Cont				Equity/Index																			<u> </u>
Company	S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPM	03/17/2021.	03/22/2022					73,250		70,508		64,420			(2,742)				
Section   1975			EX5	Equity/Index		03/17/2021.	03/22/2022	397				235,800		226,974					(8,826)				<b>+</b>
The content   The content						03/17/2021	03/22/2022					8.820											
Control   Cont	DOW INDUSTRIAL			Equity/Index			03/22/2022	45						24,401					(949)				
See all part   March				Equity/Index				36															<b></b>
Sec.   1975																							
Section   March   Ma		INDEX LIAB	L/10	Equity/Index		03/17/2021.	03/22/2022	676				41,400		39,850		19,214							
Section   Sect											<b>+</b>												·
	S&P 400 MIDCAP	INDEX LIAB	EX5				03/22/2022	188		2,642.82		10,100											
Sept. 20.   Sept. 10.   Sept. 10.   Sept. 20.   Sept. 10.   Sept. 20.   Sept	NASDAQ 100				MS		03/22/2022																
Description   March   Left   Exc   Sur ly roles   Exc   Description   Exc   Descript							03/22/2022	1,600			-												<b></b>
March 100   Marc	RUSSELL 2000	INDEX LIAB				03/17/2021.	03/22/2022	770		. 2.539.65		43,200		41,583									
Proc.   No			_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				03/22/2022	257		. 2.637.78		8,700		8,374									ļ
Prop. No.   MCR.   Life.   S.S.   Sparly   Index   District   Di				Equity/Index			03/22/2022			.12,343.40				1/13 750									ł
Paper   1-10   100   1	SP500L V5		L/10	Equity/Index	B0A	03/17/2021.																	
Principal   182   182   183						03/17/2021_																	ļ
Figure 1																							ł
Figure   F							03/17/2023							192,635									
	FIDMFYDN - 5YR	INDEX LIAB		Equity/Index		_03/18/2021_	03/18/2026	500,000		. 276 . 08		42,200		41,905		34,077			(295)				
	FIDMFYDN - /YR			Equity/Index	ICIII-	03/18/2021				.1276.08		12,650							(63)				ł
December   1985   198	RAINBOW			Equity/Index	BNP -	03/18/2021	03/23/2022	500		. 1		13,450		12,983		12,732			(467)				
DOI	DJ EURO STOXX 50		EX5	Equity/Index	BARCLAYS	03/18/2021_	03/23/2022	931		. 3,809.52	ļ	100,800		97,297		106,621							<b></b>
DOT   INSTRUM_   MERI   LIAR_   ESS_   Equi   y   index_   ESS_   Color   y   index_			EX5																				<b></b>
ON MONTRIAL   NEEL   188   P.55   Equity   rindex   RP	DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP	03/18/2021.	03/23/2022	100		. 33,683.85		73,260		70,714		66,381			(2,546)				
SP 40 NIDOP   NOTE   LAB   P5   Equity   Index   SP   0.01   80/201   0.01   2.02   2.02   51   2.75   5.0   3.3 600   32.42   2.9 59   (1.1 60)												10,720											<b></b>
SSP 400 NICOP   MOEL   148,   P.15,   Eq.   Eq				Fauity/Index	BNP -						†												<b>†</b>
MASDA   100   MER   LIAE   515   Equi   Y   Index   BP   03/18/2021   03/23/2022   547   12.783 56   162.400   156.766   17.519   23.065   (631)	S&P 400 MIDCAP.	INDEX LIAB		Equity/Index	BNP-	03/18/2021	03/23/2022	191		2,816.96		3,400		3,282		2,839			(118)				
MSDM  100   INEE   LIAB   D15   Equity   Index   SPP   0.0118/2021   0.0723/2022   547   12.765.56   162.400   1567.56   172.055   (7.75)	NASDAQ 100				BOA		03/23/2022							85,260		112,251							<b>+</b>
MASSAN 100   MOEX LIAB   EXS   Equity Index   SPE   0.3148/2021   0.3212/2022   117   13.186 60   22.150   20.415   22.375   7.755     1.755	NASDAQ 100			Equity/Index	BNP -			547				162,400		156.756									<u> </u>
RISSELL 2000   MOEX LIAB   235   Equity/Index   BP   03/18/2021   03/23/2022   706   2.369 sQ   27,800   26,409   22,611   (951)	NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP	_03/18/2021_	03/23/2022	117		. 13, 185.60		21,150		20,415		22,375			(735)				
RISSELL 2000	RUSSELL 2000			Equity/Index	BNP-	03/18/2021.				2,258.51		83,580		80,675									<b>+</b>
SPRING VS   NOEL LIAB	RUSSELL 2000			Equity/Index	BNP-	03/18/2021	03/23/2022	220		2,403.64		8,200				6,645			(285)				
SPSOOL V5   INDEX LIAB					MS	03/18/2021.	03/23/2022					146,720		141,621									ļ
SP500LVS - 1VR   NOPE LIAB   EVS   Equity/Index   NS   0.3/18/2021   0.3/23/2022   7.578   329.58   35.500   34.266   40.875   1.234			_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		MS MS-	03/18/2021	03/23/2022																ł
SPECOL VR   NOEX   LIAB   EX5   Equi   / Index   NF   0.3/18/2021   0.3/17/2023   6,715   506. 24   87.360   85.825   100. 631   (1.555)	SP500L V5	. INDEX LIAB	EX5	Equity/Index	MŠ-	03/18/2021.	03/23/2022			. 329 . 58		35,500		34,266		40,875			(1,234)				
SPORGOLD   NOEX LIAB   EX5   Equity   Index   SG   0.3/18/2021   0.03/23/2022   12.918   122.99   32.130   33.1013   27.253   (1.117)					MS																		ļ
BESQUIXC - 1VR   INDEX LIAB   EX5   Equity   Index   MS -   0.3718/2021   0.3723/2022   2.02   1.006   2.3   3.140   3.031   2.504   (1.09)					WF		03/1//2023					32 130											ł
SRP MARC 5% - 2/R   INDEX LIAB	BESGUXCX - 1YR	INDEX LIAB	EX5	Equity/Index	MŠ-	_03/18/2021_	03/23/2022	202		1,006.23	1			3,031		2,504			(109)				
SRP MARC 5%   INDEX LIAB   EX5   Equity/Index   JPM   0.3/24/2021   0.3/30/2022   4,855   375,93   31,860   31,265   29,155   (595)	BESGUXCX - 1YR						03/23/2022	101															<b> </b>
SRP MARC 5%         INDEX LIAB         EX5         Equity/Index         LPM         0.3/24/2021         0.3/03/2022         16,723         373,34         1.28,340         1.25,945         1.18,003         (2,395)           SRP MARC 5%         INDEX LIAB         EX5         Equity/Index         JPM         0.03/24/2021         0.3/03/2022         38,031         386.52         382,110         374,978         355,025         (7,132)           SRP MARC 5%         INDEX LIAB         EX5         Equity/Index         JPM         0.03/24/2021         0.3/03/2022         7,013         371,48         59,800         58,684         55,575         (1,116)         (7,132)         (7,1								4.855	·		İ						<b></b>						<u> </u>
SRP MARC 5%. INDEX LIAB. EX5. Equity/Index. JPM- 0.3/24/2021, 0.3/30/2022, 38, 0.31 388, 52. 382, 110 374, 978 355, 52 (7, 132) (	S&P MARC 5%	. INDEX LIAB	EX5	Equity/Index	JPM-	_03/24/2021_	03/30/2022	16,723		. 373 . 34		128,340		125,945		118,003			(2,395)				[
DOW INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   B0A   D3/24/2021   D3/30/2022   389   33,749.28   245,700   241,114   272,174   (4,586)   D0W INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   B0A   D3/24/2021   D3/30/2022   373   34,300.42   77,840   76,387   84,021   (1,453)   D0W INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   B0A   D3/24/2021   D3/30/2022   34   35,370.28   7,840   7,340   7,340   7,452   (1,40)   D0W INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   B0A   D3/24/2021   D3/30/2022   37   32,355.21   20,520   20,137   20,360   20,							03/30/2022	38,031															<b>+</b>
DOW INDUSTRIAL   INDEX LIAB				Equity/Index	B0A-						1						·						<u> </u>
DOW INDUSTRIAL   INDEX LIAB	DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA	.03/24/2021.	03/30/2022	173		. 34,300.42		77 .840		76,387		84,021			(1,453)				ļ
DOW INDUSTRIAL   INDEX LIAB   EX5   Equity/Index   B0A   0.3/24/2021   0.3/30/2022   2.8   3.2 128.27   17,460   1.17 134   17,501   (326)	DOW INDUSTRIAL										-												<b>†</b>
SRP 400 MIDCAP   INDEX LIAB   EX5   Equity/Index   BNP   0.3/24/2021   0.3/30/2022   2.26   2.611.05   1.99.360   1.95.639   263.428   (3.721)			L/10					28															
S&P 400 MIDCAP.   INDEX LIAB.   EX5.   Equity/Index   BNP-	S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	_03/24/2021	03/30/2022	2,226		2,611.05		199,360		195,639		263,428			(3,721)				ļ
S&P 400 MIDCAP.   INDEX LIAB. EXS.			EX5 EX5					/55			<b>†</b>							<b></b>			<b>.</b>		<b>†</b>
			EX5	Equity/Index	BNP-		03/30/2022			2,485.28	1			9,362									

							Showing a	Il Ontions C	aps, Floors, C	Collars Swans	and Forwar	ds Onen as of	f Current Stat	tement	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 of Item(s) Hedged, Used for Income Generation	Schedule/	Type(s)	Exchange, Counterparty		Date of			Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium	Current Year Initial Cost of Undiscounted Premium		Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's	Adjustment To Carrying		Credit Quality of	Hedge Effectiveness at Inception and at
	or	Exhibit	Risk(s)	or Central		Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description NASDAQ 100.	Replicated INDEX LIAB	Identifier	(a) Equity/Index	Clearinghouse	Trade Date 03/24/2021	Expiration03/30/2022.	Contracts 7,400	Amount	(Paid) 12,798.88	Paid	Paid 86,580	Income	Value 84,964	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion (1,616)	Hedged Item	Exposure	Entity	(b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS	03/24/2021	03/30/2022.	1,600		12,798.88		20,480		20,098		19,316			(382)				
NASDAQ 100RUSSELL 2000	.INDEX LIAB	EX5 EX5	. Equity/Index . Equity/Index	MS	03/24/2021	03/30/2022.	500 1,499		. 12,798.88		5,300		5,201					(1,989)				
RUSSELL 2000.	INDEX LIAB	EX5	Equity/Index	WF	03/24/2021	03/30/2022.	1,031		2,317.81		53,240				71,660			(994)				
RUSSELL 2000 RUSSELL 2000	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WF	03/24/2021	03/30/2022.	469 422		2,383.97 2.149.20		16,500 15,570		16,192 15,279		22,361			(308)				ļ
SP500L V5	INDEX LIAB	EX5	.Equity/Index	BOA-	03/24/2021	03/30/2022.	23,268			1	87,780				96,352			(1,638)				İ
SP500L V5	INDEX LIAB	EX5	Equity/Index	B0A-	_03/24/2021	03/30/2022.	71,316		338.2		389,400		382,132		434 , 118			(7,268)				
SP500L V5 BESGUXCX - 2YR	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	BUA CITI-	.03/24/2021	03/30/2022.	4,231 202		. 340 .84. 987 .7		18,900		18,547 6,785		21,065 5,649			(353)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	. Equity/Index	CIŢ!	03/25/2021	03/31/2022.	10,110		279 . 72		48,720		47,941		35,204			(779)				
FIDMFYDN - 1YRFIDMFYDN - 2YR	INDEX LIAB	EX5. EX5.	Equity/Index Equity/Index	CITI	03/25/2021	03/31/2022.	20,581		. 285 . 26 . 277 . 51	<u> </u>	59,280 261,000	l	58,332		38,605			(948)				<u> </u>
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2021	03/25/2026.	400,000		276 . 96	ļ	33,800		33,691		26,538			(109)				
FIDMFYDN - 7YR	INDEX LIAB	EX5 EX5	.Equity/Index Equity/Index	CITI- CITI-	03/25/2021	03/24/2028.	100,000		. 276 . 96	ł	12,690		12,661		10 , 151			(29)				·
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI	03/25/2021	03/31/2022.	700		1		21,000		20,664		21,612			(336)				
DJ EURO STOXX 50 DJ EURO STOXX 50	INDEX LIAB	EX5 EX5	.Equity/Index .Equity/Index	BARCLAYS- BARCLAYS-	03/25/2021	03/31/2022.	1,279 183		. 3,859.39 3,890.05.	<del> </del>	118,090	·	116,201		130,222			(1,889)				<del> </del>
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/25/2021	03/31/2022.	23,196		344 . 57		86,240		84,860		70,379			(1,380)				
SP500L V5SP500L V5	INDEX LIAB	EX5EX5	. Equity/Index . Equity/Index	WF-	03/25/2021	03/31/2022.	70,792 4,519		. 339 . 26. . 331 . 62.	<del> </del>	390,100 20,370	ļ	383,859		346,087			(6,241)				<b></b>
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF	03/25/2021	03/24/2023.	5,827		516.53		80,640		79,986		68,113			(654)				
SPDR GOLD	INDEX LIAB	EX5 FX5	. Equity/Index . Equity/Index	BNP-	03/25/2021	03/31/2022.	6,181 406		. 161 . 13. 1 . 010 . 41		11,700 5,760		11,513 5,668		9,181 4,506			(187)				<b></b>
BESGUXCX - 1YR	INDEX LIAB	EX5	. Equity/Index	CITI	03/25/2021	03/31/2022.	406		986.71		9,800		9.643		8.538			(157)				
DOW INDUSTRIAL	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MS	03/25/2021	03/31/2022.	349 135		. 32,945.67 . 33,793.78	ļ	253,878 89,364		249,817 87,934		250,702 88,032			(4,061)				ļ
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	03/25/2021	03/31/2022	21		32,717.33		16,128		15,870		15,947			(258)				
S&P 400 MIDCAP	INDEX LIAB	EX5	.Equity/Index	BNP-	03/25/2021	03/31/2022.	2,376		. 2,615.80 2,700.51		100,650		99,040		97,204 32,528			(1,610)				
S&P 400 MIDCAP	INDEX LIAB	EX5	.Equity/Index .Equity/Index	MS-	03/25/2021	03/31/2022.			12,780.51		20,160		19,837		19,376			(527)				
NASDAQ 100	INDEX LIAB	EX5EX5.	. Equity/Index Equity/Index	MS BOA-	03/25/2021	03/31/2022.			12,780.51	ļ	83,950		82,607		77,268			(1,343)				ļ
NASDAQ 100	INDEX LIAB	EX5		B0A-	_03/25/2021	03/31/2022.	219		13,304.51	İ			165,312 59,237		178 , 170 64 , 475			(2,688)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	_03/25/2021	03/31/2022	55		13,342.85	ļ	13,790		13,569		14,722			(221)				ļ
RUSSELL 2000	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	MS MS-	03/25/2021	03/31/2022.	2,199 595		. 2,255.16 2,307.55		109,536 25,740		107,784 25,328		113,207 26,593			(1,752)				<b>†</b>
S&P MARC 5% - 2YR	.INDEX LIAB	EX5	. Equity/Index	JPM-	.03/31/2021	03/31/2023.	4,870		363 . 69		77 , 220		77 ,220		77,220							
S&P MARC 5%	INDEX LIAB	EX5EX5	. Equity/Index . Equity/Index	JPM- JPM-	.03/31/2021	04/05/2022.	4,870 4,599		. 377 . 36	<u> </u>	27,360		27,360		27,360			<u> </u>				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	_03/31/2021	04/05/2022.	14,881		369.23		135,300		135,300		135,300							
S&P MARC 5%	INDEX LIAB	EX5	. Equity/Index . Equity/Index	JPM- BNP-	.03/31/2021	04/05/2022.	3,247 1,497		. 369 .6 343 .7	L	28,920	l	28,920		28,920 13,050			<u> </u>				<u> </u>
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	03/31/2021	04/05/2022.	25,747		347 . 71	ļ	90,300		90,300		90,300							
SP500L V5SP500L V5	INDEX LIAB	EX5EX5.		BNPBNP -	03/31/2021	04/05/2022.	64,666 5,688		. 342 . 37 344 . 37	<u> </u>	330 ,480 25 ,270		330,480		330 , 480			<u> </u>				<u> </u>
DOW INDUSTRIAL	INDEX LIAB	EX5	. Equity/Index	BOA	03/31/2021	04/05/2022.			. 34,696.59		159,600		159,600		159,600							
DOW INDUSTRIALDOW INDUSTRIAL.	INDEX LIAB	EX5EX5.	Equity/Index	BOA- BOA-	03/31/2021	04/05/2022.	121		. 35,455.16 35,488.14	<u> </u>	34,000		34,000		34,000			-				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	_03/31/2021	04/05/2022.	45		33,146.45	ļ	28,650		28,650		28,650							
DOW INDUSTRIAL	INDEX LIAB	EX5 EX5		B0A B0A-	03/31/2021	04/05/2022.	18 2 , 108		. 33,278.38 2,849.29.	ł	11,640		11,640		11,640 89,100			+				<del> </del>
S&P 400 MIDCAP	INDEX LIAB	EX5	. Equity/Index	BOA	03/31/2021	04/05/2022.	767		2,810.15		40,400		40,400		40,400							
S&P 400 MIDCAPS&P 400 MIDCAP	INDEX LIAB	EX5. EX5.	. Equity/Index . Equity/Index	BOA- BOA-	03/31/2021	04/05/2022.	307 230		. 2,935.39 2,666.64	<del> </del>	7,600 9,840	·			7,600 9,840			+				<u> </u>
S&P 400 MIDCAP	INDEX LIAB	EX5.	Equity/Index	BOA-	_03/31/2021	04/05/2022.	192		2,567.49		10,550		10,550		10,550							
NASDAQ 100 NASDAQ 100.	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	MS- MS-	03/31/2021	04/05/2022.	6,000 1,700		. 13,091.44 13.091.44	<del> </del>	79,800 22,610	·	79,800 22,610		79,800 22,610			+				<b></b>
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	.03/31/2021	04/05/2022.	1,216		2,518.06		29,970		29,970		29,970							
RUSSELL 2000	INDEX LIAB	EX5EX5.		BOA- BOA-	03/31/2021	04/05/2022.	901 360		. 2,526.95 . 2,460.33	<del> </del>	21,000	·	21,000 12,560		21,000 12,560		l				<b></b>	ł
RUSSELL 2000	INDEX LIAB	EX5	. Equity/Index	BOA	03/31/2021	04/05/2022.	270		. 2,213.85 . 2,125.03		10,080		10,080		10,080							
RUSSELL 2000	INDEX LIAB	EX5.	Equity/Index	BOA-	03/31/2021	04/05/2022.	225		. [2, 125.03	601,270,246	12,600	^	410.818.335	XXX		^	^	(197,291,754)	^		XXX	XXX
Purchased Options -			ari uptions and v	na i i dillo						001,270,240	231,109,049	U	410,010,333	1 444	1,000,034,799	0	U	(187,281,734)	0 ]	0	۸۸۸	
		EX5	Equity/Index	MULAED INE	07/01/2020	06/18/2021.			3.000.00	1.373.832			312.235	1				(374,682)	-			

Command Option Command Control Contr																							
Controlled   Con	1	2	3	1 4	5	6	7	Snowing a	III Options, C				ds Open as of	Current Stat		Date I 16	17	18	10	20	21	22	23
Processor   Proc	'		3	7	"		l '	0		10	''	12	13	14	13	10	''	10	19	20	21		23
Control   Cont											Cumulative	Current											
Control   Cont										1													
Description   Description				T. (ma (a)	- Freehanne									Dools!			Lineadinad			A dissatura a ma		Cuadit	
C			Sahadula/				Data of			1	-	-							Current Veer's	,			
Processon   Proc				J				Number of	Notional	1			Current Year				I				Potential		
1						Trade Date									Code	Fair Value	(Decrease)						
	S & P 500 (SPX)		EX5			07/15/2020.	06/18/2021	50		. 3,000.00				264,791		52,823							
\$\\ \text{\$\frac{1}{2}\$\text{\$\tex{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$\text{\$			.EX5											426,411 754 339								<b></b>	<del> </del>
1	S & P 500 (SPX)		EX5				09/17/2021.							128,599					(70, 145)			İ	
\$\  \text{Set}   \$\  \text{  \$\  \			.EX5	Equity/Index				5															ļ
			EX5					50														<del> </del>	<del> </del>
1	S & P 500 (SPX)		EX5.					100															
\$\  \frac{1}{2} \overline{\psi} \begin{align*}{c c c c c c c c c c c c c c c c c c c	S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index		_10/26/2020	09/17/2021	50		3,400.00	1,620,382			810,191		378,135			(441,922)				
\$\frac{1}{2} \text{  \$\frac{1}{2}   \$\frac{	S & P 500 (SPX)		EX5				04/16/2021	20						31,011		61							<b></b>
1			FX5				09/30/2021	5								27.689						·····	<b>†</b>
	S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/06/2020	04/16/2021			3,400.00	1,324,620			132,462		1,328			(794,772)				
\$\\ \frac{1}{2} \overline{P}	S & P 500 (SPX)		EX5			11/10/2020.	04/16/2021	25		3,400.00						443							<b></b>
\$\\ \$\text{\$\te			FX5						·····				<del> </del>				····					†	<b>†</b>
\$\\ \begin{align*}{cccccccccccccccccccccccccccccccccccc	S & P 500 (SPX)	INDEX LIAB	EX5		WOLVERINE-	11/16/2020.	04/30/2021.	25		. 3,450.00	385,693			38,569					(231,416)				
\$\    \$\  \text{  \$\			EX5	Equity/Index			04/30/2021						ļ	30,856		6,445			(185, 133)			ļ	<b> </b>
\$\frac{1}{2}   \$\text{			.EX5																				<b></b>
\$4 \( \text{P} \)	S & P 500 (SPX)		EX5				05/21/2021	50			873,082			261,924		139,545							
1			EX5																				ļ
\$   \$   \$   \$   \$   \$   \$   \$   \$   \$	S & P 500 (SPX)		.EX5				05/21/2021	10		.13,5/5.00			·····	240 924		130 545			(92,610)			ł	ł
\$ 2 00   \$ 90	S & P 500 (SPX)		FX5	Fauity/Index	WOLVERINE -							985.082		574.631								İ	İ
\$ \$ P 00 \$ 9Y \$   REST LIGE 2   LG   Separty Finder   MAPPINE   1017/2072   0.092/2021   50   0.700	S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	01/15/2021	01/21/2022												(322,267)				
\$ \$ 90 (97)   UCC 1 146 EN. E. E. E. E. 1917 (1904)   UCC 1 146 EN. E. E. 2017 (1904)   UCC 1 146 EN. E. 2017 (1904)   UCC 1	S & P 500 (SPX)		EX5				07/16/2021																<b></b>
\$ 8 F 50   \$97,   \$1055   \$1.06,   \$1.00   \$1.			FX5				07/16/2021.				<b>†</b>								(228, 384)			<b>†</b>	ł
\$ 6 P 00 (97) MCE 118 B35 Equity Index MCERIE 0001/2021 (077) 2021 50 B 000 000 1 5414 332 1.37 825 283 806 [709 500]	S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/21/2021	12/17/2021	5				137,908		106,565					(31,343)				
\$ 8 F 00 \$97)   NIPET LIAB. EST. Equity/index. MUTERINE. 20/01/2016, 61/17/2012. 10 1 9,600 0.0. 22/17/2017. 10 19,600 0.0. 22/17	S & P 500 (SPX)		.EX5				07/16/2021				ļ	274,063			<del>-</del>				(114, 193)			ļ	ļ
\$ 8 P 00 (SY)   MEEL   148, ENS.			.EX5																			<b></b>	<del> </del>
\$ 8 P 90 (\$P\$)   INDEC   1.148   ESS	S & P 500 (SPX)		EX5					10								103,976							
\$ 4 P.00 (\$Y),   NECE LLIAE,   ESS.   Equity friends,   MCNURINE   A03/MAZIZ   A07/MAZIZ			.EX5					50				961,382											ļ
\$ 8 P SOI (\$P\$)   NESE LIAR   \$P.5.   Equity frindex,   NOLVERINE	S & P 500 (SPX)		EXO					50			<del> </del>	1,652,582										·····	ł
\$ 8 P.00 (SY),   MCRE I I.R.B.   PXS.   Equity/Index,   MURRINE   030/44/221,   061/8221,   101   0.5600			EX5.													107 .418							
\$ P DOI (SP)   MDRE LIAR	S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	_03/04/2021	09/17/2021	10				198,400		181,867									
\$ A P DIG (SPY)   IMBEL LIAB   ESC.   Equity/Index, MULKPINE   0.97/8/2021   0.015/2021   5.0   0.70 0.0   752, 182   5.88 0.0   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 283   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00   1.394, 282   1.30 0.00 0.00   1.394, 282   1.30	S & P 500 (SPX)		.EX5					10															<b></b>
\$ R P 500 (SPV)   INDEX I IAB. EX5.			FX5				10/15/2021				†			698.454								İ	İ
18999999   Purchased Options - Hedging Other - Floors   1899   18999999   Purchased Options - Hedging Other - Floors   18999999   Purchased Options - Hedging Other - Floors   189999999   Purchased Options - Hedging Other - Floors   189999999   Purchased Options - Hedging Other - Floors   189999999   Purchased Options - Hedging Other - Subtotal - Floors   189999999   Purchased Options - Hedging Other - Floors   189999999   Purchased Options - Hedging Other - Subtotal - Floors   189999999   Purchased Options - Hedging Other - Floors   1899999999   Purchased Options - Hedging Other - Floors   1899999999   Purchased Options - Hedging Other - Floors   18999999999   Purchased Options - Hedging Other - Floors   18999999999   Purchased Options - Hedging Other - Floors   1899999999999999   Purchased Options - Hedging Other - Floors   1899999999	S & P 500 (SPX)	INDEX LIAB	EX5		WOLVERINE-	03/26/2021	04/14/2022.	50		3,800.00.		1,394,232		1,340,607		1,270,896			(53,624)				
1.69599999   Purchased Options - Hedging Other - Floors   Purchased Options - Subtolal - Call Options and Warrants   Purchased Options - Subtolal - Call Options and Warrants   Purchased Options - Subtolal - Call Options and Warrants   Purchased Options - Subtolal - Call Options - Options - Purchased Options - Total Purchased Options - Subtolal - Floors   Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal -	S & P 500 (SPX)	INDEX LIAB	EX5				04/01/2021	100		. 3,950.00	ļ	34 , 158		17,079		65,569			(17,079)				ļ
1.69599999   Purchased Options - Hedging Other - Floors   Purchased Options - Subtolal - Call Options and Warrants   Purchased Options - Subtolal - Call Options and Warrants   Purchased Options - Subtolal - Call Options and Warrants   Purchased Options - Subtolal - Call Options - Options - Purchased Options - Total Purchased Options - Subtolal - Floors   Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal - Total Purchased Options - Subtolal -			FX5					50			·											t	<b>†</b>
3.00 3tt   4/15-4/23.			edging Other - Pu							.,0,,,00,,00,,,,,,	21,895,353		0		XXX		0	0		0	0	XXX	XXX
3.0 3.0 3.1		Hedging Other -	Floors																				
3.00   3.01   7/14-7/22   N/A   Interest Rate, BAIL   D7/03/2008, 07/17/2023, 38,000,000   3.00 - 3.1   3.80,0000   2.62,151   2.371,202		-	N/A			04/17/2008.	04/24/2023			.13.00 - 3L													
Dispays   Purchased Options   Hedging Other   Floors		·}	N/A	Interest Rate	BAMI -	07/03/2008 07/03/2008	07/17/2023						243,520 262 151									ł	<b>†</b>
O219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other - Subtotal - Hedging Other - Subtotal - Hedging Other - Subtotal - Call Options and Warrants		ased Options - He					p. 01 / 1/ / 2020.			.po.00 UL		0			XXX			0		0	0	XXX	XXX
Odd   Odd	0219999999 - Purcha	ased Options - He	edging Other - Su	ubtotal - Hedgin							625,813,474			439,728,739		1,687,847,565		0	(208,076,484)	0	0	XXX	XXX
0469999999 - Purchased Options - Total Purchased Options - Subtotal - Floors						arrants							0				0	0		0			
Odg9999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Subtotal - Total Purchased Options - Total P												16,555,595	700 001				U	0		0			
Written Options - Hedging Other - Call Options and Warrants   S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   MOLVER INE-   .04/07/2020   .04/01/2021   .200   .2,630.00   .7,072,308   .024,680   .225,855   .24,149,368   .1,768,077   .25,855   .24,149,368   .1,355,127   .25,875						tione						253 664 642						0		· ·			
\$ R P 500 (SPX)   INDEX LIAB   EX5.					i - iotai rurunaseu Opt	10110					023,013,474	200,004,043	100,001	400,120,139	۸۸۸	1,007,047,000	(910,100)	0	(200,070,404)	0	<u> </u>	^^^	
S & P 500 (SPX)   INDEX LIAB	S & P 500 (SPX)	INDEX LIAB	EX5			_04/07/2020	04/01/2021.	200			(7,072,308)			(294,680)									
S & P 500 (SPX)   INDEX LIAB	S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index		04/07/2020.	04/01/2021	200		. 2,770.00	(5,420,508)			(225,855)		(24, 149, 368)			1,355,127			ļ	ļ
S & P 500 (SPX)   INDEX LIAB			.ΕΧ5					200					<del> </del>				····			····	····	ł	ł
S & P 500 (SPX)   INDEX LIAB			EX5				04/01/2021						İ				l					İ	İ
S & P 500 (SPX)   INDEX LIAB   EX5   Equity/Index   MOLVERINE-   .04/21/2020   .04/16/2021   .175   .2.890.00   .4.296.159)   .1.074.040   .1.074.04	S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.04/14/2020	04/09/2021			. 2,800.00	(924.730			(38,530)		(3,529,753)			231,183				
0 0 1 00 0 10 1 10 EV. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Index Industrial Ev. Emity Industrial			EV5					5	ļ			J	<del> </del>				<u> </u>		44,201	ļ	<b></b>	ł	ł
13 & F 300 (3FA) 11NUEA LIMB 1EAS 1EQUITY/11108X 1NUEVENTINE 1.04/21/2020, 104/10/2021 200 1.04/2021 1.100.014 2021 1.100.014	S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-			200		. 3 , 045 . 00	(3,440,296		İ	(143,346)		(18,614,252)	<u></u>		860,074			İ	İ

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							Showing a	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Sta	tement I	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	e Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	04/21/2020	04/16/2021.	20		. 2,890.00	(490,985)			(20,458)		(2,171,409)			122,746				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE		004/16/2021.	5		2,835.00	(137,028)		<b></b>	(5,709)		(570,351)			34,257			<b></b>	· <del> </del>
S & P 500 (SPX)		EX5 EX5	Equity/Index	.WOLVERINE	04/28/2020	004/23/2021.			. 2,900.00	(4,830,084)			(201, 253)		(18,809,718)			1,207,521				+
S & P 500 (SPX) S & P 500 (SPX)		EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	04/28/2020	)04/23/2021. )04/23/2021.	20			(2,936,771)			(122,365)		(13,873,189)							·
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	05/05/2020	04/30/2021	20		2.990.00	(4,065,675)			(184.803)		(17,221,882)			1,108,820				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2020	04/30/2021	150		3,150.00	(2,295,363)			(104,335)		(12,366,352)			626,008				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	05/12/2020	)05/07/2021.	150		. 2,960.00	(3,596,613)			(449,577)		(15,205,781)							
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	05/12/2020	005/07/2021.	175		. 3,110.00	(2,819,850)		ļ	(352,481)		(15,128,936)						ļ	
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	.1.05/05/2020	004/30/2021.	15		. 3,000.00	(340,232)			(15,465)		(1,461,179)			92,791				
S & P 500 (SPX) S & P 500 (SPX)		EX5 EX5	Equity/Index Equity/Index	.WOLVERINE		)05/07/2021. )04/30/2021.			2,970.00	(350,942)			(43,868)		(1,505,633)							·
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	05/05/2020	05/14/2021	150		2.970.00	(3,960,363)			(5,777)		(15,058,444)			990,091				<b>†</b>
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	.1.05/19/2020	)05/14/2021.	200	L	3,130.00	(3,524,686)		I	(440,586)	l	(16.912.050)						I	I
S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	WOLVERINE -	05/19/2020	)05/14/2021.	20		2,960.00	(539,884)			(67,486)		(2,027,644)			134,971				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	05/19/2020	05/14/2021.	5		2,980.00	(129,072)	ļ	ļ	(16,134)		(496, 987)			32,268			ļ	
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	05/26/2020	005/21/2021.	200	ļ	. 3,040.00	(5,020,686)	ļ	<b>}</b>	(627,586)		(18,706,652)		ļ	1,255,172		ļ	<b>}</b>	
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	05/26/2020	005/21/2021.	175		. 3,200.00	(2,888,625)		<b>+</b>	(361,078)		(13,624,351)						<b></b>	· <del> </del>
S & P 500 (SPX) S & P 500 (SPX)		EX5 EX5.	Equity/Index Equity/Index	.WOLVERINE		)05/21/2021. )05/28/2021.	20			(513,864)			(64,233)		(1,890,369)							· <del> </del>
S & P 500 (SPX)	INDEX LIAB	EXS	Equity/Index	WOLVERINE -	06/02/2020	05/28/2021	150		3,270.00	(2,324,763)			(317,013)		(10,694,481)			634,026				<b>†</b>
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -	06/09/2020	006/04/2021.	150		3,210.00	(3,966,213)			(826,294)		(11,587,178)			991,553				
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	06/09/2020	06/04/2021.	175		3,370.00	(3,072,550)			(640, 115)		(10,848,849)							
S & P 500 (SPX)		EX5	Equity/Index	_WOLVERINE-	06/02/2020	05/28/2021.	15		3,090.00	(377,057)			(74,269)		(1,331,211)			94,264				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	06/09/2020	06/04/2021.	15		. 3, 190.00	(414,392)			(86,332)		(1, 187, 625)			103,598				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	06/09/2020	006/04/2021.	10		. 3,430.00	(146,770)			(30,577)		(563,641)							
S & P 500 (SPX) S & P 500 (SPX)		EX5EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	06/02/2020	)05/28/2021. )06/04/2021.	5 10			(119,807) (160,880)			(16,337)		(433,975) (591,715)							·
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	06/16/2020	006/11/2021.			3.230.00	(3,415,563)			(711,576)		(11,332,077)							†
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	175		3.400.00	(2.520.425)			(525,089)		(10,409,873)			630,106			1	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-		06/18/2021.	175		3,210.00	(4,364,924)			(909, 359)		(13,592,812)			1,091,231				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	06/23/2020		200		. 3,380.00	(3,206,886)			(668, 101)		(12,329,202)			801,722				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	06/16/2020	)06/11/2021.	15		. 3,220.00	(349,907)			(72,897)		(1,147,548)			87 , 477				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE		0 06/11/2021.	10			(127, 350)			(26,531)		(557,675)			31,837				+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB INDEX LIAB	EX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	06/23/2020	) 06/18/2021. ) 06/18/2021.	15		3,430.00	(391,427) (206,492)			(81,547)		(1, 193, 723)			51,623				·
S & P 500 (SPX)		FX5	Equity/Index	WOLVERINE -	06/16/2020	006/11/2021.	5		3.220.00	(116,632)			(24,298)		(382,516)			29,158				
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	1.06/16/2020	006/11/2021.	10		3.440.00	(127,350)			(26,531)		(557,675)			31,837				
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021.	5		3,430.00	(68,827)			(14,339)		(285,055)			17,207				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	06/30/2020	06/25/2021.	150		. 3,210.00	(3, 109, 113)			(647,732)		(11,682,057)							
S & P 500 (SPX)		EX5 EX5	Equity/Index	.WOLVERINE- .WOLVERINE-	. 1.06/30/2020	006/25/2021.	175		. 3,370.00	(2,270,350)		<b>+</b>	(472,990)		(10,999,065)						<b>+</b>	· <del> </del>
S & P 500 (SPX) S & P 500 (SPX)		ЕХ5 ЕХ5	Equity/Index Equity/Index	-WOLVERINE-	06/30/2020	006/25/2021. 006/25/2021.	15		3.410.00	(212,910)			(44,356)		(788,300) (887,271)							
S & P 500 (SPX)		EX5 FX5	Equity/Index	_WOLVERINE-	06/30/2020	)06/25/2021.	5	İ	3,200.00	(106,452)	ļ	1	(22,178)		(394, 150)			26,613			1	ţ
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	06/30/2020	06/25/2021	10	[	3,410.00	(113,560)		I	(23,658)		(591,514)			28,390			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	07/07/2020	07/02/2021	150		. 3,210.00	(3,654,213)			(1,065,812)		(11,716,709)			913,553				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	.1.07/07/2020	07/02/2021.	175		. 3,370.00	(2,759,825)	ļ	ļ	(804,949)		(11,051,259)			689,956			ļ	ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	07/14/2020		125		. 3,300.00	(2,612,802)		<b>+</b>	(762,067)		(8,737,570)						<b></b>	· <del> </del>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE- .WOLVERINE-	07/14/2020	07/09/2021	125			(1,585,302)		<b>+</b>	(462,380)		(6,788,106)						·	· <del> </del>
S & P 500 (SPX)	INDEX LIAB	Lло FX5	Equity/Index Equity/Index	WOLVERINE-	07/07/2020	)07/02/2021. )07/02/2021.	10		3.420.00	(383,027)		t	(39,308)		(585,507)			33.692			<b>†</b>	†
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	10		3,290.00	(214,430)		1	(62,542)		(708,317)			53,607			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	1.07/14/2020	07/09/2021.	10		3,520.00	(107,070)			(31,229)		(498, 181)			26,767				1
S & P 500 (SPX)		EX5	Equity/Index	_WOLVERINE-	.1.07/07/2020	07/02/2021.	5		3,420.00	(67,382)		ļ	(19,653)		(292,753)			16,846			ļ	
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	.1.07/14/2020	)07/09/2021.	<u>5</u>		. 3,260.00	(115,527)		<b></b>	(33,695)		(368, 165)			28,882			<b></b>	· <del> </del>
S & P 500 (SPX) S & P 500 (SPX)		EX5 EX5	Equity/Index	.WOLVERINE	07/14/2020	)07/09/2021. )07/16/2021.			. 3,520.00	(53,532)		<del> </del>	(15,614)		(249,090)			13,383			<del> </del>	· <del> </del>
S & P 500 (SPX)		ЕХЭ FXS	Equity/Index Equity/Index	-WOLVERINE-	07/21/2020	007/16/2021.	175		3.490.00	(2,551,050)		<b>†</b>	(1,200,011)		(11,959,186)			637,762			<b>†</b>	t
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	07/21/2020	007/16/2021.	15		3.300.00	(370,352)		1	(108,019)		(1.052.822)			92.588			1	†
S & P 500 (SPX)		EX5	Equity/Index	WOLVERINE -	07/21/2020	007/16/2021.	15	[	3,530.00	(192,257)		I	(56,075)		(739,733)			48,064			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.1.07/21/2020	07/16/2021.	10		3,530.00	(128,170)			(37,383)		(493 , 156)			32,042				
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE	07/28/2020	07/23/2021.	150		. 3,360.00	(3,002,913)	ļ	ļ	(875,850)		(9,743,169)			750,728			ļ	ļ
S & P 500 (SPX)		EX5	Equity/Index	.WOLVERINE-	07/28/2020	007/23/2021.	150	ļ	. 3,540.00	(1,731,363)	ļ	<b>+</b>	(504,981)		(7,320,864)			432,841			<b>}</b>	
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	07/28/2020	) 07/23/2021. ) 07/23/2021.	15			(308,417) (308,680)		<b>+</b>	(89,955) (28,198)		(988,032)						·	· <del> </del>
S & P 500 (SPX)		EXS FXS	Equity/Index Equity/Index	WOLVERINE -	07/28/2020	07/23/2021	1		3.350.00	(102,802)		t	(29,984)		(329,344)			25.701			<b>†</b>	†
S & P 500 (SPX)			Equity/Index	WOLVERINE-		07/23/2021	10		3.590.00	(96,680)		1	(28, 198)		(444,465)			24,170			1	<u> </u>
S & P 500 (SPX)		FX5	Fauity/Index	WOLVERINE -		07/30/2021	175	[	3 360 00	(4 068 125)	[	T	(1 294 404)	1	(11 417 103)			1 109 489	[		T	

										)B - P												
1	2	3	4	5	6	7	Showing a	all Options, C	aps, Floors, 0	Collars, Swaps	s and Forwar	ds Open as o	f Current Stat	tement [	Date 16	17	18	19	20	21	22	23
·	Description of Item(s) Hedged, Used for					•	, o	Ů	Strike Price,	Cumulative Prior Year(s) Initial Cost of	Current Year Initial Cost of			10	10	.,	Total		25	21		Hedge Effectiveness
	Income	Cabadula/	Type(s)	Exchange,		Data of			Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign	Cumant Vassia	Adjustment		Credit	at Inception
	Generation or	Schedule/ Exhibit	of Risk(s)	Counterparty or Central		Date of Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	Current Year's (Amortization)/		Potential	Quality of Reference	and at Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	_EX5	.Equity/Index .Equity/Index	WOLVERINE	08/04/2020. 08/11/2020.	07/30/2021 08/06/2021	150		. 3 , 530 . 00 3 . 440 . 00	(2,169,514)			(690,300)	·	(7,505,825)			591,686				+
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	WOLVERINE-	08/11/2020.	08/06/2021	200		3,620.00	(2,764,487)			(1,036,683)		(8,746,213)			691,122				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE- WOLVERINE-	08/04/2020.		15 15		. 3,350.00 3,580.00.	(357,422)		<b></b>	(113,725)		(992, 268)							
S & P 500 (SPX)	. INDEX LIAB	EX5.	.Equity/Index .Equity/Index	WOLVERINE-	_08/11/2020_	08/06/2021.	15		3,430.00	(351,062)			(131,648)		(888, 215)							
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	_08/11/2020_ _08/04/2020_	08/06/2021	10		3,670.00	(117,740)		ļ	(44,152)		(384,360)			29,435				
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index .Equity/Index	WOLVERINE-	_08/11/2020_		5		3,430.00	(61,622)		İ	(43,881)		(228,440)							1
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	WOLVERINE	08/11/2020. 08/18/2020		10		3,670.00	(117,740)		ļ	(44,152)		(384,360)			29,435				-
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index . Equity/Index	WOLVERINE-	.08/18/2020.	08/13/2021	150 150		3.660.00	(3,306,964)		İ	(1,240,111)		(8,261,793)							1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.08/25/2020	08/20/2021	150		3,510.00	(3,486,964)			(1,307,611)		(7,913,836)			871,741				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	08/25/2020. 08/18/2020		175 15		3,690.00	(2,483,675)			(931, 378)		(6,572,723)			620,919				+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.08/18/2020	08/13/2021	10		3,710.00	(113,860)			(42,697)		(355,455)			28,465				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	08/25/2020. 08/25/2020.		15 10	ļ	3,490.00	(365,777)	ļ	<del> </del>	(137, 166)		(817,538)					L		+
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	WOLVERINE	08/18/2020.	08/13/2021	5		3,710.00	(56,927)			(21,348)					14,232				
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	08/25/2020. 08/25/2020.		5		3,490.00	(121,922)			(45,721) (45,517)		(272,513)							
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE-	_09/01/2020_	08/27/2021.	150		3,580.00	(3.913.715)			(1,601,065)		(7,059,280)			1,067,377				
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index		09/01/2020.	08/27/2021	150		3,770.00	(2,479,715)		ļ	(1,014,429)		(4,737,107)							-
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	_09/08/2020_ _09/08/2020_		150 125		. 3 , 630 . 00	(2,553,065)		<del> </del>	(1,170,155) (585,259)		(6,480,094)			638,266				+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	_09/01/2020_	08/27/2021	10		3,570.00	(266,650)			(109,084)		(479, 108)							
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index . Equity/Index	WOLVERINE- WOLVERINE-	09/01/2020. .09/08/2020		10		3,820.00	(144,280)			(59,024)		(277,725)							+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.09/08/2020.	09/03/2021	15		3,870.00	(127,487)			(58.432)		(368,271)			31,872				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	_09/01/2020_ _09/08/2020_		5	ļ	3,820.00	(72,137)		<del> </del>	(29,511)		(138,862)			19,674				
S & P 500 (SPX)	. INDEX LIAB	EX5	.Equity/Index	WOLVERINE-	.09/08/2020.	09/03/2021	5		3,870.00	(42,492)			(19,476)		(122,757)			10,623				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	WOLVERINE- WOLVERINE-	09/15/2020. 09/15/2020.		150 150		. 3,480.00	(3,768,965)			(1,727,442)		(8,426,303)			942,241				
S & P 500 (SPX)	. INDEX LIAB	EX5.	.Equity/Index .Equity/Index		_09/15/2020_	09/10/2021	150		3.470.00	(2,425,265)		İ	(1,111,580)		(6, 151, 227)							1
S & P 500 (SPX)	. INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.09/15/2020	09/10/2021	10		3,710.00 3,710.00	(141,260)		ļ	(64,744)		(369,812)			35,315				-
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	FX5	.Equity/Index .Equity/Index	WOLVERINE-	_09/15/2020_ _09/22/2020_				3,710.00	(70,627)		<del> </del>	(32,371)		(184,906)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	_09/22/2020_	09/17/2021	175		3,670.00	(2,078,377)			(952,590)		(7,093,858)			519,594				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	09/22/2020. 09/22/2020.	09/17/2021	15		. 3,490.00 3,720.00	(292,217)		····	(133,933)		(833,779)							+
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	WOLVERINE	09/22/2020.	09/17/2021	5		3,490.00	(97,402)			(44,643)		(277 .926)			24,351				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE	_09/22/2020_ _09/29/2020_		10 175	ļ	3,720.00	(102,010)		<del> </del>	(46,754)		(365,485)			25,502				
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE-	.09/29/2020	09/24/2021	175		3,560.00	(3, 196, 802)		İ	(1,465,201)		(8,735,209)							
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index		09/29/2020. .09/29/2020.	09/24/2021	15 10	ļ	3,370.00	(422,522)		ļ	(193,656)		(994,497)			105,631				-
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE	09/29/2020.		5		3,610.00	(160,340)		İ	(36,743)		(457,560)			40,085				
S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	WOLVERINE-	.10/06/2020.	10/01/2021	150		3,480.00	(3,929,015)			(2,128,217)		(8,543,543)			982,254				-
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	10/06/2020. 10/13/2020.	10/01/2021 10/08/2021	200		. 3,660.00 3.530.00	(3,443,689)			(1,865,331)		(8,396,030)							+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	_10/13/2020_	10/08/2021	125		3,720.00	(2,257,179)		ļ	(1,222,638)		(4,691,674)			564,295				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	10/06/2020. .10/06/2020.	10/01/2021 10/01/2021	15	·····	. 3,460.00 3,710.00.	(409,622) (226,772)	ļ	ł	(221,879)		(880 , 119) (570 , 140)					L		+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020_	10/08/2021	10		3.510.00	(292,070)		ļ	(158, 204)		(546, 353)			73,017				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	. Equity/Index	WOLVERINE-	10/13/2020 <sub>-</sub> 10/06/2020		15	ļ	3,770.00 3,440.00	(237,812)		<b></b>	(128,815)		(505,616)							+
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	5		3,710.00	(75,587)		İ	(40,943)		(190,047)			18,897				1
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index		10/13/2020.	10/08/2021	5		3,770.00	(3,603,677)			(42,936)		(168,539)			19,817				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index .Equity/Index	WOLVERINE- WOLVERINE-	10/20/2020 10/20/2020		175 175	l	3,630.00	(3,603,677)	l	t	(1,951,992)		(7,867,144)							<u> </u>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	.10/27/2020	10/22/2021	150		3,580.00	(2,896,865)		ļ	(1,569,135)		(7,393,062)			724,216				1
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	.EX5	.Equity/Index .Equity/Index	WOLVERINE-	10/27/2020. 10/20/2020.	10/22/2021 10/15/2021	200	····	3,760.00	(2,348,289)		ł	(1,271,990)		(7,018,385)			587,072				+
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	WOLVERINE-	_10/20/2020_	10/15/2021	10		3,860.00	.1(110,100)			(59,637)		(274,992)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	_10/27/2020_ _10/27/2020_	10/22/2021	10	ļ	3,560.00 3,810.00	(202,970)		ł	(109,942)		(509, 339)							
S & P 500 (SPX)	INDEX LIAB	.EX5	Equity/Index		10/2//2020.		5		3,600.00	(100,420)		İ	(54,394)		(236,964)			27,668				1
υ α ι ουυ (οι Λ <i>)</i>		-L/\U	-μ-quity/IIIuσλ	protettine-	4-10/20/2020.	10/ 10/2021	ti)	h	.40,000.00	(110,0/2)	h	<b>+</b>	•(JJ, J40)	1			+	- <b></b> ,000	<b></b>	····	·	4

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							Showing a	all Options, C	Caps, Floors, C	Collars, Swap	s and Forwar	ds Open as d	of Current Star	tement	Date							
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	Description				İ									İ								
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	` Accretion ´	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	10/20/2020	10/15/2021.	5		3,860.00	(55,047)			(29,817)		(137,496)			13,762				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.10/27/2020	10/22/2021.	5		3,810.00	(50, 207)			(27, 196)		(156,989)		ļ				ļ	<b></b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	11/03/2020	10/29/2021.	175		3,470.00	(4,006,177)			(2,367,286)		(10,272,091)			1,092,594				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE- .WOLVERINE-	11/03/2020	10/29/2021. 11/05/2021.	150		3,650.00	(2,159,915)			(1,276,314)		(6,584,326)							+
S & P 500 (SPX)	INDEX LIAB	EX3 FX5	Equity/Index Equity/Index	WOLVERINE -	11/10/2020	11/05/2021	175		3.720.00	(3.038.952)			(1.899.345)		(6,776,629)			759.738				+
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -	11/03/2020	10/29/2021	10		3,450.00	(239,560)			(141,558)		(603,964)			65,334				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	11/03/2020	10/29/2021.	10		3,700.00	(124,780)			(73,733)		(399,722)		I	34,031			I	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	11/10/2020	111/05/2021.	10		3,530.00	(275,610)			(172,256)		(538,932)		ļ				ļ	ļ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.11/10/2020	11/05/2021.	10		3,780.00	(146,890)			(91,806)		(342,263)			36,722				·
S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index	.WOLVERINE	.11/03/2020	110/29/2021.			3,550.00	(94, 172)	}		(55,647)		(260,014)			25,683				+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	WOLVERINE-	11/03/2020	11/05/2021	5		3.780.00	(62,387)			(36,865)	\  <del>-</del>	(199,861)			18,361				+
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	.WOLVERINE	11/10/2020	111/12/2021.	150	ļ	3.670.00	(3,648,666)	<u> </u>	†	(2,280,416)	[	(6,429,756)		t			<b>†</b>	t	1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	150		3,860.00	(2,228,615)	[	I	(1,392,885)		(4,327,784)		I	557 , 154		[	I	.I
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.11/17/2020	11/12/2021.	10		3,640.00	(260,540)			(162,837)	)	(452,225)		ļ				ļ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	11/17/2020	11/12/2021.	15		3,900.00	(198,782)			(124,239)		(392,334)		ļ	49,696		<b>.</b>	ļ	<b></b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	11/17/2020	11/12/2021.	ļ <u>5</u>		3,640.00	(130,267)			(81,417)		(226, 113)		ļ	32,567			ļ	+
S & P 500 (SPX)	INDEX LIAB	EX5 EX5.	Equity/Index	.WOLVERINE- .WOLVERINE-	.11/17/2020	1 11/12/2021.			3,900.00	(66,257)	}		(41,411)		(130,778)							+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE-	11/24/2020	)11/19/2021. )11/19/2021.	200		3,720.00	(3,329,765)			(2,081,103)	\	(5,167,883)							+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	15		3.700.00	(349,607)			(218,504)		(612,334)			87,402				-
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE -	1.11/24/2020	11/19/2021	10		3.970.00	(110,920)			(69.325)		(220,667)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	_11/24/2020	11/19/2021.	5		3,970.00	(55,457)			(34,661)		(110,333)			13,864				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	12/01/2020	11/26/2021.	125		3,750.00	(2,841,054)			(1,937,082)		(4,660,744)			774,833				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	.12/01/2020	111/26/2021.	150		3,940.00	(2,049,965)	}		(1,397,704)		(3,629,260)			559,081				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.WOLVERINE- WOLVERINE-	12/08/2020	12/03/2021. 12/03/2021.	150		3,780.00	(3,434,315)			(2,432,640)		(5,307,547)							+
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE -	1.12/01/2020	111/26/2021.	10		3.730.00	(238.320)		+	(1,031,793)		(387,772)						·	-
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	12/01/2020	11/26/2021	5		4,000.00	(57,077)			(38,916)		(102,864)			15,567				1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021.	10		3,770.00	(234,450)			(166,069)		(361,098)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.12/08/2020	12/03/2021.	10		4,030.00	(114,730)			(81,267)		(192,278)		<b></b>	28,682			ļ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	12/01/2020	11/26/2021.	5		3,730.00	(119,157)			(81,244)	)	(193,886)			32,497				<b></b>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	12/01/2020	1 11/26/2021.	5		4,000.00	(57,077)			(38,916)		(102,864)							
S & P 500 (SPX)	INDEX LIAB	EX5EX5.	Equity/Index Equity/Index	WOLVERINE-	12/08/2020	12/03/2021. 12/10/2021.	150		3,810.00	(3, 194, 915)		+	(2,263,065)		(96, 139)			798,729				+
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	175		4,010.00	(2,134,377)			(1,511,850)		(3,621,290)			533,594				-
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE -	1.12/15/2020	12/10/2021.	10		3.800.00	(218,220)			154.572		(342,484)			54,555				1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_WOLVERINE	12/15/2020	12/10/2021.	10		4,060.00	(104,520)			(74,035)		(179,635)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	12/15/2020	12/10/2021.	5		3,800.00	(109,107)			(77,284)		(171,242)			27 ,277				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	12/15/2020	12/10/2021	5		4,060.00	(52,257)	}		(37,016)		(89,818)							
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE- .WOLVERINE-	12/21/2020	12/17/2021. 12/17/2021.	175 175		3,840.004,020.00.	(2,166,402)			(2,533,267)		(5,557,853)							+
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index Equity/Index	.WOLVERINE	12/21/2020	) 12/17/2021. ) 12/17/2021.	10	ļ	3.800.00	(225,510)	\ <del> </del>	†	(1,534,535)	(	(3,562,625)		t			<b>†</b>	t	†
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	10		4,080.00	(102,640)		1	(72,703)		(172,799)		I	25,660		I	I	1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021.	5		4,080.00	(51,317)			(36,350)		(86,400)							1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	12/29/2020	12/23/2021.	125	ļ	3,850.00	(2,666,179)			(1,888,543)		(3,915,856)		ļ			ļ	ļ	<b></b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	12/29/2020	1 12/23/2021.	125		4,010.00	(1,710,304)	}		(1,211,465)	]	(2,663,601)		<b></b>	427 ,576			<b>}</b>	<b>+</b>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5.	Equity/Index	.WOLVERINE- .WOLVERINE-	12/29/2020	)12/23/2021. )12/23/2021.	10		3,840.004.070.00	(109,352)	·	+	(77,458)		(160,042)		<del> </del>	27 ,338 28 ,405		····	<del> </del>	+
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	1		3,840.00	(109,352)	\ <del> </del>	+	(77,458)		(160,033)		t	27,338			t	†
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	5		4.070.00	(56,807)		1	(40,239)		(90,317)		Ī	14,202			Ī	1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	01/05/2021	12/31/2021.			3,890.00		(3,060,965)	L	(2,365,291)		(4,347,145)			695,674				1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	_WOLVERINE	_01/05/2021	12/31/2021.	125		4,060.00		1,567,054		(1,210,905)		(2,365,392)		ļ	356,149			ļ	4
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	.1.01/12/2021	01/07/2022.			3,910.00	+	(3,454,415	}	(2,734,746)		(4,201,355)		<b></b>	719,670			<b></b>	+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	.01/12/2021	01/07/2022.	125	·	4,080.00 3,870.00	+	(1,845,179	<u> </u>	(1,460,766)		(2,278,742)		t	384,412		<del> </del>	ł	+
S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WOLVERINE -	01/05/2021	12/31/2021	1		4.130.00	†	(50,062	\h	(38,685)	(	(77, 429)		t	24,387			t	+
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	.WOLVERINE-	.01/12/2021	01/07/2022	5		3,890.00	1		L	(95,512)		(146,484)		I			I	I	.T
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.01/12/2021	01/07/2022			4,140.00		(61,932		(49,030)		(76,811)							1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	01/05/2021	12/31/2021.	5		4,130.00		(50,062)		(38,685)		(77,429)		ļ	11,378			ļ	
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE	.1.01/12/2021	01/07/2022.	ļ <u>5</u>	ļ	4,890.00	· <del> </del>	(120,647)	}	(95,512)		(146,484)	ļ	ļ	25 , 135		ļ	ļ	<b>+</b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	.WOLVERINE-	01/12/2021	01/07/2022.	ļ5		4,140.00	+	(61,932	}	(49,030)		(76,811)		<b></b>				<b></b>	+
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	.WOLVERINE- .WOLVERINE-	01/19/2021	01/14/2022.	150	·····	3,960.004,130.00	+	(1,887,965	\ <del> </del>	(2,407,352)		(3,784,557)		t				t	+
S & P 500 (SPX)	INDEX LIAB	FX5	Equity/Index	WOLVERINE-	01/26/2021	01/14/2022.	125		3.990.00	†	(2,848,679	( <del> </del>	(2,255,204)		(2,965,041)		t	593,475			İ	1
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE -	01/26/2021	01/21/2022	125		4,150.00	I	(1,896,929	[	(1,501,735)		(1,937,737)		I	395, 193		I	I	L
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	.01/19/2021	01/14/2022.	10		3,920.00	1	(223,840		(177,206)		(276,933)		ļ					1
S & D 500 (SDV)	INDEX LIAR	EVE	Equity/Indox	WOLVED INE	01/10/2021	01/1//2022	10	1	4 100 00	1	(104 140	VI.	(82 444)	· I	(135 517)			21 606	1	1		1

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							Showing	all Options, C	aps, Floors, C	Collars, Swap	s and Forwar	ds Open as o	f Current Stat	tement I	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																					
	of Item(s)									Cumulative	Current											
	Hedged,								Otrilia Dria	Prior Year(s)	Year Initial						T-4-1					Hedge
	Used for Income		Type(s)	Exchange,					Strike Price, Rate or	Initial Cost of Undiscounted	Cost of Undiscounted		Book/			Unrealized	Total Foreign		Adjustment		Credit	Effectiveness at Inception
	Generation	Schedule/	Type(s)	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a) ´	Clearinghouse	Trade Da	te Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	` Accretion ´	Hedged Item	Exposure	Entity	(b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/26/202		5		. 3,960.00		(122,057)		(96,629)		(127,452)			25,429				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	01/26/202		10		. 4,220.00 4.190.00.	<b>+</b>	(124,550)		(98,602)		(126,314)							<b></b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.1.01/26/202		5		3,960.00		(122,057)		(96,629)		(127,452)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	01/26/202	2101/21/2022	5		. 4,210.00		(64.087)		(50,736)		(65,065)			13,352				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	WOLVERINE	02/02/202		125 125		. 3,960.00 4,130.00	<b></b>	(3,157,929)		(2,727,302)		(3,226,185)			430,627 289,405				<b></b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/02/202		150			<del> </del>	(4, 152, 965)		(3,633,845)		(2,091,100)							<b>†</b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/09/202	2102/04/2022.	150		4,160.00		(2,768,015)		(2,422,013)		(2,354,676)			346,002				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.1.02/02/202		10		. 3,930.00	<b></b>	(269, 180)		(232,473)		(276, 382)			36,706				<b></b>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index Equity/Index	WOLVERINE-	02/02/202		10		. 4,200.00 . 3,950.00		(141,780) (294,120)		(122,446)		(137,140)							<b></b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/09/202	21 02/04/2022	5		4,230.00		(77, 297)		(67,635)		(64,304)			9,662				
S & P 500 (SPX)	DEX LIAB	EX5	Equity/Index	WOLVERINE	02/02/202	2101/28/2022	5		. 4,200.00		(70,887)		(61,221)		(68,570)							ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5EX5.	Equity/Index	WOLVERINE	02/09/202		ļ <u>5</u>	ļ	. 3,950.00 . 4,230.00	<del> </del>	(147,057) (77,297)	ļ	(128,675)		(133,634)							ļ
S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WOLVERINE-	02/09/202				. 14 , 230 . 00 . 14 . 070 . 00	†	(3,687,665)		(67,635)		(3,046,368)							<b>†</b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/16/202	2102/11/2022	100		4,250.00		(1,616,342)		(1,414,299)		(1,242,518)			202,043				
S & P 500 (SPX)	INDEX LIAB	EX5	.Equity/Index	WOLVERINE	02/16/202		15		4,020.00	<b>-</b>	(409,352)		(358, 183)		(344,753)			51,169				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	02/16/202	2102/11/2022. 2102/11/2022.	10		4,320.00 4,310.00.		(134,900)		(118,037)		(101,329) (52,173)							<b></b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/23/202		125		4.090.00		(2.495.554)		(2.183.609)		(2,451,537)			311.944				
S & P 500 (SPX)	DEX LIAB	EX5	Equity/Index	.WOLVERINE-	02/23/202	21 02/18/2022	150		4,260.00		(1,946,915)		(1,703,551)		(1,853,995)			243,364				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.1.02/23/202		10		4,050.00		(219,350)		(191,931)		(216,728)			27,419				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	02/23/202		10		4,340.00 4,050.00.		(104,220)		(91, 192)		(98,150) (108,364)							
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE-	02/23/202		5		4.330.00		(53,632)		(46,928)		(50,519)			6,704				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	02/26/202	21 04/01/2021	250		3,950.00	ļ	(990,604)		(247,651)		(850,698)							
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	03/01/202		250 175		. 4,000.00 4.030.00		(803,739) (4,154,927)		(401,870) (3,966,067)		(171,654)			401,870				
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE-	03/02/202		125		4.200.00	İ	(1,973,304)		(1,883,608)		(1.859.443)			89.696				<u> </u>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/202	2104/09/2021	250		3,950.00		(1,117,862)		(558,931)		(1,368,548)			558,931				
S & P 500 (SPX)	DEX LIAB	EX5	Equity/Index	WOLVERINE-	.1.03/02/202		10		4,000.00		(253,600)		(242,072)		(246,723)			11,527				<b></b>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	.Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	03/02/202		10		. 4,270.00 3.950.00.		(131,390)		(125,417)		(122,411) (85,070)							
S & P 500 (SPX)	INDEX LIAB	EX5.	Equity/Index	WOLVERINE-	03/02/202	2102/25/2022	5		4,270.00		(65,692)		(62,706)		(61,206)			2,986				
S & P 500 (SPX)	DEX LIAB	EX5	Equity/Index	WOLVERINE-	03/03/202		10		3,950.00		(34,280)		(17,140)		(34,028)			17 , 140				
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	03/09/202	2103/04/2022. 2103/04/2022	150 175		. 3,960.00 4.140.00	<del> </del>	(4,007,165)		(3,840,200)		(4,095,064) (3,111,604)							<b></b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	.1.03/09/202		15		3.940.00	<b></b>	(417,722)		(400.317)		(427,489)			17,405				<b></b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/09/202	2103/04/2022.	10		4,220.00		(143,110)		(137, 147)		(143,759)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/10/202		30		. 3,950.00		(156,399)		(78,200)		(164,226)							
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5EX5	Equity/Index Equity/Index	WOLVERINE	03/09/202		ئــــــــــــــــــــــــــــــــــــ		. 4,010.00 . 3,950.00	†	(119,792)		(114,801)		(122,092)			4,991 39,099				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/202	2103/11/2022_	175		4,050.00		(4,465,902)		(4,279,823)		(3,945,892)							
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/202		125		4,230.00	<b></b>	(2,089,804)		(2,002,729)		(1,785,145)							ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	.WOLVERINE- WOLVERINE-	03/17/202			·	. 4,000.00 4,000.00.	<del> </del>	(1,202,239)	·	(601,119)		(926,021) (658,710)		<u> </u>					<b>†</b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/202	2103/18/2022	175		4.100.00	1	(3,532,977)		(3,385,770)		(3.552.181)			147,207				İ
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/23/202	2103/18/2022	125	L	4,280.00	Į	(1,556,554)		(1,491,697)		(1,592,200)			64,856				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	.1.03/25/202		250	ļ	3,950.00	<b></b>	(859,430)		(429,715)		(1,660,422)			429,715				<b></b>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	WOLVERINE-	03/26/202		250		4,000.00 4.020.00	<del> </del>	(635,091)		(317,545)		(1,117,852)			317 ,545				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/202	2103/11/2022.	10		4,300.00	1	(139,540)		(133,726)		(117,889)			5,814				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/17/202		30		4,000.00	<b></b>	(128,199)		(64,100)		(111, 123)			64,100				ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 FX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	03/23/202		15		. 4,080.00 4.350.00	t	(318,062)	·	(304,809)		(319,470)							<b>†</b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/23/202		30		3,950.00	1	(162,429)		(81,215)		(224,231)			81,215				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/202	2103/11/2022	5		4,290.00		(71,617)		(68,633)		(60,600)			2,984				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE	03/17/202		15	ļ	4,000.00	<b></b>	(64,097)	ļ	(32,049)		(55,561)		ļ	32,049			<b></b>	<b> </b>
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WOLVERINE- WOLVERINE-	03/23/202		ئــــــــــــــــــــــــــــــــــــ	·····	. 4,080.00 . 3.950.00	t	(106,017)(81,212)		(101,600)		(106,490)			4,41740.606				<b></b>
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/202		175		4,060.00		(3,837,477)		(3,677,582)		(3,960,317)			159,895				
S & P 500 (SPX)	NDEX LIAB	EX5	Equity/Index	WOLVERINE	03/30/202	2103/25/2022	125		4,250.00	<b></b>	(1,632,929)		(1,564,890)		(1,762,154)							ļ
S & P 500 (SPX) S & P 500 (SPX)	INDEX LIAB	EX5 EX5	Equity/Index Equity/Index	WOLVERINE-	03/31/202		250 15			<del> </del>	(337 ,082)(1,577 )	·	(788,806)		(1,471,786)							<b>†</b>
S & P 500 (SPX)	INDEX LIAB	EX5		WOLVERINE-	03/30/202		15		4,310.00	1	(163,772)		(156,948)		(180,048)			6,824				İ
DOTU 40/47/04 000	INDEX LIAD	eve	le Control	lo (T)	40/04/000		1	1	la a	1 (5.00.0)		1	(2,000)	1	(0.045)			4 000				1

							Showing a	II Options, Ca	aps, Floors, C	ollars, Swaps	s and Forward	ds Open as of	f Current Stat	ement l	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																					
	of Item(s)									Cumulative	Current											
	Hedged,									Prior Year(s)	Year Initial											Hedge
	Used for								Strike Price,	Initial Cost of	Cost of						Total					Effectiveness
	Income		Type(s)	Exchange,					Rate or	Undiscounted			Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	Generation	Schedule/	of	Counterparty		Date of			Index	Premium	Premium		Adjusted			Valuation	Exchange	Current Year's	To Carrying		Quality of	and at
	or	Exhibit	Risk(s)	or Central		Maturity or		Notional	Received	(Received)	(Received)	Current Year	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Quarter-end
Description	Replicated	Identifier	(a)	Clearinghouse		Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
PSTH 12/17/21 C30	.INDEX LIAB	EX5	Equity/Index	CITI	12/02/2020	12/17/2021.	<b></b> 11		30	(8,250)			(5,630)		(3,685)			1,997				
PSTH 12/17/21 C30 PSTH 12/17/21 C30	.INDEX LIAB	EX5	Equity/Index	CIII	12/03/2020	12/17/2021.	1		30	(757) (9,750)		<b></b>	(518) (6,777)		(335)			2.405			<b></b>	· <del> </del>
PSTH 12/17/21 C30	INDEX LIAB		Equity/Index Equity/Index	CITI	12/09/2020	12/17/2021.	17		აი	(12,752)			(8,910)		(4,333)							·
PSTH 12/17/21 C30	. INDEX LIAB	EX3 FY5	Equity/Index	CITI-	12/11/2020	12/17/2021.	·····'/		30	(750)			(528)		(335)							·
PSTH 12/17/21 C35	INDEX LIAB	FX5	Equity/Index	CITI-	12/14/2020	12/17/2021	4		35	(2,400)			(1.695)		(1,110)			602				·
PSTH 12/17/21 C40	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2020	12/17/2021	82		40	(41,000)		1	(28,954)		(19.270)			10.278			1	
0649999999 - Writte		ing Other - Call								(270,687,607)	(86,747,201)	0	(167,157,887)	XXX	(922, 161, 605)	0	0	81,995,844	0	0	XXX	XXX
0709999999 - Writte	en Options - Hedg	ing Other - Subt	otal - Hedging C	)ther						(270,687,607)	(86,747,201)	0	(167, 157, 887)	XXX	(922, 161, 605)	0	0	81,995,844	0	0	XXX	XXX
				Call Options and Warra						(270,687,607)	(86,747,201)	0	(167, 157, 887)	XXX	(922, 161, 605)	0	0	81,995,844	0	0	XXX	XXX
0989999999 - Writte		I Written Option	ns - Subtotal -	Total Written Options						(270,687,607)	(86,747,201)	0	(167, 157, 887)	XXX	(922, 161, 605)	0	0	81,995,844	0	0	XXX	XXX
Forwards - Hedging (		la .	10	la o								,	10.050		10.050						,	
EUR/USD FX/FWRD EUR/USD FX/FWRD.	FX BondsFX Bonds.	D 1	Currency	GS- UBS-	12/09/2020	04/26/2021.		339,000					12,259 68,305		12,259		16,431 .256,734					· <del> </del>
EUR/USD FX/FWRD	FX Bonds	D 1 n 1	Currency Currency	UBS-	10/22/2020	04/26/2021.		2,181,000					28,124		28,124		250,734					·
EUR/USD FX/FWRD	FX Bonds	n 1	Currency	GS-	12/09/2020	04/26/2021.	·	139,000					5,027		5,027		6,737					·
EUR/USD FX/FWRD	FX Bonds	n 1	Currency	UBS-	10/22/2020	04/26/2021.		2,493,000					32.147		32 . 147		120,830				·····	·
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	GS-	12/09/2020	04/26/2021		159,000					5,750		5,750		7,706					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	MS-	01/11/2021	04/13/2021.		8.700.000					388.548		388 . 548		388 .548					
EUR/USD FX/FWRD	.FX Bonds	D 1	Currency	BARCLAYS	03/11/2021	04/16/2021.		2,257,000					56,522		56,522		56,522					
EUR/USD FX/FWRD	.FX Bonds	D 1	Currency	JPM	02/19/2021	05/24/2021.		7,607,000					310,077		310,077		310,077					
EUR/USD FX/FWRD	.FX Bonds	D 1	Currency	CITI	01/12/2021	04/26/2021.		97,000					(4,637)		(4,637)		(4,637)					
EUR/USD FX/FWRD EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JM- BARCLAYS-	02/19/2021	05/24/2021.		1,969,000					80,260		80,260		80,260					·
EUR/USD FX/FWRD	FX BondsFX Bonds	D 1		CITI-	03/11/2021		·	63,000			·····	<b></b>	1,578		1,578		1,578				<b></b>	·
EUR/USD FX/FWRD	FX Bonds	D 1	Currency Currency.	CITI	01/12/2021	04/26/2021.		45.000					(1,004)		(1,004)		(1,864)					·
EUR/USD FX/FWRD	FX Bonds	n 1		BARCLAYS-	03/11/2021	04/20/2021.	·	63,000				·	1,578		1.578		1,578				·	·
GBP/USD FX/FWRD	FX Bonds	n 1	Currency	GS-	03/11/2021	04/16/2021.		14,561,000					270.881		270,881		270 .881					<b></b>
GBP/USD FX/FWRD	FX Bonds.	D 1	Currency	GS-	.03/11/2021	04/16/2021.		11,079,000					206,105		206,105		206 . 105					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	GS-	03/11/2021	04/16/2021.		866,000					16,110		16,110		16,110					
1439999999 - Forwar		er	, , , , , , , , , , , , , , , , , , , ,							0	0	0	1,474,619	XXX	1,474,619	0	1,837,153	0	0	0	XXX	XXX
1479999999 - Forwar										0	0	0	1,474,619	XXX	1,474,619	0	1,837,153	0	0	0	XXX	XXX
150999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
	1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108  1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
			ble Annuity Gua	arantees Under SSAF	No. 108					0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999 Sub										355, 125, 867	166,917,442	783,981	274,045,471		767,160,578	(970,766)	1,837,153	(126,080,640)	0	0	7001	XXX
1719999999 Sub										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999 Sub		eneration								0	0	0	0	717171	0	0	0	0	0	0	XXX	XXX
1739999999 Sub			100 5 : ::							0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	174999999 Subtotal – Adjustments for SSAP No. 108 Derivatives								255 125 967	166 017 442	793 091	274 045 471	иии	767 160 578	(070, 766)	1 937 153	(126 080 640)	0	0	XXX	XXX	
1 1750000000 Total	nie.																					

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

								Fut		cts Open as of the	ne Current State	ment Date									
1	2	3	4	5	6	7	8	9	10	11	12	13	14		ly Effective He		18	19	20	21	22
				Description of Item(s) Hedged, Used For Income Generation	Schedule/	Type(s) of	Date of						Book/ Adjusted	15 Cumulative	16 Deferred	17 Change in Variation Margin Gain (Loss) Used to	Cumulative Variation Margin for	Change in Variation Margin Gain (Loss) Recognized		Hedge Effectiveness at Inception and at	Value of
Ticker	Number of	Notional	D	or	Exhibit	Risk(s)	Maturity or	E b	Trade	Transaction	Reporting	Fair	Carrying	Variation	Variation	Adjust Basis	All Other	in Current	Potential	Quarter-End	One (1)
Symbol Long Futures -	Contracts	Amount	Description	Replicated	Identifier	(a)	Expiration	Exchange	Date	Price	Date Price	Value	Value	Margin	Margin	of Hedged Item	Hedges	Year	Exposure	(b)	Point
Long rutures -	441		JUN21 EMINI SP500.	Index Liab	I N/A	Fauity/Index		MI -	.03/12/2021	3,927.4500	3.967.4000			T			880,898	880.898	4,851,000		
	1		JUN21 EMINI SP500	Index Liab	N/A	Equity/Index	06/18/2021 BA	ML	03/12/2021	3,933.0000	3,967.4000						1,720	1,720	11,000		
	5		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index		ML	03/12/2021	3,933.0000	3,967.4000						8,600	8,600	55,000		
	20		JUN21 EMINI SP500	Index Liab	. N/A	Equity/Index		ML	03/12/2021	3,933.2500	3,967.4000						34,150	34,150	220,000		
	18		JUN21 EMINI SP500 JUN21 EMINI SP500	Index Liab	. N/A	Equity/Index		ML	.03/12/2021	3,933.2500	3,967.4000 3.967.4000		· <del> </del>	+				30,735	198,000 352,000		
	35		JUN21 EMINI SP500.	Index Liab	N/A	Fauity/Index		ML	.03/12/2021	3.933.5000	3.967.4000		·	+			59.325	59,325	385.000		
	11		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index		ML	.03/12/2021	3,933.7500	3,967.4000						18,508	18,508			
	15		JUN21 EMINI SP500	Index Liab	N/A				03/12/2021	3,933.7500	3,967.4000						25,238	25,238			
	1		JUN21 EMINI SP500 JUN21 EMINI SP500	. Index Liab Index Liab	. N/A N/A	Equity/Index		ML	.03/12/2021	3,934.5000	3,967.4000 3.967.4000						1,645 3,290	1,645 3,290	11,000		
			JUN21 EMINI SP500	Index Liab	N/A				03/12/2021	3,934.7500	3,967.4000		+	+			29.385		198,000		
	20		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index		ML	03/12/2021	3,934.7500	3,967.4000						32,650	32,650	220,000		
	400		JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	.03/15/2021	3,932.8500	3,967.4000						691,000				
	339		JUN21 EMINI SP500.	Index Liab	N/A N/A	Equity/Index	06/18/2021.BA	ML	.03/15/2021	3,932.9000	3,967.4000		·	+			584,775		3,729,000		
	207		JUN21 EMINI SP500 JUN21 EMINI SP500	Index Liab	N/A				03/15/2021	3,933.0000	3,967.4000 3.967.4000						331,960		2,123,000		
	177		JUN21 EMINI SP500	Index Liab	N/A	Eduity/Index		ML	03/16/2021	3.957.8500	3,967.4000						84,518	84,518	1,947,000		
	223		JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	03/16/2021	3,957.8500	3,967.4000						106,483		2,453,000		
	434		JUN21 EMINI SP500 JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	03/16/2021	3,957.9000	3,967.4000 3.967.4000		<b></b>	+			206 , 150	206, 150	4,774,000 1.375.000		
	125		JUN21 EMINI SP500	Index Liab Index Liab	N/A	Equity/Index		ML	03/17/2021	3,901.2500	3.967.4000		·	+				13,230	44,000		
	18		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index		ML	.03/19/2021	3,901.5000	3,967,4000						59.310		198.000		
	17		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index		ML	03/19/2021	3,901.5000	3,967.4000						56,015	56,015	187,000		
	400		JUN21 EMINI SP500	. Index Liab	. N/A	Equity/Index	06/18/2021.BA	ML	03/19/2021	3,902.3000	3,967.4000						1,302,000		4,400,000		
	354		JUN21 EMINI SP500 JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	.03/26/2021	3,963.7100	3,967.4000 3,967.4000		-	+			65,232 183	183	11,000		
	3		JUN21 EMINI SP500.	Index Liab	N/A				.03/26/2021	3,963.7500	3,967.4000		1				548	548	33,000		
	1		JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	03/26/2021	3,964.0000	3,967.4000						170	170	11,000		
	2		JUN21 EMINI SP500.	. Index Liab	. N/A	Equity/Index		ML	.03/26/2021	3,964.2500	3,967.4000			· <del> </del>			315	315	22,000		
	3		JUN21 EMINI SP500 JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML MI	03/26/2021	3,964.2500	3,967.4000						473 435	473	33,000		
	3		JUN21 EMINI SP500.	Index Liab	N/A				.03/26/2021	3,964.5000	3,967.4000						435	435	33,000		
	6		JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	03/26/2021	3,964.7500	3.967.4000						795	795	66,000		
	4		JUN21 EMINI SP500.	Index Liab	. N/A				.03/26/2021	3,964.7500	3,967.4000			· <del> </del>			530	530	44,000		
	/ 8		JUN21 EMINI SP500 JUN21 EMINI SP500.	Index Liab Index Liab	N/A	Equity/Index		ML	.03/26/2021	3,965.0000	3,967.4000 3,967.4000		-	-			840 960	840 960	77,000 88,000		
	8		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index		ML	.03/26/2021	3,965.2500	3,967,4000								88.000		
	4		JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	.03/26/2021	3,965.2500	3,967.4000						430	430	44,000		
	1		JUN21 EMINI SP500	. Index Liab	. N/A		06/18/2021.BA		03/26/2021	3,965.5000	3,967.4000						95	95	11,000		
	2		JUN21 EMINI SP500 JUN21 EMINI SP500	Index Liab	. N/A	Equity/Index		ML	.03/26/2021	3,965.5000	3,967.4000 3,967.4000		· <del> </del>	+			190 165	190	22,000		
	3		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index		ML	.03/26/2021	3,966.0000	3,967.4000		1	1			210	210	33,000		
			JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	.03/29/2021	3,961.2500	3,967.4000						2,153	2,153	77,000		
	23		JUN21 EMINI SP500.	. Index Liab	. N/A	Equity/Index	06/18/2021.BA	ML	.03/29/2021	3,961.2500	3,967.4000		· <b> </b>	<del>-</del>	ļ		7 ,073	7,073	253,000	ļ <b>ļ</b>	
	4		JUN21 EMINI SP500 JUN21 EMINI SP500	Index Liab	. N/A N/A	Equity/Index		ML	03/31/2021	3,970.7500	3,967.4000 3.967.4000			+			(670) (4,500)	(670)	44,000		
	21		JUN21 EMINI SP500.	Index Liab	N/A	Fauity/Index		MI -	.03/31/2021	3.971.0000	3.967.4000			-			(3.780)	(3,780)			
	20		JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	03/31/2021	3,971.2500	3,967.4000						(3,850)	(3,850)	220,000		
	16		JUN21 EMINI SP500	Index Liab	N/A				03/31/2021	3,971.2500	3,967.4000			· <del> </del>			(3,080)	(3,080)			
	69 77		JUN21 EMINI SP500 JUN21 EMINI SP500	Index Liab Index Liab	N/A N/A	Equity/Index	06/18/2021.BA 06/18/2021.BA	ML MI -	03/31/2021	3,971.5000 3,971.5000	3,967.4000 3,967.4000		·	+			(14,145) (15,785)	(14, 145)			
	36		JUN21 EMINI SP500.	Index Liab	N/A	Fauity/Index	06/18/2021 BA	MI -	03/31/2021	3,978.0000	3.967.4000		1	1		1	(19,783)	(19,080)			
	59		JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	.03/12/2021	3,927.4500	3,967.4000						117,853	117,853	649,000		
	107		JUN21 EMINI SP500	. Index Liab	. N/A	Equity/Index	<b> </b> .06/18/2021. <b> </b> BA	ML	03/12/2021	3,927.4500	3,967.4000		<b></b>	· <del> </del>			213,733	213,733			
	12 101		JUN21 EMINI SP500 JUN21 EMINI SP500	Index Liab	N/A				.03/12/2021	3,933.2500	3,967.4000 3.967.4000		+	+			20,490	20,490	132,000	<del> </del>	
	111		JUN21 EMINI SP500 JUN21 EMINI SP500	Index Liab Index Liab	N/A	Fauity/Index		m∟	03/15/2021	3,933.0000	3,967.4000		†	†			173,720		1,111,000		
	7		JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	03/15/2021	3,938.5000	3,967.4000						10,115	10,115	77,000		
	142		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	06/18/2021.BA	ML	03/16/2021	3,957.9000	3,967.4000			4			67,450		1,562,000		
	14		JUN21 EMINI SP500	Index Liab	. N/A		06/18/2021. BA		03/18/2021	3,909.0000	3,967.4000		· <del> </del>	+			40,880	40,880	154,000		
	16		JUN21 EMINI SP500 JUN21 EMINI SP500.	Index Liab	. N/A N/A	Faulty/Index		m∟ MI -	03/18/2021	3,909.0000	3,967.4000 3,967.4000		·	+			46,720 17,445	46,720	176,000		
			JUN21 EMINI SP500	Index Liab	N/A	Equity/Index		ML	.03/18/2021	3,909.2500	3,967.4000						20,353	20,353	77,000		
	13		JUN21 EMINI SP500.		N/A	Equity/Index		ML	_03/23/2021	3,900.5000	3,967.4000						43,485	43,485	143,000		
1	I 0	1	JUN21 FMINI SP500	Index Lish	N/A	Equity/Indox	I 06/18/2021 IBA	MI -	03/25/2021	3 889 0000	3 967 4000		1	1	I	1 1	35 280	35 280	99 000	I	

1759999999 - Totals

#### STATEMENT AS OF MARCH 31, 2021 OF THE MIDLAND NATIONAL LIFE INSURANCE COMPANY

								Fu	uture Contra	cts Open as of t	he Current State	ment Date									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Higl	nly Effective He	dges	18	19	20	21	22
				Description of Item(s)										15	16	17 Change in Variation		Change in Variation Margin		Hedge	
				Hedged, Used For Income									Book/			Margin Gain (Loss)	Cumulative Variation	Gain (Loss)		Effectiveness at Inception	
Ticker	Number of	Notional		Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Date of Maturity or		Trade	Transaction	Reporting	Fair	Adjusted Carrying	Cumulative Variation	Deferred Variation	Used to Adjust Basis	Margin for All Other	Recognized in Current	Potential	and at Quarter-End	Value of One (1)
Symbol	Contracts	Amount	Description	Replicated	Identifier		Expiration	Exchange	Date	Price	Date Price	Value	Value	Margin	Margin	of Hedged Item	Hedges	Year	Exposure	(b)	Point
Cymbol	13	7 tillount	JUN21 EMINI SP500.		N/A		.06/18/2021		03/30/2021	3,950.2500	3,967.4000	Value	Value	ividigiii	Margin	or ricagea item	11, 148		143.000	(6)	10111
	4		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	06/18/2021	AMI -	03/30/2021	3,964.0000	3.967.4000						680	680			(
	17		JUN21 EMINI SP500	Index Liab	N/A	Equity/Index	06/18/2021	AML -	03/31/2021	3,971.7500	3,967.4000 3,967.4000		T	T			(3,698)	(3,698)	44,000		1
			JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	.06/18/2021.	AML	03/11/2021	3,887.1000	3,967.4000						12.045	12,045	33.000		Ĺ
	35		JUN21 EMINI SP500	Index Liab	N/A		.06/18/2021_6		03/12/2021	3,927.4500	3,967.4000						69,913	69,913	385,000		Ĺ
	27		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	.06/18/2021.	AML		3,927.4500	3,967.4000		l		İ	.1	53,933	53,933	297,000		L
	4		JUN21 FMINI SP500	Index Liab	N/A	Equity/Index	.06/18/2021.	AML	03/12/2021	3.933.5000	3.967.4000						6 ,780	6,780	44,000		L
	38		. JUN21 EMINI SP500. JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	.06/18/2021.	AML	03/15/2021	3.933.0000	3,967.4000							65,360	418,000		L
	39		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	.06/18/2021.	AML		3,933.0000	3,967.4000						67,080	67,080	429,000		<b></b>
	2		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	.06/18/2021.	AML	03/15/2021	3,938.5000	3.967.4000						2,890	2,890	22,000		<b></b>
	46		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	.06/18/2021.	AML		3,957.9000	3,967.4000		<u> </u>				21,850	21,850	506,000		<b></b>
	13		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	.06/18/2021.	AML			3,967.4000		<u> </u>				37,798	37 ,798	143,000		<b></b>
	2		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	.06/18/2021.	AML	03/23/2021	3,900.5000	3,967.4000						6 , 690	6,690	22,000		<b></b>
	3		JUN21 EMINI SP500. JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index			03/25/2021	3,889.2500	3,967.4000						11,723	11,723	33,000		<b></b>
	1		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	.06/18/2021.	AML	03/30/2021	3,950.2500	3,967.4000						858	858	11,000		<b></b>
	19		JUN21 EMINI SP500.	Index Liab	N/A	Equity/Index	.06/18/2021_	AML	03/31/2021	3,971.2500	3,967.4000						(3,658)	(3,658)			<b></b>
	Long Futures - He											0	0	0	0	0	6,443,278		52,129,000	XXX	XXX
	Long Futures - Su		tures									0	0	0	0	0	6,443,278		52,129,000	XXX	XXX
1709999999 -	Subtotal - Hedgin	g Other		.,,				.,,		.,,		0	0	0	0	0	6,443,278	6,443,278	52,129,000	XXX	XXX

Broker Name	Poginning Co	oh Polonoo	Cumulative Cash Change	Ending Cash Balance
				Enuling Cash Balance
000000001 BAML		40,465,942	5,019,212	
Total Net Cash Deposits		40.465.942	5.019.212	45,485,154

(a)	Code Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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

Counterparty Exposure for Derivative Instruments Open as of the Current Statement Date

1	2	3	Counterpa	rty Offset	Book	:/Adjusted Carrying \	/alue		Fair Value		12	13
			4	5	6	7	8	9	10	11		
Description of Exchange,	Master	Credit Support	Fair Value of	Present Value	Contracts With	Contracts With						
Counterparty or Central	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With Fair	Contracts With Fair	Exposure Net of		Off-Balance Sheet
Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	Carrying Value >0	Carrying Value <0	Collateral	Value >0	Value <0	Collateral	Potential Exposure	Exposure
019999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		357,437,664	(167, 101, 266)	357,437,664	1,286,394,777	(922, 124, 475)	1,286,394,777	52,129,000	52,129,000
Over-The-Counter NAIC 1 Designation												
BAML - FLOOR-	I v				6.633.347		6.633.347	6,633,347		6,633,347		1
BARCLAYS - FX-	Ϋ́	1					59.677			59.677		
ICITI - FX-	Υ				, , , , , , , , , , , , , , , , , , , ,	(8,652)	(8,652)		(8,652)	(8,652)		
IGS - FX-	Υ				516,132		516,132	516,132		516,132		
IJPM - FX-	Y				390,337		390,337	390,337		390,337		
MO - FA	Υ	ļ			388,548		388,548			388,548		ļ
1UD3 - FA-	<b> </b> YY				128,576		128,576			128,576		
BAML - OPTION-	Y				22,230,624		22,230,624	74,961,001		74,961,001		
IBARCLAYS - OPTION-	ļY	ļ	31,962,000		6,901,571		6,901,571	32,163,499		201,499		ļ
BNP PARIBAS - OPTION-	YY	Y	37,391,000		12,876,937		12,876,937	36,702,021 37,050,456		(688,979)		
BMP PARIBAS - OPTION- CITI - OPTION- CS - OPTION-	<sup>Y</sup>	Y	36,924,051		18,396,204	(56,620)	18,339,584	37,050,456	(37 , 130)	89,275		
CS - OPTION-	<sup>Y</sup>	Y	3,370,000		752,341		752,341	3,516,243		146,243		
GS - OPTION- JPM - OPTION-	ļΥ		15,810,000		8,959,339			14,337,786		(1,472,214)		
ML - OPTION-	ł <sup>Y</sup>	·	15,140,000		7,496,020 1,210,694			14,968,820		(171,180) 86.998		
MS - OPTION-	<sup>T</sup>		3,650,000 51,992,000		1,210,694		1,210,694	52,435,102		443.102		<b>†</b>
IND - UPTION			10 500 000		4,310,218		4,310,218			(349,624)		
SG - OPTION- UBS - OPTION-	V	†			1,880,596		1,880,596	31,460,289		(289,711)		
WELLS FARGO - OPTION-	γ	Ϋ́	84,484,000		16.543.058		16.543.058	83.248.849		(1.235.151)		<b>†</b>
029999999 - Total NAIC 1 Designation			323,061,051	0	129,259,500	(65,272)	129,194,227	402,936,058	(45,782)	79,829,225	0	0
089999999 - Aggregate Sum of Central Clearinghouses (Ex	cluding Exchan	ge-Traded)	0				0			0		1
099999999 Gross Totals	<u> </u>		323,061,051	0	486,697,164	(167, 166, 539)	486,631,891	1,689,330,835	(922, 170, 257)	1,366,224,003	52,129,000	52,129,001
1. Offset per SSAP No. 64						, , , , , , , , , , , , , , , , , , , ,	, , , , , ,	. , , , , , , , , , , , , , , , , , , ,	. , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	, ,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,
2. Net after right of offset per SSAP No. 64					486,697,164	(167, 166, 539)						

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

Collateral for Derivative Instruments Open as of the Current Statement Date

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange,								
Counterparty or								
Central	Type of Asset Pledged	CUSIP				Book/Adjusted		Type of Margin
Clearinghouse	Pledged	Identification	Description	Fair Value	Par Value	Carrying Value	Maturity Date	(I, V or IV)
Collateral Pledged by Reporting E	ntity							
BAML - SWAP	CASH	000000-00-0	CASH	0	0	0		V
0199999999 Total				0	0	0	XXX	XXX

#### Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange,								
Counterparty or								
Central	Type of Asset Pledged	CUSIP				Book/Adjusted		Type of Margin (I, V or IV)
Clearinghouse	Pledged	Identification	Description	Fair Value	Par Value	Carrying Value	Maturity Date	(I, V or IV)
Collateral Pledged to Reporting E	intity							
BARCLAYS - OPTION	CASH	0-00-00-00-0	CASH	31,962,000	31,962,000	XXX		V
BNP PARIBAS - OPTION	CASH	0-00000-00-0	CASH	37,391,000	37,391,000	XXX		V
ICITI - OPTION -	CASH	000000-00-0	CASH	36,924,051	36,924,051	XXX		V
ICS - OPTION -	CASH	000000-00-0	CASH	3,370,000	3,370,000	XXX		VV
IGS - OPTION -	CASH_	000000-00-0	CASH.	15,810,000	15,810,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	15,140,000	15,140,000	XXX		V
ML - OPTION	CASH	000000-00-0	CASH	3,650,000	3,650,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH.	51,992,000	51,992,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	10 ,588 ,000	10,588,000	XXX		V
UBS - OPTION -	CASH		CASH	31,750,000	31,750,000	XXX		V
WELLS FARGO - OPTION	CASH.	000000-00-0	CASH.	84,484,000	84,484,000	XXX		ν
0299999999 Total	-			323,061,051	323,061,051	XXX	XXX	XXX

# Schedule DB - Part E NONE

Schedule DL - Part 1

Reinvested Collateral Assets Owned Current Statement Date (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Asset page)

			regate on Line 10 of the Asset p			
1	2	3	4	5	6	7
CLICID			NAIC Designation, NAIC		D = = 1./A =154 = =1	
CUSIP Identification	Description	Code	Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted	Maturity Dates
	ts - Issuer Obligations	Code	SVO Administrative Symbol	raii value	Carrying Value	I Maturity Dates
	FFCB 2.1 01/41 - 01/22		I 1.A FE I	17.575.114	19,000,000	01/28/2041
3134A4-KY-9	FHLMC 0.0 07/32		1.A	62,870,231	67,370,732	07/15/2032
	T 3.0 5/15/2047				1,424,974	05/15/2047
	Governments - Issuer Obligations			81,979,818	87,795,706	XXX
Ronde II S Special Pe	E. Governments - Subtotals - U.S. Governments evenue and Special Assessment Obligations and al	I Non Guaranto	And Obligations of Agencies and Auth	81,979,818	87,795,706	XXX
Obligations					nu men rontical subc	171510115 - 155061
047870-SP-6	ATLANTA GA WTR & WSTWTR REVENUE		1.D FE	1,010,798	1,000,000	11/01/2043
13032U-XW-3	CA NPLH PIT		1.D FE	1,934,260	2,000,000	06/01/2035
235036-6Z-8 353187-EV-5	TX DFW 2020C. OH NATIONWIDE CHILDRENS HOSPITAL		1.E FE	988,//1	1,025,255	11/01/2040 11/01/2050
54438C-YT-3	CA LACCD GO 2020		1 B FF		2,000,000 1,000,000	08/01/2039
64989K-GQ-3	NY POWER AUTHORITY 2007C		1.C FE	2,525,200	2,639,268	11/15/2037
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS		1.D FE	1,965,397 L	2,000,000	02/01/2048
BGH53H-9Q-8	TALISKER		1.D PL	259,263,451	255,911,017	12/01/2057
BGH5ED-WX-4	Special Revenue and Special Assessment Obligat	ione and all l	1.E PL	203,800,100	192,000,000	12/01/2049
Agencies and Authorit	ies of Governments and their Political Subdivisi	ions and all l	Non-Guaranteed Ubilgations of	474,406,745	459,575,540	XXX
Bonds - U.S. Special Re	evenue and Special Assessment Obligations and al	I Non-Guarante	eed Obligations of Agencies and Auth	orities of Governments an	nd Their Political Subc	ivisions - Other
Loan-Backed and Structur	red Securities					
	FMMHR 2015-R1 A3		1.B	993,068	1,085,288	11/25/2052
	. Special Revenue and Special Assessment Obligat					
Agencies and Authorit	ies of Governments and Their Political Subdivisi	ons - Other Lo	pan-Backed and Structured	993,068	1,085,288	XXX
	. Special Revenue and Special Assessment Obligat	ions and all I	Non-Guaranteed Obligations of	393,000	1,000,200	۸۸۸
Agencies and Authorit	ies of Governments and Their Political Subdivisi	ions - Subtota	Is - U.S. Special Revenue and			
	ligations and all Non-Guaranteed Obligations of	Agencies and	Authorities of Governments and			
Their Political Subdi				475,399,814	460,660,827	XXX
Bonds - Industrial and	Miscellaneous (Unaffiliated) - Issuer Obligatio	ns	1 1 5 5 5	972,870 [	998.776	09/16/2040
	ACACN 2020-2 A				1.000.000	09/16/2040
018820-AA-8	ALLIANZ SE		2.A FE	2,030,000	2,000,279	12/31/2070
02209S-BF-9	ALTRIA GROUP INC		2.B FE	634,288	630,995	02/14/2049
02209S-BM-4	ALTRIA GROUP INC.		2.B FE	29,590,400	31,812,570	02/04/2041
02209S-BN-2 02209S-BP-7	ALTRIA GROUP INC		2.B FE	25,448,539	27,794,798	02/04/2051
	AAL 2017-1 AA					02/04/2001
025816-BJ-7	AMERICAN EXPRESS COMPANY	İ	2.C FE	12.734.063	12,750,000	12/31/2049
04015K-AB-6	ARES FINANCE CO II LLC		2.A FE	2,024,872	2,123,848	06/15/2030
052528 - AM - 8 05523R - AE - 7	AUST & NZ BANKING GROUPBAE SYSTEMS PLC.		2.A FE	939,100	1,001,513	11/25/2035
05526D-BT-1	BAT CAPITAL CORP				3,019,232	09/15/2030
084423-AV-4	WR BERKLEY CORPORATION	İ	2.A FE	7.004.200	6,971,160	03/30/2052
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP.		1.C FE	34,234,000	39,344,211	01/15/2051
11135F - BJ - 9 11271L - AF - 9	BROADCOM INCBROOKFIELD FINANCE INC		2.C FE	49,500,880	51,820,356	02/15/2041
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC.		1 G FF	7 580 734	1,986,386 7,857,508	03/30/2051
125523-CQ-1	CIGNA CORP		2.B FE	26.993.450	27,350,950	03/15/2051
14066A - AB - 5	GMACN 2006-RILY A2		1.G	9,351,283	9,890,615	07/10/2051
161175-BV-5 249670-AA-8	CHARTER COMM OPT LLC/CAP DEPOSITORY TRUST & CLEARING CORP		2.C FE	1,864,900 [	2,015,799	04/01/2051
249670-AA-8 34354P-AF-2	FLOWSERVE CORPORATION		2 C FF		11,000,000	10/01/2030
	FORT BENNING FAMILY COMMUNITIES LL	l	1.E FE	790,800	896,752	01/15/2036
36321P-AC-4	GALAXY PIPELINE ASSETS		1.C FE	5,730,367	6,000,000	09/30/2040
46625H-HA-1 46625H-KK-5	JPM CHASE SERIES 1 DRD PREF JPMORGAN CHASE & CO	i		1,462,436 L. 7.013.300	1,465,000 7,000,000	12/31/2049 12/01/2049
46625H-KK-5 55336V-BH-2	MPLX LP		2.B FE	1.900.988	1,900,000	09/09/2022
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		2.A FE	982.225	1,096,251	03/01/2050
58551T-AA-5	MELLON CAPITAL IV		2.A FE	3,985,840	4,000,000	06/29/2049
59156R-BP-2 67079B-AE-0	METLIFE INCNUTRITION & BIOSCIENCES INC			1,258,845	1,262,000	12/31/2049
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC.			961,934	993,926	10/15/2050
68389X-BZ-7	ORACLE CORPORATION		2.A FE	48,349,781	47 ,577 ,325	03/25/2041
	PARTNERRE FINANCE B LLC		2.B FE	1,018,993	1,000,000 36,927,220	10/01/2050
74251V - AL - 6 822582 - CH - 3	PRINCIPAL FINANCIAL GROUP INCSHELL INTERNATIONAL FINANCE BY				1,073,447	05/15/2055 04/06/2050
853254-BK-5	STANDARD CHARTERED PLC.			28,555,340	26,500,000	03/15/2033
86171#-AA-6	STONE POINT CAPITAL LLCT-MOBILE USA INC		1.F PL	31,840,252	33,800,000	02/26/2036
87264A - BK - 0	II-MOBILE USA INC.		2.0 FE	5,617,620 5,542,056	5,914,797 23,000,000	02/15/2041
91412N-BG-4 915271-AA-8	IL UNIV CHICAGO 2021B UNIVEST CORPORATION OF PENNSYLVAN		1.C FE	22,542,056 L. 4,978,636 L.	5,000,000	10/01/2052
92343V - GJ - 7	VERIZON COMMUNICATIONS INC		2.A FE	9,973,300	9,958,991	03/21/2031
92343V -GK -4	VERIZON COMMUNICATIONS INC		2.A FE		26,234,788	03/22/2041
92838@-AA-1 97263C-AA-9	VISTA RIDGE LLCWILTON RE LTD		2.C FE	1,800,719 L 7,297,640 L	1,991,679 7,000,000	10/14/2049 12/31/2070
BGH2BU-R6-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN		1.E FE	11.470.910	11,442,304	02/28/2024
RGH6 IX -6H -7	EXTELL - DEER VALLEY RESORTS LEASE	l	1 1 D IF 1	1,348,750	1,300,000	10/01/2055
BGH6SG - XN - 1 BGH6VP - TN - 2	EXTELL - DEER VALLEY RESORT UPSIZE		1.U IF		700,000	10/01/2055
BCH6WC_E8_8	IIMH FEE II	l	2 R PI	1,874,275 2,039,800	2,000,000 2,000,000	01/05/2033
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED BAIN CAPITAL HOLDINGS LP		1.D FE	616.741	666 . 184	06/10/2042
BGH71B-89-8	BAIN CAPITAL HOLDINGS LP.		1.D PL	4,254,226	4,600,000	04/15/2031
BGH71B-8B-3 BGH71B-8C-1	BAIN CAPITAL HOLDINGS LPBAIN CAPITAL HOLDINGS LP		1.D PL	71,404,735	81,400,000 15,600,000	04/15/2036
BGH72C-93-7	DYAL LV ISSUER A	İ				04/15/2041
BGH72C-9C-7	DYAL IV ISSUER B. FLNG LIQUEFACTION 3 LLC.		1.G Z	10,797,000	11,392,500	02/22/2041
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC.		2 B FF	87 . 107 . 719	90,973,000	06/30/2039
BGH74T-8C-9	CEAMER FINANCE LLC		2.B Z.	14,624,723	14,700,911	03/22/2031
	ustrial and Miscellaneous (Unaffiliated) – Issue Miscellaneous (Unaffiliated) – Residential Mort			742,543,235	776,352,788	XXX
000823-AL-8	ABPCI 2017-1A A2R	Ĭ	1.A FE	3,850,000	3,850,000	04/20/2032
007036-QT-6	ARMT 2005-8 7A2		1.D FM	624,363	559,383	11/25/2035
02660T -EK -5	AHM 2005-2 1A1	l	11.D FM	8,679,214	8,061,216	09/25/2045
02660T -GS -6 03329T -AG -9	AHM 2005-4 3A1 ANCHF 2016-4A AR		1.D FM	2,145,677 L 35,730,968 L	2,001,750	11/25/2045
03329T-AJ-3	ANCHE 2016-4A BR		1.D FE			04/27/2039 04/27/2039
03329T-AL-8	ANCHF 2016-4A CR.		1.G FE	6,929,882	7,000,000	04/27/2039
040104-PB-1	ARST 2005-W3 A2D		1.D FM		858,795	11/25/2035
04541G-MN-9 12559Q-AD-4	ABSHE 2004-HE8 M1. CITM 2007-1 2A3.		1.D FM1.D FM	962,922	806,547 3,618,086	12/25/2034 10/25/2037
12559Q-AD-4 126673-QR-6	CWHEL 2004-S 1A		I 1.D FM I	2,489,526		02/15/2037
126685-AD-8	CWHEL 2005-C 2A		1.D FM	382,284	384,847	07/15/2035
126685-AF-3	CWHEL 2005-D 2A		1.D FM	1,169,736 L	1,182,370	11/15/2035
14856G-AA-8 14856G-AB-6	CLAST 2021-1A ACLAST 2021-1A B		1.F FE	36,021,557	35,479,482	01/15/2046
32027N-YQ-8	CLAST 2021-1A B    FFML 2006-FF1 2A4		2.B FE	3,295,296 [	3,204,437	01/15/2046
02021H 14-0					0	0112012000

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E

1	and not re	ported in agg	regate on Line 10 of the Asset p	age)	6	7
1	2	3	NAIC Designation, NAIC	5		/
CUSIP	Description	Codo	Designation Modifier and	Fair Value	Book/Adjusted	Maturity Dates
Identification36249B-AD-2	Description  GSAA 2007-7 A4.	Code	SVO Administrative Symbol	Fair Value249,312	Carrying Value	Maturity Dates07/25/2037
437084-UP-9 45669W-AC-0	HEAT 2006-3 2A4		1.D FM	711 8,289,408	712	07/25/2036
45669W-AC-0 525221-EM-5	LXS 2005-7N 1A1A		11.D FM		7,823,336 3,285,049	08/25/2037
70069F - HV - 2	PPSI 2005-WHQ2 M2.		1.D FM	1,609,041	1,511,711	05/25/2035
86359U-AE-9 92925G-AA-1	SASC 2006-0PT1 A5		1 D FM 1		1,826,494	04/25/2036
92976Y - AA - 0	WASI 2007-HE1 A		1.D FM	2,548,724	2,404,195	07/25/2037
97770*-AA-2 3399999 - Bonds - Li	WOLFENT 2021-1 A ndustrial and Miscellaneous (Unaffiliated) - Res	idential Mortga			74,050,000 207,047,752	05/20/2045 XXX
Bonds - Industrial an	nd Miscellaneous (Unaffiliated) - Commercial Mort	gage-Backed Sec	urities			
05972F - AC - 3 05972F - AE - 9	BANC 2018-CR3 AS			270,755 1,990,826	271,000 2,000,000	01/15/2033
3499999 - Bonds - II	ndustrial and Miscellaneous (Unaffiliated) - Com	mercial Mortgage	e-Backed Securities	2,261,581	2,271,000	XXX
Bonds - Industrial ar	nd Miscellaneous (Unaffiliated) – Other Loan-Back	ed and Structur	ed Securities	0.000.004	0.000.000	04/00/0004
00085C-AA-9 00086G-AA-9	ABPCI 2019-5A A1ABPCI 2019-6A A1		1.A FE	2,000,084 L. 46,743,132 L.	2,000,000 46,750,000	04/20/2031
00452P-AG-2	ACIS 2015-6A B1		11.C FE	9,995,166	9,978,676	05/01/2027
00452P-AN-7 00900L-AJ-3	ACIS 2015-6A CAIMCO 2015-AA CR		1.F FE		4 , 487 , 152 9 , 000 , 000	05/01/2027 01/15/2028
03789X-AD-0	DIN 2019-1A A21		2.B FE	205,380	186,504	06/05/2049
04941V-AE-5 04942J-AG-6	ATCLO 2018-9A BATCLO 2018-10A C		1.C FE		10,000,000	04/20/2028
05363X-AP-2	AVERY 2014-5A BR		1.A FE	1,745,211	1,747,520	07/17/2026
05363X-AQ-0 05492E-AG-8	AVERY 2014-5A CR		1.G		9,450,000	07/17/2026
05492E-AG-8 05492Q-AG-1	BDS 2019-FL3 C		1.G FE	2,408,567	1,986,102 2,319,172	02/16/2037
05585J-AE-0	BSPRT 2018-FL3 B		1.D FE	12,383,122	12,375,000	03/15/2028
05585J-AG-5 05586A-AE-8	BSPRT 2018-FL3 C		11.D FE	13,533,904 L	2,046,074 13,650,000	03/15/2028
05586A - AG - 3	BSPRT 2018-FL4 C		1.G FE	10,900,065 L	11,000,000	09/17/2035
05587T-AG-1 05607K-AG-6	BSPRT 2019-FL5 C				6,000,000 7,500,000	05/09/2029
06761M-AA-5	BMM 2018-IA A1		1.A FE	14,027,684	13,974,209	01/15/2031
12518X-AL-1 12547U-AN-8	CECLO 2013-19A C		2.B FE	1 ,500 ,041	1,318,417 13,000,000	10/29/2025 10/25/2027
12551P-AE-2	CIFC 2012-2RA B		1.F FE	1,972,259	2,000,000	01/20/2028
12552M-AE-8	CIFC 2013-3RA A2		1.C FE	10 ,787 ,566 [	11,000,000	04/24/2031
12807C-AA-1 14310Q-AA-6	CAI 2020-1A A		1.A FE	35,642,414		09/25/2045 10/20/2031
14310Q-AC-2	CGFM 2015-1A A12R		1.A FE	2,985,418	3,000,000	10/20/2031
14316C-AJ-2 14855J-AB-1	CGMS 2014-4RA B		1.F FE		304,302 35,845,571	07/15/2030 08/15/2041
14855J-AC-9	CLAST 2016-1 B		2.C FE	6,164,789	6,574,387	08/15/2041
14855L - AB - 6 14855M - AA - 6	CLAST 2017-1 A				25 , 157 , 868 3 , 965 , 024	07/15/2042 04/15/2039
14889H-AG-4	CRMN 2014-2A C		2.B FE	5,367,197	4,911,612	10/18/2026
15672V - AA - 4 19736R - AE - 1	CERB 2018-4RA A1TR		11.A FE	67,451,485 L	67,979,709 5,500,000	10/15/2030 10/25/2028
19/36R-AE-1 22845T-AU-3	CRNPT 2015-3A A2R					12/31/2027
24823D-AU-0	DEN11 2015-1A A2RR		1.C FE	989,527	1,000,000	10/20/2028
25256L -AC -5 25256L -AJ -0	DIMND 2018-1A B			7,946,570 1,496,939	7,976,324 1.500.000	07/22/2030 07/22/2030
26224H-AC-1	DRUGC 2017-1A A1		2.B FE	554,993	554,997	04/15/2027
27830T-AC-9 30069L-AG-3	EATON 2014-1RA A2 XAN 2019-RS07 C		1.A FE	12,433,362	12,430,000	07/15/2030 04/15/2036
30605Y - AB - 7	FLCON 2017-1 A		1.G FE	26,661,975	26,418,959	01/15/2042
30605Y-AD-3 32010A-AC-2	FLCON 2017-1 B		2.C FE		9,384,289 3,500,000	02/15/2042 01/25/2027
32010A-AE-8	NSCDN 2014-1A CR		1.D FE	7 ,888 ,314 📙	7,925,000	01/25/2027
	FLAGS 2014-8A BRR		[		10,336,576	01/16/2026 01/20/2026
34960J-AU-9	FCO 2015-6A A2R.		1.A FE	3.735.520	3.750.000	07/10/2030
34961J-AC-8 34961J-AG-9	FCO 2017-9A A1TFCO 2017-9A B		1.A FE	18,951,634 L. 28,028,019 L.	19 , 147 , 862 28 , 092 , 462	11/15/2029 11/15/2029
34961J-AG-9 34961J-AJ-3	FCO 2017-9A C	1	1 G FF	26,250,087	26,505,645	11/15/2029
34961W-AC-9	FC0 2018-11A A1T		1.A FE	29,324,525	29,600,000	04/15/2031
34961W-AJ-4 36255C-AE-9	FCO 2018-11A BTGPMT 2018-FL1 B		11.D FE		42,000,000	04/15/2031
36255C-AG-4	IGPMT 2018-FL1 C	1	1 1 G FF 1	10,915,468	11,000,000	12/19/2035
36259B-AC-1 36259B-AE-7	GPMT 2019-FL2 AS	1	1.D FE I	1.499.001	1,818,367 1,479,030	02/22/2036 02/22/2036
36259B-AG-2	GPMT 2019-FL2 C		1.G FE	998.863	982,357	02/22/2036
36656A-AJ-7 37476W-AA-4	GRBSL 2018-1A B		1.C FE	12,451,325	12,500,000	07/17/2028
38172X-AJ-8	GOCAP 2013-16A A2R		1.A FE	5,487,169	5,500,000	07/25/2029
38172X-AL-3 38172X-AN-9	GOCAP 2013-16A BR		1.F FE	12,720,537 8,760,735		07/25/2029
38174T-AC-0	GOCAP 2016-33A AR		1.F FE	167,385,231	168 . 863 . 581	11/21/2028
38175B-AA-2 38175B-AC-8	GOCAP 2018-36A A		1.A FE		71,635,607	02/05/2031
38175B-AE-4	GOCAP 2018-36A C		1.F FE	7.614.843	7,800,000	02/05/2031
38175N-AA-6 38175N-AC-2	GOCAP 2015-25A AR		1.A FE		124,696,367 10,900,000	05/05/2030 05/05/2030
38176L-AE-1	GCBSL 2018-39A B.		11.C FE	9,656,817 [	9,750,000	10/20/2028
445579-AC-9	HUNTC 2018-FL2 AS		1.A FE	1,344,265	1 , 350 , 000	08/15/2028
445579-AE-5 445579-AG-0	HUNTC 2018-FL2 BHUNTC 2018-FL2 C		1.G FE	1,989,178 1,677,004	2,000,000 1,675,000	08/15/2028
445579-AJ-4	HUNTC 2018-FL2 D.		2.C FE	1,001,438	1,000,000	08/15/2028
445608-AJ-1 46603B-AQ-2	HUNTC 2017-FL1 D		2.C FE	6,412,818	6,499,188 2,000,000	08/15/2034
46603B-AS-8	IVYH 9A CR		2.A FE	3,772,132 [		01/18/2030
46651N-AA-2 468367-AN-7	JOLAR 2019-1 AJAXM 2015-1A CR			873,778 L 2,085,179 L	827 , 204 2 , 100 , 000	04/15/2044 04/15/2027
470473-AJ-8	JTWN 2014-5A CR		1.0 FE	6.220.097	6.237.200	01/17/2027
47047M-AN-7 47047M-AQ-0	JTWN 2013-2A A2R		1.C FE	6,858,194 6,843,422	7,000,000 7,000,000	04/22/2030
47048B-AP-5	JTWN 2015-7A BR		1.B FE	4,941,307	5,000,000	07/25/2027
48250R-BN-5	KKR 12 BR2		1.C FE	1,997,191	2,000,000	10/15/2030
48250V - AY - 3 48252K - AC - 3	KKR 13 CRKKR 21 B		1.0 FE	10,559,286 L. 17,926,978 L.	10,750,000	01/16/2028 04/15/2031
482739-AH-2	KVK 2013-1A CR		1.F FE	10 , 194 , 847	10,215,000	01/15/2028
48273L - AC - 6 53946J - AC - 8	KVK 2018-1A B LNCR 2019-CRE2 AS		[		8,500,000 11,730,538	05/20/2029 05/15/2036
53946J-AG-9	LNCR 2019-CRE2 C		1.G FE	7,442,882	7 , 500 , 262	05/15/2036
53946M-AE-7 53946M-AG-2	LNCR 2018-CRE1 B		11.D FE	8,010,510 9,662,041	8,034,616	05/15/2028
∪აუ40M-AU-Z	LNCR 2018-CRE1 C		1.G FE	9,662,041	9,707,040 1,221,883	05/15/2028 04/15/2034
53947D-AE-6 53947D-AG-1	LNCR 2019-CRE3 B		1.G FE	4.540.919	4,590,280	04/15/2034

Reinvested Collateral Assets Owned Current Statement Date (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Asset page)

CUSIP   Identification   Description   Code   SVO Administrative Symbol   Fair Value   Carryin   Code   SVO Administrative Symbol   Fair Value   Carryin   Code   SVO Administrative Symbol   Fair Value   Carryin   Code   SVO Administrative Symbol   Fair Value   Code	73, 462, 587 14, 500, 000 5, 000, 000 6, 000, 000 6, 000, 000 85, 082, 282 1, 829, 407 23, 812, 103 15, 800, 000 5, 650, 000 11, 950, 000 17, 750, 000 11, 000, 000 44, 839, 019 1, 860, 621	7  Maturity Dates 04/15/2029
CUSIF    Destription   Description   Code   SVO Administrative Symbol   Fair Value   Carryit	ng Value 11,051,148 2,134,833 .21,000,000 .7,500,000 .9,000,000 .7,500,000 .13,000,000 .5,543,443 .994,503 .17,000,000 .8,500,000 .8,950,000 .8,987,372 .10,382,744 .8,125,000 .8,960,000 .8,987,372 .10,382,744 .8,125,000 .8,900,000 .8,987,372 .10,382,744 .8,125,000 .8,987,372 .10,382,744 .8,125,000 .8,987,372 .10,382,744 .8,125,000 .8,900,000 .8,900,000 .8,900,000 .8,900,000 .8,1000,000 .8,000,000 .9,000 .9,000 .1,000,000 .23,900,000 .5,000,000 .11,000,000 .44,839,019 .1,880,621	04/15/2029 11/21/2027 10/28/2025 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 01/15/2024 01/25/2028 05/22/2027 10/22/2026 04/18/2025 07/20/2024 10/28/2027 10/28/2027 10/28/2027 04/21/2027 04/25/2031 04/25/2027 04/29/2030 06/15/2031 11/13/2031 07/20/2029 04/30/2027 04/30/2027 04/30/2027 04/30/2027 04/30/2027
Description   Description   Code   SVO Administrative Symbol   Fair Value   Carryit	ng Value 11,051,148 2,134,833 .21,000,000 .7,500,000 .9,000,000 .7,500,000 .13,000,000 .5,543,443 .994,503 .17,000,000 .8,500,000 .8,950,000 .8,987,372 .10,382,744 .8,125,000 .8,960,000 .8,987,372 .10,382,744 .8,125,000 .8,900,000 .8,987,372 .10,382,744 .8,125,000 .8,987,372 .10,382,744 .8,125,000 .8,987,372 .10,382,744 .8,125,000 .8,900,000 .8,900,000 .8,900,000 .8,900,000 .8,1000,000 .8,000,000 .9,000 .9,000 .1,000,000 .23,900,000 .5,000,000 .11,000,000 .44,839,019 .1,880,621	04/15/2029 11/21/2027 10/28/2025 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 01/15/2024 01/25/2028 05/22/2027 10/22/2026 04/18/2025 07/20/2024 10/28/2027 10/28/2027 10/28/2027 04/21/2027 04/25/2031 04/25/2027 04/29/2030 06/15/2031 11/13/2031 07/20/2029 04/30/2027 04/30/2027 04/30/2027 04/30/2027 04/30/2027
563761_AC-O,   MICLO 2019-2A AZ		04/15/2029 11/21/2027 10/28/2025 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 06/15/2028 01/15/2024 01/25/2028 05/22/2027 10/22/2026 04/18/2025 07/20/2024 10/28/2027 10/28/2027 10/28/2027 04/21/2027 04/25/2031 04/25/2027 04/29/2030 06/15/2031 11/13/2031 07/20/2029 04/30/2027 04/30/2027 04/30/2027 04/30/2027 04/30/2027
565769 -40-1   MCLO 2013-5A AZR   1.0 FE   2,129,367     565770 -AC-7   MACRE 2018-FL1 BS   1.4 FE   7,494 (988     565700 -AC-7   MACRE 2018-FL1 BS   1.0 FE   8,955,135     565700 -AC-8   MACRE 2018-FL1 BS   1.0 FE   8,955,135     565700 -AC-8   MACRE 2018-FL1 C   1.6 FE   7,500,998     565700 -AC-8   MACRE 2018-FL1 C   1.6 FE   7,500,998     565700 -AC-8   MACRE 2018-FL1 C   2.7 FE   7,500,998     565700 -AC-8   MACRE 2018-FL1 C   2.7 FE   7,500,998     565700 -AC-8   MACRE 2018-FL1 C   2.7 FE   7,500,998     565700 -AC-8   MACRE 2018-FL1 C   2.7 FE   7,500,998     565700 -AC-9   MIDO 2015-AB RR   1.5 FE   1.2 ROLL     569010 -AC-9   MIDO 2015-AB RR   1.5 FE   1.5 ROLL     569010 -AC-9   MIDO 2015-AB RR   1.5 FE	2, 134, 833 221,000,000 7, 500,000 9,000,000 7, 621, 146 5,500,000 13,000,000 5,543,443 994,503 17,000,000 8,500,000 6,950,000 10,302,302,302,302,302,302,302,302,302,30	11/21/2027 10/28/2025 .06/15/2028 .06/15/2028 .06/15/2028 .06/15/2028 .06/15/2028 .06/15/2028 .07/19/2028 .01/15/2027 .07/19/2028 .01/15/2024 .01/25/2026 .01/22/2026 .01/22/2026 .04/18/2025 .07/20/2024 .01/28/2027 .01/28/2027 .01/28/2027 .01/28/2027 .01/25/2031 .04/29/2030 .06/15/2031 .11/13/2031 .07/20/2029 .04/30/2027 .04/30/2027 .04/30/2027 .04/30/2027 .04/30/2027 .04/30/2030 .08/13/2025
565770 - Al-1-2   MCLO 2014-74 RR		
Se65780-AE-3		
S65780-NG-8   MACRE 2018-F1 I O.	7,621,146 .5,500,000 .13,000,000 .5,543,443 .994,503 .17,000,000 .8,500,000 .6,950,000 .8,987,372 .10,382,744 .8,125,000 .9,000,000 .5,000,000 .5,000,000 .5,000,000 .6,000,000 .6,000,000 .6,000,000 .6,000,000 .6,000,000 .5,000,000 .6,000,000 .7,750,000 .11,000,000 .44,839,019 .1,880,621	06/15/2028 06/15/2028 04/15/2027 07/19/2028 01/15/2024 01/125/2028 05/22/2027 10/22/2026 04/18/2025 07/20/2024 10/22/2026 04/18/2025 07/20/2024 10/28/2027 10/28/2027 04/21/2027 04/25/2031 04/29/2030 06/15/2031 11/13/2031 07/20/2029 04/30/2027 04/30/2027 04/30/2027 04/30/2027
S66780-Ai-2.   MACRE 2018-Ft.1 D.   2. C FE   5. 470, 648		
588010-AN-9.   MIDD 2016-5A BTR   1.5 FE   12,801.931     588012-AT-5.   MIDD 2016-5A BTR   1.5 FE   5,501.022     588022-AT-5.   MIDD 2012-1A A2RR   1.0 FE   3999.922     69909-6-6.5.   MXCD 2018-1A CR   1.4 FE   8,806.831     610332-AN-8.   MXCSSL 2015-1A BR   1.4 FE   8,806.831     610333-AN-2.   MXCSSL 2015-1A BR   1.5 FE   6,906.630     610333-AN-2.   MXCSSL 2015-1A BR   1.5 FE   6,906.630     610333-AN-2.   MXCSSL 2015-1A BR   2.5 FE   8,922.203     624055-AR-4.   MARK 2014-3A C   1.5 FE   10,486,475     624057-AN-7.   MARK 2014-3A C   1.5 FE   8,812.203     624057-AN-7.   MARK 2014-3A C   1.5 FE   8,812.203     624057-AN-7.   MARK 2014-3A C   1.5 FE   8,861.82     624057-AN-7.   MARK 2014-3A C   1.5 FE   8,861.82     624057-AN-7.   MARK 2015-2A CR   1.5 FE   8,861.82     624057-AN-7.   MARK 2015-2A CR   1.5 FE   8,861.82     625057-AN-9.   MARK 2015-2A CR   1.5 FE   9,99.961     641307-AN-9.   NEU 2016-2A BR   1.5 FE   9.99.961     641307-AN-9.   NEU 2016-2A BR   1.5 FE   2.3 A44.205     665257-AN-9.   NEU 2016-2A BR   1.5 FE   2.3 A44.205     665257-AN-9.   NEU 2014-1A BR   1.5 FE   2.3 A44.205     665257-AN-9.   NSEW 2016-1A BR   1.5 FE   4.988.173     665258-AN-1.   FSSER 2017-1A BN   1.5 FE   4.988.173     665254-AC-0.   NISTR 2017-1A BN   1.5 FE   5.989.967     665252-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967     665262-AA-1.4   NISTR 2017-1A BN   1.5 FE   5.989.967		
598020_AT-5   MID0_2012_1A_2CR	994,503 17,000,000 8,500,000 6,950,000 8,987,372 10,382,744 10,382,744 1,000,000 9,000,000 23,900,000 23,900,000 44,839,019 1,860,621	01/15/2024 01/25/2028 .05/22/2027 .10/22/2026 .10/22/2026 .04/18/2025 .07/20/2024 .10/28/2027 .10/28/2027 .04/21/2027 .01/15/2028 .04/25/2031 .04/25/2031 .04/25/2031 .04/25/2031 .04/25/2031 .04/25/2031 .01/25/2028 .03/20/2027 .03/20/2027 .03/20/2027 .04/29/2030 .06/15/2031 .11/13/2031 .07/20/2029 .04/30/2027 .04/30/2027 .04/30/2027 .04/30/2027 .04/30/2027 .04/30/2027
609996-AG-5.   MACLO 2016-1A R.   1. C FE		
610332-AW-8. MCSE. 2015-1A BR. 1. A FE		
610333-AN-6. MOCAP 2014-1A DR	6,950,000 8,987,372 10,382,744 8,125,000 9,000,000 -1,000,000 -5,000,000 -73,462,587 -14,500,000 -5,000,000 -7,000,000 -7,000,000 -7,000,000 -7,000,000 -7,000,000 -7,000,000 -7,000,000 -7,000,000 -7,000,000 -7,000,000 -7,000,000 -7,750,000 -11,000,000 -7,750,000 -7,750,000 -7,750,000 -11,000,000 -44,839,019 -1,860,621	10/22/2026 .10/22/2026 .04/18/2025 .04/18/2025 .07/20/2024 .10/28/2027 .01/28/2027 .01/15/2028 .10/17/2027 .04/25/2031 .04/25/2031 .10/25/2031 .10/25/2028 .03/20/2027 .03/20/2027 .04/29/2030 .06/15/2031 .11/13/2031 .07/20/2029 .04/30/2027 .04/30/2027 .04/30/2027 .04/30/2027
610333-AY-2		10/22/2026 04/18/2025 .07/20/2024 .10/28/2027 .10/28/2027 .01/15/2028 .10/17/2027 .04/25/2031 .04/25/2031 .10/25/2031 .10/25/2032 .03/20/2027 .03/20/2027 .03/20/2027 .04/29/2030 .06/15/2031 .11/13/2031 .07/20/2029 .04/30/2027 .04/30/2027 .04/30/2027
62405T - NP - 7   MHANK 2013 - 2A CR		07/20/2024 .10/28/2027 .10/28/2027 .01/15/2028 .01/15/2028 .01/17/2027 .04/25/2031 .04/25/2031 .04/25/2031 .01/25/2028 .03/20/2027 .03/20/2027 .04/29/2030 .06/15/2031 .11/13/2031 .07/20/2029 .04/30/2027 .04/30/2027 .04/30/2027
62481W-AE-7 WPS 2015-2A BR. 1.A FE 8.868.182 62481W-AE-7 WPS 2015-2A CR. 1.D FE 7,964.782 62952H-AO-3 NXTC 2015-1A BR 1.D FE 9.99.961 64130T-AU-9 NEIB 2015-20A CR. 1.D FE 9.99.961 64130T-AU-9 NEIB 2015-20A CR. 1.D FE 9.99.961 64130T-AU-9 NEIB 2015-20A CR. 1.D FE 9.99.961 64130T-AU-9 NEIB 2015-20A CR. 1.D FE 9.99.961 64130T-AU-9 NEIB 2015-20A BR 1.C FE 23,844.205 65251P-AU-9 NSLP 2014-1A AR 1.D FE 73,063.788 65251P-AU-9 NSLP 2014-1A AR 1.D FE 143.19.231 65251P-AU-9 NSLP 2014-1A BR 1.C FE 144.319.231 65251P-AU-9 NSRY 2016-1A BR 1.C FE 144.319.231 65252A-AE-5 NWSTR 2017-1A BN 1.D FE 5.999.064 65252A-AE-5 NWSTR 2017-1A DN 1.D FE 5.999.067 65252A-AI-4 NWSTR 2017-1A DN 1.D FE 5.999.067 65252A-AI-4 NWSTR 2017-1A DN 1.D FE 5.999.067 65252B-AI-4 NWSTR 2017-1A DN 1.D FE 1	9,000,000 8,000,000 1,000,000 23,900,000 23,900,000 373,462,587 14,500,000 5,000,000 6,000,000 7,000,000 85,082,282 1,829,407 23,812,103 15,800,000 11,950,000 11,950,000 11,950,000 11,950,000 11,950,000 14,839,019 44,839,019	10/28/2027 10/28/2027 .04/21/2027 .01/15/2028 .10/17/2027 .04/25/2031 .04/25/2031 .10/25/2028 .03/20/2027 .03/20/2027 .03/20/2027 .04/29/2030 .06/15/2031 .11/13/2031 .07/20/2029 .04/30/2027 .04/30/2027 .04/30/2027 .04/30/2030 .08/13/2025
62481W-AE-7   WP2 2015-2A CR		10/28/2027 04/21/2027 01/15/2028 10/17/2027 04/25/2031 04/25/2031 10/25/2038 03/20/2027 03/20/2027 04/29/2030 06/15/2031 11/13/2031 07/20/2029 04/30/2027 04/30/2027 04/30/2027
62952H-A0-3	1,000,000 .5,000,000 .23,900,000 .73,462,587 .14,500,000 .6,000,000 .6,000,000 .6,000,000 .7,000,000 .85,082,282 .1,829,407 .23,812,103 .15,800,000 .5,650,000 .11,950,000 .7,750,000 .11,000,000 .7,750,000 .11,000,000 .44,839,019 .1,860,621	04/21/2027 01/15/2028 .01/17/2027 .04/25/2031 .04/25/2031 .10/25/2028 .03/20/2027 .03/20/2027 .04/29/2030 .06/15/2031 .11/13/2031 .07/20/2029 .04/30/2027 .04/30/2027 .04/30/2027
64130T-AJ-9. NEUB 2016-20A CR. 1.0 FE 4,976,660 64131E-AG-2. NEUB 2016-23A BR. 1.0 FE 23,844,205 65251P-AY-9. NSLP 2014-1A AR. 1.A FE 73,063,788 65251P-AY-9. NSLP 2014-1A BR. 1.C FE 14,319,231 65251X-AJ-9. NSLP 2014-1A BR. 1.C FE 4,988,173 65252X-AE-5. NISTR 2017-1A BN. 1.A FE 5,995,044 65252A-AE-0. NNISTR 2017-1A DN. 1.D FE 5,989,967 65252A-AE-1. NNISTR 2017-1A DN. 1.D FE 5,989,967 65252A-AE-1. NNISTR 2017-1A DN. 2.B FE 7,011,104 65252B-AA-1. FSSLF 2015-2A A1N. 1.A FE 84,223,139 66858C-AE-7. NOODS 2018-12BA B. 1.C FE 1,978,634 6686CC-AE-3. NOODS 2018-12BA B. 1.C FE 1,978,634 6686CC-AE-3. NOODS 2018-12BA B. 1.C FE 1,5652,166 67107W-AL-2. 02LM 2015-12A A2R. 1.C FE 15,652,166 67109W-AL-2. 02LM 2015-12A A2R. 1.A FE 5,609,609 67110A-AU-7. 07LIN 2015-13A A2R. 1.A FE 5,609,609 67110A-AU-7. 07LIN 2015-13A A2R. 1.A FE 5,509,609 67514R-AN-8. OCTR 2016-6A BR. 1.A FE 5,500,780 6968BP-AC-1. PSTAT 2018-1A A1B. 1.A FE 5,500,780 69750KA-7. OR 2019-1A A. 1.B FE 1,1013,071 69122D-AA-7. OR 2019-1A A. 1.B FE 1,1013,071 69122D-AA-7. OR 2019-1A A. 1.B FE 1,1013,071 69122D-AA-7. OR 2019-1A A. 1.A FE 2,001,258 6970KA-7. PSTAT 2018-4A A2. 1.A FE 2,001,258 6970KA-7. PSTAT 2019-2A A2 756751SA-AE-0. ROMT 2019-1A A. 1.A FE 2,001,258 6970KA-7. PSTAT 2019-1A A. 1.A FE 2,001,258 6970KA-7. PSTAT 2019-1A A. 1.A FE 2,001,258 6970KA-7. PSTAT 2019-1A A. 1.A FE 2,001,258 6970KA-7. PSTAT 2019-1A A. 1.A FE 2,001,258 6970KA-7. PSTAT 2019-1A A. 1.A FE 2,007,258 6970KA-7. PSTAT 2019-1A A. 2.C 1.A FE 2,007,258 6970KA-8 0. ROMT 2019-1A A. 1.A FE 2,007,258 69668P-AC-1. PSTAT 2019-1A A. 1.A FE 2,007,258 69670KA-6 PSTAT 2019-1A A. 2.C 1.A FE 2,007,258 6970KA-6 PSTAT 2019-1A A. 1.A FE 2,007,258 6970KA-6 PSTAT 2019-1A A. 1.A FE 2,007,258 6970KA-6 PSTAT 2019-1A A. 1.A FE 2,007,258 6970KA-6 PSTAT 2019-1A A. 1.A FE 2,007,258 696666-AE-2. SIND 2019-1A A. 1.A FE 2,005,657 69666-AE-2. SIND 20		10/17/2027 04/25/2031 04/25/2031 10/25/2028 03/20/2027 03/20/2027 03/20/2027 04/29/2030 06/15/2031 11/13/2031 07/20/2029 04/30/2027 04/30/2027 04/30/2030 08/13/2025
66251P-AV-9.   NSLP 2014-1A AR.   1. A FE	.73, 462, 587 .14, 500, 000 .5, 000, 000 .6, 000, 000 .6, 000, 000 .85, 082, 282 .1, 829, 407 .23, 812, 103 .15, 800, 000 .5, 650, 000 .11, 950, 000 .7, 750, 000 .11, 000, 000 .44, 839, 019 .4, 889, 621	04/25/2031 04/25/2031 10/25/2028 03/20/2027 03/20/2027 04/29/2030 06/15/2031 11/13/2031 07/20/2029 04/30/2027 04/30/2027 10/20/2030 08/13/2025
65251P-BA-0   NSLP 2014-1A BR   1. C. FE   14, 319, 231		04/25/2031 10/25/2028 03/20/2027 03/20/2027 03/20/2027 04/29/2030 06/15/2031 11/13/2031 07/20/2029 04/30/2027 04/30/2027 10/20/2030 08/13/2025
65251A-A0-9   NSBK 2016-1A BR   1.0 FE		10/25/2028 03/20/2027 03/20/2027 03/20/2027 03/20/2027 04/29/2030 06/15/2031 11/13/2031 07/20/2029 04/30/2027 04/30/2027 10/20/2030 08/13/2025
65252A A.G.		03/20/2027 03/20/2027 03/20/2027 04/29/2030 06/15/2031 11/13/2031 07/20/2029 04/30/2027 04/30/2030 08/13/2025
65252A-AJ-4. NWSTR 2017-1A DN. 2.B FE. 7, 011,104 65252B-AA-1. FSSLF 2015-2A A1N. 1.A FE. 84,223,139 66856C-AE-7. WOODS 2018-12BA B. 1.C FE. 1.978,634 66860C-AE-3. WOODS 2018-14BA B. 1.C FE. 27,531,878 67107K-BB-1. OCP 2014-7A A2RR. 1.C FE. 15,662,166 6710W-AL-2. OZLM 2015-12A A2R. 1.A FE. 5.629,609 67110A-AU-7. OZLM 2015-12A A2R. 1.A FE. 5.629,609 67110A-AU-7. OZLM 2015-13A A2R. 1.C FE. 11,891,437 67400F-AC-5. OAKCL 2018-1A A1B. 1.A FE. 5.002,780 67514R-AN-8. OCTR 2013-4A CR. 1.B FE. 7,713,777 67515U-AR-1. OCTR 2016-6A BR. 1.B FE. 7,713,777 67515U-AR-1. OCTR 2016-6A BR. 1.B FE. 11,013,071 69122D-AA-7. OR 2019-1A A. 1.A FE. 44,897,084 69689P-AC-1. PSTAT 2019-2A A2. 1.A FE. 2.001,258 69700K-AC-7. PSTAT 2018-4A A2. 1.A FE. 2.001,258 69700K-AC-7. PSTAT 2018-4A A2. 1.A FE. 2.0 417,840 7540SR-AC-7. RPRO 2005-1A B. 1.D FE. 23,031,995 75574X-AG-0. RCMT 2019-FL3 C. 1.G FE. 5.834,194 75887N-AN-9. REGTG 2016-1A BR. 1.D FE. 7,478,051 75887N-AN-9. REGTG 2016-1A BR. 1.D FE. 7,478,051 75887N-AN-9. REGTG 2016-1A BR. 1.D FE. 7,478,051 75887N-AN-9. REGTG 2016-1A BR. 1.D FE. 7,478,051 81881G-AE-8. SHACK 2014-6RA B. 1.D FE. 7,007,225 81881G-AE-8. SHACK 2014-6RA B. 1.D FE. 7,007,225 8581SC-AC-3. STOR 2018-1A B. 1.D FE. 7,007,225 8581SC-AC-3. STOR 2018-1A B. 1.D FE. 7,007,225 8581SC-AC-3. STOR 2018-1A B. 1.D FE. 7,498,619 85843SC-AC-3. STOR 2018-1A B. 1.D FE. 7,255,668 8581SC-AC-3. STOR 2018-1A B. 1.C FE. 7,255,668 8581SC-AC-3. STOR 2018-1A B. 1.C FE. 7,255,668 8581SC-AC-3. STOR 2018-1A B. 1.C FE. 7,255,668 8581SC-AC-3. STOR 2018-1A B. 1.C FE. 7,255,668 8581SC-AC-3. STOR 2018-1A B. 1.C FE. 7,255,668	7,000,000 .85,082,282 1,829,407 .23,812,103 15,800,000 5,650,000 11,950,000 5,000,000 7,750,000 11,000,000 44,839,019 1,860,621	
652528_AA_1	85,082,282 1,829,407 23,812,103 15,800,000 5,650,000 11,950,000 5,000,000 7,750,000 11,000,000 44,839,019 1,860,621	
66858C-AE-7   WOODS 2018-12BA B   1. C FE   1,978,634	1,829,407 23,812,103 15,800,000 5,650,000 1,950,000 7,750,000 7,750,000 11,000,000 44,839,019	
66860C-AE-3	23,812,103 15,800,000 5,650,000 1,950,000 5,000,000 7,750,000 11,000,000 4,839,019	
67107K-BB-1   0CP 2014-7A A2RR   1. C FE   15,652,166   67109K-BL   2014   2015-12A A2R   1. A FE   5,629,609   67110A-AU-7. OZLM 2015-12A A2R   1. A FE   5,629,609   67110A-AU-7. OZLM 2015-13A A2R   1. C FE   11,891,437   67400F-AC-5. OAKCL 2018-1A A1B   1. A FE   5,002,780   67514R-AN-B. OCTR 2013-4A CR.   1. B FE   7,713,777   67515U-AR-1. OCTR 2016-6A BR   1. B FE   7,713,777   67515U-AR-7. OR 2019-1A A   1. A FE   44,897,084   69689P-AC-1. PSTAT 2019-2A A2   1. A FE   2,001,258   69700K-AC-7. PSTAT 2019-2A A2   1. A FE   20,417,840   75405R-AC-7. RPRO 2005-1A B   1. D FE   23,031,995   75574X-AE-5. RCMT 2019-FL3 B.   1. D FE   2,031,995   75574X-AG-0. RCMT 2019-FL3 C.   1. G FE   5,834,194   75887N-AN-9. REGT6 2016-1A BR   1. A FE   14,989,805   78485W-AG-4. STWD 2019-FL1 C.   1. G FE   7,007,225   81761T-AC-9. SERV 2020-1 A21   2. C FE   3,066,570   818816-AE-8. SHACK 2014-6RA B   1. C FE   7,007,225   81761T-AC-9. SERV 2020-1 A21   2. C FE   3,066,570   828428-AE-2. SMORE 2014-1A B   1. C FE   7,255,668   85816W-AE-4. STCR 2014-1A B	15,800,000 5,650,000 11,950,000 5,000,000 7,750,000 1,000,000 44,839,019	07/20/2029 04/30/2027 04/30/2027 10/20/2030 08/13/2025
67110A-AU-7	11,950,000 5,000,000 7,750,000 1,000,000 44,839,019	04/30/2027 10/20/2030 08/13/2025
67400F-AC-5. OAKCL 2018-1A A1B.	5,000,000 7,750,000 1,000,000 4,839,019 1,860,621	10/20/2030
67514R-AN-B. OCTR 2013-6A CR. 1. B FE. 7, 713,777   67515U-AR-1 OCTR 2016-6A BR. 1. B FE. 11, 013, 071   69122D-AA-7. OR 2019-1A A 1. A FE. 44,897,084   69689P-AC-1. PSTAT 2019-2A A2 1. A FE. 2, 001, 258   69700K-AC-7. PSTAT 2018-4A A2 1. A FE. 20, 417, 840   75405R-AC-7. RPRO 2005-1A B. 1. D FE. 23, 031, 995   75574X-AE-5. RCMT 2019-FL3 B. 1. D FE. 7, 478, 051   75574X-AG-0. RCMT 2019-FL3 C. 1. G FE. 7, 478, 051   75878N-AN-9. REGT6 2016-1A BR 1. A FE. 14, 989, 805   78485W-AG-4. STWD 2019-FL1 C. 1. G FE. 7, 070, 7225   81761T-AC-9. SERV 2020-1 A21   2. C FE. 3, 066, 570   81881G-AE-8. SHACK 2014-6RA B 1. C FE. 4, 904, 777   828428-AE-2. SMORE 2014-1A B. 1. C FE. 1, 990, 181   858452-AG-3. STAN 1 2014-1A D. 2. C FE. 1, 990, 181   858150-AC-3. STCR 2018-1A B. 1. C FE. 7, 255, 668   85816W-AE-4. STCR 2014-1A B. 1. C FE. 7, 255, 668   85816W-AE-4. STCR 2014-1A B. 1. C FE. 7, 255, 668   85816W-AE-4. STCR 2014-1A B. 1. C FE. 7, 255, 668   85816W-AE-4. STCR 2014-1A B. 1. C FE. 4, 905, 657	7,750,000 11,000,000 44,839,019 1,860,621	08/13/2025
67515U-RA-1	11,000,000 44,839,019 1,860,621	
69122D - AA - 7   OR 2019 - 1A A   1   A   FE   44,897,084	1,860,621	
69689P-AC-1	1,860,621	05/20/2031
75405R-AC-7. RPRO 2005-1A B		04/20/2027
75574X-RE-5. RCMT 2019-FL3 B. 1. D FE	20,400,000	11/15/2026
75574X-AG-0. RCMT 2019-FL3 C. 1.6 FE 5,834,194 7587N-AN-9. REGT6 2016-1A BR 1.A FE 14,989,805 78485W-AG-4. STWD 2019-FL1 C. 1.6 FE 7,007,225 81761T-AC-9. SERV 2020-1 A211 2.C FE 3,066,570 SHAGK 2014-6RA B 1.C FE 4,904,777 82828-AE-2. SMORE 2014-1A B. 1.C FE 4,904,777 8282428-AE-2. SMORE 2014-1A B. 1.B FE 7,498,619 854432-AD-3. STANI 2014-1A D. 2.C FE 1,990,181 85815C-AC-3. STCR 2018-1A B 1.C FE 7,255,668 85816W-AE-4. STCR 2014-1RA B. 1.C FE 7,255,668 85816W-AE-4. STCR 2014-1RA B. 1.C FE 4,905,657 864662-AR-2. SUSSM 2013-1A CR 1.A FE 2,985,491	7 ,500 ,000	03/25/2024
78485W-AG-4.     STWD 2019-FL1 C.     1. G FE.     7,007,225       81761T-AC-9.     SERV 2020-1 A211     2. C FE.     3,066,570       81881G-AE-8.     SHACK 2014-6RA B.     1. C FE.     4,904,777       828428-AE-2.     SMORE 2014-1A B.     1. B FE.     7,498,619       85432-AD-3.     STANI 2014-1A D.     2. C FE.     1,990,181       85815C-AC-3.     STCR 2018-1A B.     1. C FE.     7,255,668       85816W-AE-4.     STCR 2014-1RA B.     1. C FE.     4,905,657       864662-AR-2.     SUDSM 2013-1A CR.     1. A FE.     2,985,491	6,000,000	03/25/2034
81761T AC-9	15,000,000	07/20/2028
81881G-AE-8       SHACK 2014-6RA B       1. C FE       4,904,777         828428-AE-2       SMORE 2014-1A B       1. B FE       7,498,619         854432-AD-3       STANI 2014-1A D       2. C FE       1,990,181         85815C-AC-3       STCR 2018-1A B       1. C FE       7,255,668         85816W-AE-4       STCR 2014-1RA B       1. C FE       4,905,667         864662-AR-2       SUDSM 2013-1A CR       1. A FE       2,985,491		07/15/2038
828428 AE-2.       SMORE 2014-1A B.       1. B FE.       7, 498, 619         854432-AD-3.       STANI 2014-1A D.       2. C FE.       1,990, 181         85815C-AC-3.       STCR 2018-1A B.       1. C FE.       7,255, 668         85816W-AE-4.       STCR 2014-1RA B.       1. C FE.       4,905, 657         864662-AR-2.       SUDSM 2013-1A CR       1. A FE.       2,985, 491	4,900,000	01/30/2051
854432 AD-3     STANI 2014-1A D     2 C FE     1,990,181       85815C-AC-3     STCR 2018-1A B     1 C FE     7,255,668       85816W-AE-4     STCR 2014-1RA B     1 C FE     4,905,657       864662-AR-2     SUDSM 2013-1A CR     1 A FE     2,985,491	7 ,543 ,840	05/15/2026
85816W-AE-4. STCR 2014-1RA B. 1. C FE 4,905,657 864662-AR-2. SUDSM 2013-1A CR 1. A FE 2,985,491	1,718,994	06/15/2025
864662-AR-2 SUDSM 2013-1A CR 1.A FE 2,985,491	7,500,000	04/15/2031
00400Z-AN-Z 00D0M ZU13-1A UN 1.A FE 1.A FE 2,900.491 L		04/21/2031
87233G-AA-8TCP 2016-1A A1ST	9 , 654 , 855	12/15/2028
l	8,000,000	12/15/2028
87233G-AG-5. TCP 2016-1A A2. 1.0 FE. 10,985,355 L. 1.0 FE. 10,985,	11,000,000	12/15/2028
	14,000,000	04/20/2028
87249F-AG-9TICP 2018-3R C	8,002,000	04/20/2028 04/20/2028
872491 - AG-9	15,000,000	04/20/2028
87249X-AA-3 THLLS 2019-2A A1 1.A FE 73.857.345	74, 150, 000	10/17/2031
	75,739,242	04/15/2030
	3,394,090	09/15/2034
	7 ,500 ,000	01/17/2027
88315L-AG-3. TMCL 2020-2A A	476,450	09/20/2045
	585,029	03/15/2042
	724,300	01/15/2029
	34,500,000	04/15/2027
92329Y-A0-9 VENTR 2014-17A CRR 1.D FE 19.242.951	19,500,000	04/15/2027
92978J-AH-6. WSLT 2006-1 B	288,520	04/25/2040
94949L-AN-0WELF 2016-2A A2R	17,000,000	10/20/2028
	16,500,000	04/20/2030 04/20/2032
BGH3K2-V7-4	5,400,000	04/20/2032
BGH51Q-49-3. AVOLON 2017-1 LOANS. 1.G PL 127,071,022	127,070,989	12/20/2024
BGH5A9-70-7. AVOLON 2017-2 SECURED NOTES. 1.G PL 109,322,436 L 109,322,436 L	109,295,269	05/31/2025
	69,571,289	07/01/2043
	6 , 404 , 616	07/01/2048
	3,816,648	05/20/2031
	,692,767,871	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous		
	,678,439,411	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations	4 040 000	07/45/0055
	4,010,693	07/15/2055
4999999 - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations 7,600,405  Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities	4,010,693	XXX
40168P-AA-6   PDFNI 2016-A 1   1.G FE   22.480.596	22,202,746	04/12/2027
1 40 100F - AD - 4 1 FDF N 1 20 10 - A 2 1 1 1 400 .0 14 L	11,324,892	04/12/2027
40168P-AC-2PDFNI 2016-A 3	9,685,762	04/12/2027
40168P-AD-0	8,940,702	04/12/2027
	11,170,595	04/12/2027 04/12/2027
40168P-AJ-7   PDFNI 2016-B 2   2.C FE   4.411.074	4 , 322 , 430	04/12/2027
40168P-AK-4	4,322,430	04/12/2027
4,411,074	4,322,430	04/12/2027
40168P-M-0. PDFNI 2017-B 5. 2.C FE. 6,116,438	5,993,523	04/12/2027
40170F-AA-4 GPIM 2018-1A A1 1.A FE 44,272,871 5299999 - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities 136,561,836	135,190,370	01/15/2031
5299999 - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities 136,561,836 5599999 - Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates 144,162,241	1.3:3 190 370	XXX
Danda Unaffiliated Dank Leans Unaffiliated Dank Leans Assuired		
SOURCE STATE THREE DESIRE CONTROL TO THE COURSE TO THE COU	139,201,062	05/17/2021
BGH35K-HG-7. DIGITAL CINEMA TLB-1ST LIEN. 2.B FE. 1,245,887		
BGH3AT-5V-2 ASSOCIATED PARTNERS DWIP LOAN 2.A FE 40.904.539	139,201,062 1,245,760 40,147,826	10/12/2023
BGH3AT-5V-2   ASSOCIATED PARTNERS DWIP LOAN   2.A FE   40,904,539   BGH4PR-KZ-2   PET HOLDINGS ULC 1L TL   2.C PL   9,213,671	139,201,062 1,245,760 40,147,826 9,417,546	10/12/2023 06/23/2022
BGH3AT-5V-2	139,201,062 1,245,760 40,147,826 9,417,546 257,178	10/12/2023 06/23/2022 07/05/2022
BGH3AT-5V-2.   ASSOCIATED PARTMERS DWIP LOAN   2.A FE   40,904,539	139,201,062 1,245,760 40,147,826 9,417,546	10/12/2023 06/23/2022

Reinvested Collateral Assets Owned Current Statement Date (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Asset page)

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1	2	3	4	5	6	7	
			NAIC Designation, NAIC				
CUSIP			Designation Modifier and		Book/Adjusted		
Identification	Description	Code	SVO Administrative Symbol	Fair Value	Carrying Value	Maturity Date	
6199999 - Bonds - Una	iffiliated Bank Loans - Unaffiliated Bank Loans	- Acquired	•	103,067,694	102,878,978	XXX	
6299999 - Bonds - Una	iffiliated Bank Loans - Subtotals - Unaffiliated	Bank Loans		103,067,694	7,694 102,878,978		
6399999 - Bonds - Tot	al Bonds - Subtotals - Issuer Obligations	1,306,530,203	1,327,734,726	XXX			
	al Bonds - Subtotals - Residential Mortgage-Back	ked Securities		209,943,695	207,047,752	XXX	
	al Bonds - Subtotals - Commercial Mortgage-Backe		2,261,581	2,271,000	XXX		
	al Bonds - Subtotals - Other Loan-Backed and Sti	2,838,737,152	2,829,043,529	XXX			
	al Bonds - Subtotals - Unaffiliated Bank Loans		103,067,694	102,878,978	XXX		
	al Bonds - Subtotals - Total Bonds			4,460,540,325	4,468,975,985	XXX	
201100 101	an Bondo Cabrotaro Total Bondo			1,100,010,020	1,100,010,000	7000	
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9999999 Totals				4,460,540,325	4,468,975,985	XXX	

General Interrogatories:			
Total activity for the year to date	Fair Value \$281,001,056	Book/Adjusted Carrying Value	\$333,818,123
Average balance for the year to date	Fair Value \$4,320,039,797	Book/Adjusted Carrying Value	\$4,302,066,923

## SCHEDULE E - PART 1 - CASH Month End Depository Balances

			ository Balanc					
1	2	3	4	5	Book E	Balance at End o	of Each	9
					Month	During Current (	Quarter	
			Amount of	Amount of	6	7	8	
			Interest	Interest				
			Received	Accrued at				
		Rate	During	Current				
		of	Current	Statement				
Depository	Code	Interest	Quarter	Date	First Month	Second Month	Third Month	*
Open Depositories								
CitiBank, N.ANew York, NY	I	0.000	80,675		1, 154, 334, 011	830,242,555	822,174,471	XXX
Bank of AmericaNew York, NY	l	I	<u> </u>		1.566.434	898 038	1 513 209	XXX
Bank of New York MellonNew York, NY					18,066,686	32,935,798	6,959,443	XXX
UMB Bank, Kansas City, MO.	1				(3.437.574)	(3,139,903)	1.246.389	XXX
Wells Fargo Sioux Falls, SD	I	0.002	34,852		(51,422,507)	(74,564,521)	(53.060.301)	XXX
Federal Home Loan Bank of Chicago	1	1			28,858	28,805	28,326	XXX
						20,000	20,020	
0199998 Deposits in2 depositories that do not exceed the allowable limit in any one depository								
not exceed the allowable limit in any one depository	VVV	.,,,,,			000 005	000 005	200 005	,,,,,,
(See Instructions) - Open Depositories	XXX	XXX			209,985	209,985	209,985	XXX
0199999 Total Open Depositories	XXX	XXX	115,526	0	1,119,345,893	786,610,757	779,071,522	XXX
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						700 2:2 75	770 071 771	
0399999 Total Cash on Deposit	XXX	XXX	115,526	0	1,119,345,893	786,610,757	779,071,522	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	115,526	0	1,119,345,893	786,610,757	779,071,522	XXX
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## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter								
1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
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9999999 Total Ca	sh Fauivalents		***************************************	F	r	0	0	0