9 2 7 3 8 2 0 2 1 2 0 1 0 0 1 0 0

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

ANNUAL STATEMENT

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

American Equity Investment Life Insurance Company

NAIC Group Code 2658 (Current) 2658 (Prior) NAIC Company Code 92738 Employer's ID Number 42-1153896

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

Country of Domicile United States of America

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

Incorporated/Organized 12/19/1980 Commenced Business 01/01/1981

Statutory Home Office 6000 Westown Parkway (Street and Number), West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code)

Main Administrative Office 6000 Westown Parkway (Street and Number)
West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Mail Address PO Box 71216 (Street and Number or P.O. Box), Des Moines, IA, US 50325 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6000 Westown Parkway (Street and Number)
West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Internet Website Address www.american-equity.com

Statutory Statement Contact Chelsea Jennifer Fichtner (Name), 515-273-3876 (Area Code) (Telephone Number)
chelsea.fichtner@american-equity.com (E-mail Address), 515-440-2715 (FAX Number)

OFFICERS

President	Ronald James Grensteiner	Senior Vice President - Accounting & Controller	Scott Anthony Samuelson #
Executive Vice President, Chief Legal Officer & Secretary	Phyllis Joy Zanghi #	Senior Vice President & Chief Corporate Actuary	Christopher Alan Plucar

OTHER

Anant Bhalla

DIRECTORS OR TRUSTEES

Axel Andre #	Anant Bhalla	Ronald James Grensteiner
James Louis Hamalainen	Jeff David Lorenzen	Phyllis Joy Zanghi #

State of Iowa
County of Polk SS

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

Ronald James Grensteiner
President

Phyllis Joy Zanghi
Executive Vice President, Chief Legal Officer & Secretary

Scott Anthony Samuelson
Senior Vice President - Accounting & Controller

Subscribed and sworn to before me this
18th day of February 2022

Rebecca S. Modlin

Rebecca S Modlin

March 3, 2023

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

NOTARIAL SEAL IOWA
REBECCA S. MODLIN
Commission Number 824085
My Commission Expires
March 03, 2023

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	47,113,897,532		47,113,897,532	43,299,429,113
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	50,940,039		50,940,039	18,125,672
	2.2 Common stocks	490,043,022		490,043,022	289,859,143
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	6,192,693,809		6,192,693,809	4,491,631,405
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (40,461,938), Schedule E - Part 1), cash equivalents ($ 2,982,174,279, Schedule E - Part 2) and short-term investments ($ 876,553,498, Schedule DA)	3,818,265,839		3,818,265,839	7,303,789,744
6.	Contract loans (including $ premium notes)	752,389		752,389	829,359
7.	Derivatives (Schedule DB)	379,441,218		379,441,218	342,327,399
8.	Other invested assets (Schedule BA)	1,338,723,886	261,935	1,338,461,951	951,767,037
9.	Receivables for securities	36,845,091		36,845,091	32,760,680
10.	Securities lending reinvested collateral assets (Schedule DL)				61,600
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	59,421,602,824	261,935	59,421,340,889	56,730,581,152
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	454,132,483	1,159,384	452,973,100	408,337,367
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	976,705	795,002	181,703	378,651
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,035,693		1,035,693	1,112,900
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	165,176,502	142,286,303	22,890,199	12,623,622
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				25,598,011
18.2	Net deferred tax asset	123,293,729		123,293,729	88,296,152
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	7,879,005	6,723,156	1,155,849	1,518,252
21.	Furniture and equipment, including health care delivery assets ($)	1,501,812	1,501,812		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	14,888,838		14,888,838	1,290,461
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	389,328,762	4,668,380	384,660,381	373,811,069
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	60,579,816,353	157,395,973	60,422,420,380	57,643,547,637
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	60,579,816,353	157,395,973	60,422,420,380	57,643,547,637
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	COLI	384,254,313		384,254,313	373,597,656
2502.	PREPAID ASSETS	4,448,351	4,448,351		
2503.	MISCELLANEOUS RECEIVABLES	596,427	220,029	376,398	160,097
2598.	Summary of remaining write-ins for Line 25 from overflow page	29,671		29,671	53,316
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	389,328,762	4,668,380	384,660,381	373,811,069

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 48,808,006,893 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 5,867,963,664 Modco Reserve)	48,808,006,893	50,820,143,650
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	501,439	551,746
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 938,209 Modco Reserve)	213,790,029	225,100,569
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	181,496,710	145,464,023
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	1,500	5,000
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,334 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	28,607	21,184
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	73,496,177	126,778,206
10.	Commissions to agents due or accrued-life and annuity contracts $ 13,295,258 accident and health $ and deposit-type contract funds $	13,295,258	13,422,846
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	19,386,737	15,469,919
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	2,926,553	1,437
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	47,158,305	
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	5,755,733	5,452,943
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	30,849,470	54,761,819
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	347,507,829	241,733,039
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	4,591,252,087	859,828,919
	24.04 Payable to parent, subsidiaries and affiliates	5,265,320	2,190,190
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	563,802,573	
	24.08 Derivatives		
	24.09 Payable for securities	34,908,122	13,749,506
	24.10 Payable for securities lending		61,600
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,404,459,176	1,390,079,056
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	56,343,888,516	53,914,815,652
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	56,343,888,516	53,914,815,652
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	51,000,000	51,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,586,600,540	1,572,234,163
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	2,438,431,325	2,102,997,822
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	4,076,031,864	3,726,231,985
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	4,078,531,864	3,728,731,985
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	60,422,420,380	57,643,547,637
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	111,058,350	112,219,769
2502.	INTEREST RATE DERIVATIVE COLLATERAL	1,293,317,176	1,275,893,881
2503.	INVESTMENT EXPENSE DUE & ACCRUED	81,550	95,406
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,100	1,870,000
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,404,459,176	1,390,079,056
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	(4,146,608,491)	2,221,357,190
2.	Considerations for supplementary contracts with life contingencies	8,352,499	11,669,125
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	3,456,916,347	2,323,344,670
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(5,703,840)	(8,040,724)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	1,903,134,746	29,970,713
7.	Reserve adjustments on reinsurance ceded	2,378,342,405	(246,154,834)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	14,677	22,759
9.	Total (Lines 1 to 8.3)	3,594,448,343	4,332,168,899
10.	Death benefits	2,620,872	2,547,081
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,278,789,702	1,097,673,807
13.	Disability benefits and benefits under accident and health contracts	75,751	105,476
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	2,774,917,661	2,382,147,172
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	9,290,256	10,110,119
18.	Payments on supplementary contracts with life contingencies	18,623,168	18,668,063
19.	Increase in aggregate reserves for life and accident and health contracts	(2,075,972,574)	318,684,973
20.	Totals (Lines 10 to 19)	2,008,344,836	3,829,936,691
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	291,226,295	225,054,632
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	76,234,515	5,837,032
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	162,516,398	111,596,894
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	17,244,710	14,166,686
25.	Increase in loading on deferred and uncollected premiums	(7,815)	4,099
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	1,673,579,858	58,341,415
28.	Totals (Lines 20 to 27)	4,229,138,796	4,244,937,449
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(634,690,453)	87,231,450
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(634,690,453)	87,231,450
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	210,936,509	(23,312,950)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(845,626,962)	110,544,400
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (4,424,617) (excluding taxes of $ (1,088,784) transferred to the IMR)	(18,190,857)	(145,011,143)
35.	Net income (Line 33 plus Line 34)	(863,817,819)	(34,466,743)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,728,731,985	3,490,195,820
37.	Net income (Line 35)	(863,817,819)	(34,466,743)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 13,018,568	75,178,332	(2,884,914)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	48,016,145	(7,802,953)
41.	Change in nonadmitted assets	(145,640,799)	498,589
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(105,774,790)	84,425,393
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		200,000,000
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(69,756,874)	(7,961,820)
52.	Dividends to stockholders	(250,000,000)	
53.	Aggregate write-ins for gains and losses in surplus	1,661,595,684	6,728,613
54.	Net change in capital and surplus for the year (Lines 37 through 53)	349,799,879	238,536,165
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	4,078,531,864	3,728,731,985
	DETAILS OF WRITE-INS		
08.301.	MISCELLANEOUS INCOME	14,677	22,759
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	14,677	22,759
2701.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT	1,283,828,456	
2702.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON BROOKFIELD	302,494,190	
2703.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE BERMUDA	44,371,084	
2798.	Summary of remaining write-ins for Line 27 from overflow page	42,886,128	58,341,415
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	1,673,579,858	58,341,415
5301.	AEL RE VERMONT REINSURANCE TRANSACTION	1,260,109,269	
5302.	BROOKFIELD REINSURANCE TRANSACTION	335,770,038	
5303.	AEL RE BERMUDA REINSURANCE TRANSACTION	51,350,000	
5398.	Summary of remaining write-ins for Line 53 from overflow page	14,366,377	6,728,613
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	1,661,595,684	6,728,613

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	(4,101,108,990)	2,233,077,458
2.	Net investment income	4,011,105,445	3,143,738,582
3.	Miscellaneous income	20,475,854	22,031,653
4.	Total (Lines 1 through 3)	(69,527,691)	5,398,847,693
5.	Benefit and loss related payments	4,040,269,904	3,477,468,050
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	537,095,355	360,581,481
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	132,666,792	(13,619,040)
10.	Total (Lines 5 through 9)	4,710,032,051	3,824,430,491
11.	Net cash from operations (Line 4 minus Line 10)	(4,779,559,743)	1,574,417,202
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	6,087,533,444	9,382,870,761
	12.2 Stocks	361,509,421	300,385,570
	12.3 Mortgage loans	887,409,497	427,853,817
	12.4 Real estate		
	12.5 Other invested assets	181,329,592	156,362,885
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(152,057)	(327,376)
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,517,629,897	10,267,145,657
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	9,885,872,847	3,468,612,477
	13.2 Stocks	550,862,753	338,904,000
	13.3 Mortgage loans	2,598,899,151	1,007,073,161
	13.4 Real estate		
	13.5 Other invested assets	499,912,948	253,133,007
	13.6 Miscellaneous applications	698,478,376	686,223,636
	13.7 Total investments acquired (Lines 13.1 to 13.6)	14,234,026,075	5,753,946,281
14.	Net increase (decrease) in contract loans and premium notes	(76,970)	84,076
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(6,716,319,207)	4,513,115,300
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		200,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(20,600,796)	(22,068,710)
	16.5 Dividends to stockholders	250,000,000	
	16.6 Other cash provided (applied)	8,280,955,841	(398,721,817)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	8,010,355,045	(220,790,527)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(3,485,523,905)	5,866,741,975
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	7,303,789,741	1,437,047,766
	19.2 End of year (Line 18 plus Line 19.1)	3,818,265,836	7,303,789,741

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

20.0001. CREDIT TENANT LOANS MOVED FROM SCHEDULE D TO SCHEDULE B		67,167,517
20.0002. MORTGAGE REFINANCES	15,001,030	52,443,410
20.0003. STOCK BASED COMPENSATION	14,366,377	6,728,614
20.0004. INVESTMENT FROM SCHEDULE D PT 1 MOVED TO SCHEDULE D PT2 SEC2	2,068,015	
20.0005. UNREALIZED VALUATION INC/(DEC) OF CASH EQUIVALENTS AND SHORT TERM INVESTMENTS	(3,150)	69,000
20.0006. STOCK DIVIDEND	(80,000,000)	
20.0007. BROOKFIELD CEDING COMMISSION	(127,741,837)	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	(4,146,608,490)	2,725,981		(4,149,388,765)		54,294			
2.	Considerations for supplementary contracts with life contingencies	8,352,499	XXX	XXX	8,352,499		XXX	XXX		XXX
3.	Net investment income	3,456,916,346	1,119,870	3,684	3,455,770,623		22,169			
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,703,841)	(2,948)	(10)	(5,700,825)		(58)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	1,903,134,746	12,817		1,903,121,929			XXX		
7.	Reserve adjustments on reinsurance ceded	2,378,342,405			2,378,342,405			XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	14,677			14,677					
9.	Totals (Lines 1 to 8.3)	3,594,448,342	3,855,720	3,674	3,590,512,543		76,405			
10.	Death benefits	2,620,871	2,620,871				XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	1,278,789,701	XXX	XXX	1,278,789,701		XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	75,750					75,750	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	2,774,917,661	287,812		2,774,629,849		XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	9,290,256			9,290,256			XXX		
18.	Payments on supplementary contracts with life contingencies	18,623,168			18,623,168		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	(2,075,972,574)	78,229	(12,314)	(2,075,988,182)		(50,307)	XXX		
20.	Totals (Lines 10 to 19)	2,008,344,833	2,986,912	(12,314)	2,005,344,792		25,443	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	291,226,294	84,877		291,141,417					XXX
22.	Commissions and expense allowances on reinsurance assumed	76,234,514	1,456		76,232,882		176	XXX		
23.	General insurance expenses and fraternal expenses	162,516,397	83,974	276	162,430,485		1,662			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,244,709	8,910	29	17,235,593		177			
25.	Increase in loading on deferred and uncollected premiums	(7,815)	(7,815)					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions	1,673,579,857			1,673,579,857					
28.	Totals (Lines 20 to 27)	4,229,138,789	3,158,314	(12,009)	4,225,965,026		27,458			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(634,690,447)	697,406	15,683	(635,452,483)		48,947			
30.	Dividends to policyholders and refunds to members							XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(634,690,447)	697,406	15,683	(635,452,483)		48,947			
32.	Federal income taxes incurred (excluding tax on capital gains)	210,936,510	(231,779)	(5,212)	211,189,768		(16,267)			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(845,626,957)	929,185	20,895	(846,642,251)		65,214			
34.	Policies/certificates in force end of year	649,866	5,852	9	643,357		648	XXX		
	DETAILS OF WRITE-INS									
08.301.	MISCELLANEOUS INCOME	14,677			14,677					
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	14,677			14,677					
2701.	SETTLEMENT - SC	(595,963)			(595,963)					
2702.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	35,797,191			35,797,191					
2703.	INTEREST EXPENSE - HANNOVER	3,426,461			3,426,461					
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,634,952,168			1,634,952,168					
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,673,579,857			1,673,579,857					

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	2,725,981		2,426,604			299,377						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,119,870		1,065,278			54,592						
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,948)		(2,804)			(144)						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	12,817		12,817									
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income												
9.	Totals (Lines 1 to 8.3)	3,855,720		3,501,895			353,825						
10.	Death benefits	2,620,871		2,599,619			21,252						
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts												
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	287,812		246,484			41,328						
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds												
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	78,229		218,703			(140,474)						
20.	Totals (Lines 10 to 19)	2,986,912		3,064,806			(77,894)						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	84,877		71,708			13,169						XXX
22.	Commissions and expense allowances on reinsurance assumed	1,456		1,456									
23.	General insurance expenses	83,974		79,880			4,094						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8,910		8,476			434						
25.	Increase in loading on deferred and uncollected premiums	(7,815)		(7,815)									
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions												
28.	Totals (Lines 20 to 27)	3,158,314		3,218,511			(60,197)						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	697,406		283,384			414,022						
30.	Dividends to policyholders and refunds to members												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	697,406		283,384			414,022						
32.	Federal income taxes incurred (excluding tax on capital gains)	(231,779)		(94,181)			(137,598)						
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	929,185		377,565			551,620						
34.	Policies/certificates in force end of year	5,852		5,701			151						
	DETAILS OF WRITE-INS												
08.301.													
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)												
2701.													
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												

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

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)									
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	3,684		3,684						
4.	Amortization of Interest Maintenance Reserve (IMR)	(10)		(10)						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)	3,674		3,674						
10.	Death benefits									
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts									
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds									
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(12,314)		(12,314)						
20.	Totals (Lines 10 to 19)	(12,314)		(12,314)						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	276		276						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	29		29						
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	(12,009)		(12,009)						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	15,683		15,683						
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	15,683		15,683						
32.	Federal income taxes incurred (excluding tax on capital gains)	(5,212)		(5,212)						
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	20,895		20,895						
34.	Policies/certificates in force end of year	9		9						
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

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

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	(4,149,388,765)	2,792,267,632	(6,987,983,209)			46,326,812	
2.	Considerations for supplementary contracts with life contingencies	8,352,499	XXX	XXX	XXX	XXX	8,352,499	XXX
3.	Net investment income	3,455,770,623	143,697,169	3,287,002,635			15,619,035	9,451,784
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,700,825)	(378,177)	(5,256,667)			(41,106)	(24,875)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	1,903,121,929	13,627,487	1,889,457,874				36,568
7.	Reserve adjustments on reinsurance ceded	2,378,342,405	(31,059,019)	2,408,619,467			200,866	581,091
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	14,677	985	13,692				
9.	Totals (Lines 1 to 8.3)	3,590,512,543	2,918,156,077	591,853,792			70,458,106	10,044,568
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,278,789,701	97,010,194	1,161,122,473			20,657,034	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	2,774,629,849	194,938,459	2,579,691,390				
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	9,290,256						9,290,256
18.	Payments on supplementary contracts with life contingencies	18,623,168					18,623,168	
19.	Increase in aggregate reserves for life and accident and health contracts	(2,075,988,182)	1,377,834,883	(3,487,660,146)				33,837,081
20.	Totals (Lines 10 to 19)	2,005,344,792	1,669,783,536	253,153,717			39,280,202	43,127,337
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	291,141,417	30,685,687	260,455,730				
22.	Commissions and expense allowances on reinsurance assumed	76,232,882	69,618,831	6,613,287				764
23.	General insurance expenses	162,430,485	10,775,201	149,775,337			1,171,201	708,746
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,235,593	1,143,363	15,892,748			124,277	75,205
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	1,673,579,857	8,769,392	1,664,810,465				
28.	Totals (Lines 20 to 27)	4,225,965,026	1,790,776,010	2,350,701,284			40,575,680	43,912,052
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(635,452,483)	1,127,380,067	(1,758,847,492)			29,882,426	(33,867,484)
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(635,452,483)	1,127,380,067	(1,758,847,492)			29,882,426	(33,867,484)
32.	Federal income taxes incurred (excluding tax on capital gains)	211,189,768	(374,679,679)	584,545,030			(9,931,289)	11,255,706
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(846,642,251)	1,502,059,746	(2,343,392,522)			39,813,715	(45,123,190)
34.	Policies/certificates in force end of year	643,357	78,928	553,724			5,277	5,428
	DETAILS OF WRITE-INS							
08.301.	MISCELLANEOUS INCOME	14,677	985	13,692				
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	14,677	985	13,692				
2701.	SETTLEMENT - SC	(595,963)	(39,998)	(555,965)				
2702.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	35,797,191	8,524,826	27,272,365				
2703.	INTEREST EXPENSE - HANNOVER	3,426,461		3,426,461				
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,634,952,168	284,564	1,634,667,604				
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,673,579,857	8,769,392	1,664,810,465				

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts							
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income							
4.	Amortization of Interest Maintenance Reserve (IMR)							
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income							
9.	Totals (Lines 1 to 8.3)							
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits							
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds							
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts							
20.	Totals (Lines 10 to 19)							
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses							
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)							
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)							
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)							
32.	Federal income taxes incurred (excluding tax on capital gains)							
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)							
34.	Policies/certificates in force end of year							
	DETAILS OF WRITE-INS							
08.301.								
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

NONE

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

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	54,294	44,229	10,065										
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	22,169	19,430	2,739										
4.	Amortization of Interest Maintenance Reserve (IMR)	(58)	(51)	(7)										
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded													
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income													
9.	Totals (Lines 1 to 8.3)	76,405	63,608	12,797										
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	75,750	10,350	65,400										
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(50,307)	(38,089)	(12,218)										
20.	Totals (Lines 10 to 19)	25,443	(27,739)	53,182										
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22.	Commissions and expense allowances on reinsurance assumed	176	176											
23.	General insurance expenses	1,662	1,457	205										
24.	Insurance taxes, licenses and fees, excluding federal income taxes	177	155	22										
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	27,458	(25,951)	53,409										
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	48,947	89,559	(40,612)										
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	48,947	89,559	(40,612)										
32.	Federal income taxes incurred (excluding tax on capital gains)	(16,267)	(29,764)	13,497										
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	65,214	119,323	(54,109)										
34.	Policies/certificates in force end of year	648	571	77										
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	25,252,126		23,180,351			2,071,775						
2. Tabular net premiums or considerations	2,725,981		2,421,027			304,954						
3. Present value of disability claims incurred												
4. Tabular interest	1,113,010		1,014,231			98,779						
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)												
8. Totals (Lines 1 to 7)	29,091,117		26,615,609			2,475,508						
9. Tabular cost	981,549		536,190			445,359						
10. Reserves released by death	2,491,400		2,447,081			44,319						
11. Reserves released by other terminations (net)	287,813		181,367			106,446						
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	3,760,762		3,164,638			596,124						
15. Reserve December 31 of current year	25,330,355		23,450,971			1,879,384						
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	23,259,761		21,381,507			1,878,254						
17. Amount Available for Policy Loans Based upon Line 16 CSV												

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

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

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

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves)									
	(Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	95,642		95,642						
2.	Tabular net premiums or considerations									
3.	Present value of disability claims incurred									
4.	Tabular interest	2,685		2,685						
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)									
8.	Totals (Lines 1 to 7)	98,327		98,327						
9.	Tabular cost	14,999		14,999						
10.	Reserves released by death									
11.	Reserves released by other terminations (net)									
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	14,999		14,999						
15.	Reserve December 31 of current year	83,328		83,328						
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year									
17.	Amount Available for Policy Loans Based upon Line 16 CSV									

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	50,794,795,885	3,357,776,585	47,117,569,207			319,450,093	
2.	Tabular net premiums or considerations	(4,134,805,716)	2,792,267,632	(6,987,983,209)			60,909,861	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	2,106,806,076	180,893,364	1,905,197,674			20,715,038	
5.	Tabular less actual reserve released	4,096,347,300	(580,036,142)	4,676,383,442				
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	52,863,143,545	5,750,901,439	46,711,167,114			401,074,992	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	2,783,418,722	194,938,459	2,579,691,390			8,788,873	
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,297,131,612	97,010,194	1,161,122,473			38,998,945	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	4,080,550,334	291,948,653	3,740,813,863			47,787,818	
15.	Reserve December 31 of current year	48,782,593,211	5,458,952,786	42,970,353,251			353,287,174	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	41,924,493,393	4,243,020,087	37,681,473,306				
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year							
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest							
5.	Tabular less actual reserve released							
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies							
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)							
15.	Reserve December 31 of current year							
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

NONE

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 859,172	854,104
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,819,491,856	1,839,572,810
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 1,316,796	1,316,796
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	408,159	408,159
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 224,405,030	245,254,964
4.	Real estate	(d)	
5	Contract loans	53,332	53,332
6	Cash, cash equivalents and short-term investments	(e) 9,312,207	9,628,323
7	Derivative instruments	(f) 1,447,097,292	1,447,097,292
8.	Other invested assets	174,301,894	178,855,074
9.	Aggregate write-ins for investment income	(161,696,332)	(140,031,426)
10.	Total gross investment income	3,515,549,406	3,583,009,428
11.	Investment expenses		(g) 124,971,890
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		1,121,191
16.	Total deductions (Lines 11 through 15)		126,093,081
17.	Net investment income (Line 10 minus Line 16)		3,456,916,347
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	15,258,458	16,333,219
0902.	Net realized gains on ceded options	(176,954,790)	(156,364,646)
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(161,696,332)	(140,031,426)
1501.	Interest expense on derivative collateral		1,121,191
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		1,121,191

(a) Includes $ 67,241,266 accrual of discount less $ 75,811,800 amortization of premium and less $ 45,600,901 paid for accrued interest on purchases.

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

(c) Includes $ 677,424 accrual of discount less $ 1,556,361 amortization of premium and less $ 8,024,666 paid for accrued interest on purchases.

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

(e) Includes $ 567,348 accrual of discount less $ 10,258 amortization of premium and less $ paid for accrued interest on purchases.

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

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

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	669,154		669,154		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	3,923,942	(18,751,740)	(14,827,798)	(206,502)	(1,305,757)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	25,000		25,000	8,106,159	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	7,629		7,629	6,091,604	
2.21	Common stocks of affiliates				26,211,301	
3.	Mortgage loans	(4,105,947)	(9,574,890)	(13,680,837)	987,038	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(154,057)		(154,057)	(3,150)	
7.	Derivative instruments				810,050	
8.	Other invested assets				61,620,193	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	365,721	(28,326,630)	(27,960,909)	103,616,693	(1,305,757)
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		Insurance									
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected												
2. Deferred and accrued												
3. Deferred , accrued and uncollected:												
3.1 Direct												
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)												
4. Advance												
5. Line 3.4 - Line 4												
6. Collected during year:												
6.1 Direct	3,497,704,040			3,497,704,040								
6.2 Reinsurance assumed	2,310,161,637			2,310,161,637								
6.3 Reinsurance ceded	10,113,980,634			10,113,980,634								
6.4 Net	(4,306,114,956)			(4,306,114,956)								
7. Line 5 + Line 6.4	(4,306,114,956)			(4,306,114,956)								
8. Prior year (uncollected + deferred and accrued - advance)												
9. First year premiums and considerations:												
9.1 Direct	3,497,704,040			3,497,704,040								
9.2 Reinsurance assumed	2,310,161,637			2,310,161,637								
9.3 Reinsurance ceded	10,113,980,634			10,113,980,634								
9.4 Net (Line 7 - Line 8)	(4,306,114,956)			(4,306,114,956)								
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	46,326,812			46,326,812								
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	46,326,812			46,326,812								
RENEWAL												
11. Uncollected	103,889		103,697							192		
12. Deferred and accrued	1,132,407		1,132,407									
13. Deferred, accrued and uncollected:												
13.1 Direct	744,986		744,986									
13.2 Reinsurance assumed	491,310		491,118							192		
13.3 Reinsurance ceded												
13.4 Net (Line 11 + Line 12)	1,236,296		1,236,104							192		
14. Advance	28,607		25,272							3,334		
15. Line 13.4 - Line 14	1,207,689		1,210,832							(3,143)		
16. Collected during year:												
16.1 Direct	120,090,247		2,737,598	117,352,649								
16.2 Reinsurance assumed	10,145,296		207,667	9,882,659				10,065		44,905		
16.3 Reinsurance ceded	16,953,243		117,315	16,835,928								
16.4 Net	113,282,300		2,827,950	110,399,380				10,065		44,905		
17. Line 15 + Line 16.4	114,489,989		4,038,782	110,399,380				10,065		41,762		
18. Prior year (uncollected + deferred and accrued - advance)	1,310,335		1,312,802							(2,467)		
19. Renewal premiums and considerations:												
19.1 Direct	120,034,627		2,681,978	117,352,649								
19.2 Reinsurance assumed	10,098,270		161,317	9,882,659				10,065		44,229		
19.3 Reinsurance ceded	16,953,243		117,315	16,835,928								
19.4 Net (Line 17 - Line 18)	113,179,654		2,725,981	110,399,380				10,065		44,229		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	3,664,065,479		2,681,978	3,661,383,501								
20.2 Reinsurance assumed	2,320,259,907		161,317	2,320,044,297				10,065		44,229		
20.3 Reinsurance ceded	10,130,933,877		117,315	10,130,816,562								
20.4 Net (Lines 9.4 + 10.4 + 19.4)	(4,146,608,491)		2,725,981	(4,149,388,765)				10,065		44,229		

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	1,883,950,951			1,883,950,951								
23.2 Reinsurance assumed	73,580,453			73,580,453								
23.3 Net ceded less assumed	1,810,370,498			1,810,370,498								
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	19,183,795		12,817	19,170,978								
25.2 Reinsurance assumed	2,654,062		1,456	2,652,430						176		
25.3 Net ceded less assumed	16,529,733		11,362	16,518,548						(176)		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	1,903,134,746		12,817	1,903,121,929								
26.2 Reinsurance assumed (Page 6, Line 22)	76,234,515		1,456	76,232,883						176		
26.3 Net ceded less assumed	1,826,900,231		11,362	1,826,889,046						(176)		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	284,689,128			284,689,128								
28. Single	2,268,910			2,268,910								
29. Renewal	4,268,256		84,877	4,183,380								
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	291,226,295		84,877	291,141,418								

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	3,122,413		32		63,723		3,186,168
2.	Salaries and wages	87,843,198		899		2,280,809		90,124,905
3.11	Contributions for benefit plans for employees	11,052,708		113		225,568		11,278,389
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	3,197,826		33		228,296		3,426,155
3.32	Other agent welfare	210,711		2				210,713
4.1	Legal fees and expenses	5,086,251		52		255,853		5,342,156
4.2	Medical examination fees							
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	3,408,575		35				3,408,610
4.5	Expense of investigation and settlement of policy claims	128,137		1				128,139
5.1	Traveling expenses	4,249,001		43				4,249,045
5.2	Advertising	588,184		6				588,190
5.3	Postage, express, telegraph and telephone	2,634,543		27				2,634,570
5.4	Printing and stationery	1,089,007		11				1,089,018
5.5	Cost or depreciation of furniture and equipment	938,504		10				938,514
5.6	Rental of equipment	347,445		4				347,449
5.7	Cost or depreciation of EDP equipment and software	14,695,064		150		10,110		14,705,324
6.1	Books and periodicals	1,941,707		20				1,941,727
6.2	Bureau and association fees	568,809		6				568,815
6.3	Insurance, except on real estate	426,773		4				426,777
6.4	Miscellaneous losses							
6.5	Collection and bank service charges	800,632		8				800,640
6.6	Sundry general expenses	15,273,995		156		4,318		15,278,469
6.7	Group service and administration fees							
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less $ $ recovered)	111,683		1				111,685
7.3	Agency conferences other than local meetings	4,767,045		49				4,767,094
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere	32,489				121,903,213		121,935,703
9.3	Aggregate write-ins for expenses	36						36
10.	General expenses incurred	162,514,736		1,662		124,971,890	(b)	(a) 287,488,288
11.	General expenses unpaid Dec. 31, prior year	15,419,752		167		50,000		15,469,919
12.	General expenses unpaid Dec. 31, current year	18,907,927		193		478,617		19,386,737
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	159,026,561		1,636		124,543,273		283,571,470
	DETAILS OF WRITE-INS							
09.301.	R&M – VEHICLES	36						36
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	36						36

(a) Includes management fees of $ 120,634,031 to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	11,026,675	113				11,026,788
3.	State taxes on premiums	128,184	1				128,185
4.	Other state taxes, including $ 220,270 for employee benefits	220,268	2				220,270
5.	U.S. Social Security taxes	4,232,169	43				4,232,212
6.	All other taxes	1,637,237	17				1,637,254
7.	Taxes, licenses and fees incurred	17,244,533	176				17,244,709
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	1,437					1,437
9.	Taxes, licenses and fees unpaid Dec. 31, current year	2,926,523	30				2,926,553
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	14,319,447	146				14,319,593

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AM MEN (5) 3.5% NL	48,486		48,486		
0100002. 1958 CSO 3.0% CRVM	80,440		80,440		
0100003. 1958 CSO 3.0% NL	16,392		16,392		
0100004. 1958 CSO 3.5% CRVM	487,626		487,626		
0100005. 1958 CSO 3.5% NL	78,779		78,779		
0100006. 1958 CSO 4.0% NL	56,112		56,112		
0100007. 1958 CET 3.0% NL	7,070		7,070		
0100008. 1958 CET 3.5% NL	184,265		184,265		
0100009. 1958 CET 4.0% NL	25,204		25,204		
0100010. 1980 CSO 4.0% CRVM	4,399,786		4,399,786		
0100011. 1980 CSO 4.5% CRVM	1,394,873		1,394,873		
0100012. 1980 CSO 5.0% CRVM	584,337		584,337		
0100013. 1980 CSO 5.5% CRVM	4,609,020		4,609,020		
0100014. 1980 CSO 4.0% NL	85,968		85,968		
0100015. 1980 CSO 5.0% NL	3,743,671		3,743,671		
0100016. 1980 CSO 5.5% NL	67,190		67,190		
0100017. 1980 CET 4.0% NL	59,139		59,139		
0100018. 2001 CSO 3.5% CRVM	3,827,002		3,827,002		
0100019. 2001 CSO 4.0% CRVM	5,398,236		5,398,236		
0100020. 2001 CSO 4.5% CRVM	4,323		4,323		
0199997. Totals (Gross)	25,157,919		25,157,919		
0199998. Reinsurance ceded	665,661		665,661		
0199999. Life Insurance: Totals (Net)	24,492,258		24,492,258		
0200001. SING PREM DEF 1.00%	4,481,497,194	XXX	4,481,497,194	XXX	
0200002. SING PREM DEF 1.75%	217,897,360	XXX	217,897,360	XXX	
0200003. SING PREM DEF 2.00%	180,104,396	XXX	180,104,396	XXX	
0200004. SING PREM DEF 3.00%	83,810,939	XXX	83,810,939	XXX	
0200005. SING PREM DEF 4.00%	25,273,656	XXX	25,273,656	XXX	
0200006. FLEX PREM DEF 1.00%	12,048,962,286	XXX	12,048,962,286	XXX	
0200007. FLEX PREM DEF 1.50%	23,380,192,009	XXX	23,380,192,009	XXX	
0200008. FLEX PREM DEF 1.75%	4,118,419,478	XXX	4,118,419,478	XXX	
0200009. FLEX PREM DEF 2.00%	188,369,318	XXX	188,369,318	XXX	
0200010. FLEX PREM DEF 2.20%	19,557,437	XXX	19,557,437	XXX	
0200011. FLEX PREM DEF 2.25%	4,017,527,559	XXX	4,017,527,559	XXX	
0200012. FLEX PREM DEF 3.00%	8,180,841,049	XXX	8,180,841,049	XXX	
0200013. FLEX PREM DEF 4.00%	22,921,705	XXX	22,921,705	XXX	
0200014. 1983 TABLE A, 6.25%	47,302	XXX	47,302	XXX	
0200015. 2000 TABLE, 6.25%	16,034	XXX	16,034	XXX	
0200016. 2000 TABLE, 7.00%	142,687	XXX	142,687	XXX	
0200017. 2000 TABLE, 6.75%	83,637	XXX	83,637	XXX	
0200018. 2000 TABLE, 6.50%	115,265	XXX	115,265	XXX	
0200019. 2000 TABLE, 6.00%	1,594,642	XXX	1,594,642	XXX	
0200020. 2000 TABLE, 5.50%	1,249,866	XXX	1,249,866	XXX	
0200021. 2000 TABLE, 5.25%	21,527,151	XXX	21,527,151	XXX	
0200022. 2000 TABLE, 5.00%	41,776,530	XXX	41,776,530	XXX	
0200023. 2000 TABLE, 4.25%	22,879,121	XXX	22,879,121	XXX	
0200024. 2000 TABLE, 4.00%	14,471,890	XXX	14,471,890	XXX	
0200025. 2000 TABLE, 4.50%	3,229,820	XXX	3,229,820	XXX	
0200026. 2012 TABLE, 4.25%	68,101	XXX	68,101	XXX	
0200027. 2012 TABLE, 4.00%	15,284,976	XXX	15,284,976	XXX	
0200028. 2012 TABLE, 3.75%	8,521,505	XXX	8,521,505	XXX	
0200029. 2012 TABLE, 3.25%	2,132,939	XXX	2,132,939	XXX	
0200030. 2012 TABLE, 3.50%	4,449,310	XXX	4,449,310	XXX	
0200031. 2012 TABLE, 3.00%	6,920,860	XXX	6,920,860	XXX	
0200032. 2012 TABLE, 2.75%	5,826,269	XXX	5,826,269	XXX	
0200033. 2012 TABLE, 2.5%	10,957,164	XXX	10,957,164	XXX	
0200034. 2012 TABLE, 2.25%	18,121,077	XXX	18,121,077	XXX	
0200035. 2012 TABLE, 2.00%	18,787,874	XXX	18,787,874	XXX	
0200036. 2012 TABLE, 1.75%	11,171,997	XXX	11,171,997	XXX	
0200037. 2012 TABLE, 1.50%	7,914,273	XXX	7,914,273	XXX	
0200038. 2012 TABLE, 1.00%	330,523	XXX	330,523	XXX	
0299997. Totals (Gross)	57,182,995,199	XXX	57,182,995,199	XXX	
0299998. Reinsurance ceded	8,536,068,350	XXX	8,536,068,350	XXX	
0299999. Annuities: Totals (Net)	48,646,926,849	XXX	48,646,926,849	XXX	
0300001. 1983 TABLE A, 6.75%	11,571		11,571		
0300002. 1983 TABLE A, 6.25%	51,673		51,673		
0300003. 2000 TABLE, 6.25%	320,174		320,174		
0300004. 2000 TABLE, 7.00%	777,514		777,514		
0300005. 2000 TABLE, 6.75%	1,267,511		1,267,511		
0300006. 2000 TABLE, 6.50%	2,514,067		2,514,067		
0300007. 2000 TABLE, 6.00%	13,069,231		13,069,231		
0300008. 2000 TABLE, 5.50%	22,124,852		22,124,852		
0300009. 2000 TABLE, 5.25%	27,954,575		27,954,575		
0300010. 2000 TABLE, 5.00%	14,395,863		14,395,863		
0300011. 2000 TABLE, 4.00%	7,394,768		7,394,768		
0300012. 2000 TABLE, 4.25%	3,926,048		3,926,048		
0300013. 2000 TABLE, 4.50%	2,317,612		2,317,612		
0300014. 2012 TABLE, 4.25%	1,163,149		1,163,149		
0300015. 2012 TABLE, 4.00%	3,600,084		3,600,084		
0300016. 2012 TABLE, 3.75%	3,321,799		3,321,799		
0300017. 2012 TABLE, 3.50%	3,072,671		3,072,671		
0300018. 2012 TABLE, 3.25%	3,189,987		3,189,987		
0300019. 2012 TABLE, 3.00%	4,744,115		4,744,115		
0300020. 2012 TABLE, 2.75%	4,722,358		4,722,358		
0300021. 2012 TABLE, 2.50%	2,708,393		2,708,393		
0300022. 2012 TABLE, 2.25%	3,304,511		3,304,511		
0300023. 2012 TABLE, 2.00%	5,005,762		5,005,762		
0300024. 2012 TABLE, 1.75%	2,192,650		2,192,650		
0300025. 2012 TABLE, 1.50%	2,695,812		2,695,812		
0300026. 2012 TABLE, 1.25%	182,202		182,202		
0300027. 2012 TABLE, 1.00%	275,748		275,748		
0399997. Totals (Gross)	136,304,700		136,304,700		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399998. Reinsurance ceded	638,337		638,337		
0399999. SCWLC: Totals (Net)	135,666,363		135,666,363		
0400001. 1959 ADB TBL W/ 1958 CSO 3%	234		234		
0499997. Totals (Gross)	234		234		
0499998. Reinsurance ceded	234		234		
0499999. Accidental Death Benefits: Totals (Net)					
0500001. 1952 STUDY TBL W/ 1958 CSO 3%	469		469		
0599997. Totals (Gross)	469		469		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	469		469		
0600001. 1970 INTERCOMPANY TBL	83,327				83,327
0699997. Totals (Gross)	83,327				83,327
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	83,327				83,327
0700001. IMMEDIATE PAYMENT OF CLAIMS	500,543		500,543		
0700002. DEFICIENCY RESERVES	337,085		337,085		
0799997. Totals (Gross)	837,628		837,628		
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	837,628		837,628		
9999999. Totals (Net) - Page 3, Line 1	48,808,006,894		48,807,923,567		83,327

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 6,446,334 ; Supplementary Contracts with Life Contingencies $ 5,364,560 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.
NON-PARTICIPATING

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

2.2 If not, state which kind is issued.
NON-PARTICIPATING

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: ..... $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 37,313,845,102
9.2 State the amount of reserves established for this business: ..... $ 36,137,557,636
9.3 Identify where the reserves are reported in the blank:
Exhibit 5, Annuities Lines

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
	NONE		
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	31,376	6,376	25,000										
2.	Additional contract reserves (b)	323,388	323,388											
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits	109,715	109,715											
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	464,479	439,479	25,000										
8.	Reinsurance ceded													
9.	Totals (Net)	464,479	439,479	25,000										
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	36,960		36,960										
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	36,960		36,960										
15.	Reinsurance ceded													
16.	Totals (Net)	36,960		36,960										
17.	TOTAL (Net)	501,439	439,479	61,960										
18.	TABULAR FUND INTEREST	15,043	13,184	1,859										
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	229,290,019		88,049,114	141,240,905		
2. Deposits received during the year	41,497,953		13,688,839	27,809,114		
3. Investment earnings credited to the account	7,816,912		2,957,819	4,859,093		
4. Other net change in reserves	1,596,526		98,839	1,497,687		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	63,543,517		25,951,128	37,592,389		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	216,657,893		78,843,483	137,814,410		
10. Reinsurance balance at the beginning of the year	(4,189,448)			(4,189,448)		
11. Net change in reinsurance assumed	726,364			726,364		
12. Net change in reinsurance ceded	(595,221)			(595,221)		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(2,867,863)			(2,867,863)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	213,790,030		78,843,483	134,946,547		

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	181,265,377		403,796	180,861,581							
	2.22 Reinsurance assumed	211,333		211,333								
	2.23 Reinsurance ceded											
	2.24 Net	181,476,710		(b) 615,129	(b) 180,861,581		(b)	(b)		(b)	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct											
	3.2 Reinsurance assumed	21,500		20,000								1,500
	3.3 Reinsurance ceded											
	3.4 Net	21,500		(b) 20,000	(b)		(b)	(b)		(b)	(b)	(b) 1,500
4. TOTALS	4.1 Direct	181,265,377		403,796	180,861,581							
	4.2 Reinsurance assumed	232,833		231,333								1,500
	4.3 Reinsurance ceded											
	4.4 Net	181,498,210	(a)	(a) 635,129	180,861,581			(a)				1,500

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ .....
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ .....
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,359,101,293		2,399,005	1,338,026,709	18,675,579						
1.2 Reinsurance assumed	58,174,060		492,209	57,562,080	40,521				65,400		13,851
1.3 Reinsurance ceded	153,195,046		232,548	152,869,567	92,931						
1.4 Net	(d) 1,264,080,306		2,658,666	1,242,719,221	18,623,168				65,400		13,851
2. Liability December 31, current year from Part 1:											
2.1 Direct	181,265,377		403,796	180,861,581							
2.2 Reinsurance assumed	232,833		231,333								1,500
2.3 Reinsurance ceded											
2.4 Net	181,498,210		635,129	180,861,581							1,500
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct	144,791,100			144,791,100							
4.2 Reinsurance assumed	677,923		672,923								5,000
4.3 Reinsurance ceded											
4.4 Net	145,469,023		672,923	144,791,100							5,000
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct	1,395,575,570		2,802,801	1,374,097,190	18,675,579						
6.2 Reinsurance assumed	57,728,970		50,619	57,562,080	40,521				65,400		10,351
6.3 Reinsurance ceded	153,195,046		232,548	152,869,567	92,931						
6.4 Net	1,300,109,493		2,620,872	1,278,789,702	18,623,168				65,400		10,351

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

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

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	261,935	306,226	44,291
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	261,935	306,226	44,291
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	1,159,384		(1,159,384)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	795,002	608,092	(186,910)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	142,286,303		(142,286,303)
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	6,723,156	3,200,892	(3,522,264)
21.	Furniture and equipment, including health care delivery assets	1,501,812	2,202,114	700,302
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	4,668,380	5,437,850	769,470
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	157,395,973	11,755,174	(145,640,799)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	157,395,973	11,755,174	(145,640,799)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	PREPAID ASSETS	4,448,351	4,938,290	489,939
2502.	MISCELLANEOUS RECEIVABLES	220,029	499,560	279,531
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	4,668,380	5,437,850	769,470

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Division (the "Insurance Division").

The Insurance Division recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Iowa Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Insurance Division. The Company differs from NAIC SAP under Iowa Administrative Code 191 - Chapter 97, Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve ("IAC 191-97"), a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income and indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options.

The Company also has a prescribed practice under Iowa Administrative Code 191 - Chapter 43 "Annuity Mortality Tables For Use In Determining Reserve Liabilities for Annuities" ("IAC 191-43") which allows the use of the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. The Company began using the 2012 IAR Mortality Table for annuities issued on or after January 1, 2016. NAIC SAP requires the use of the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015.

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

	SSAP #	F/S Page	F/S Line #	December 31, 2021	December 31, 2020
NET INCOME					
(1) Net income (loss), Iowa basis				$ (863,817,819)	$ (34,466,743)
State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	37,487,463	37,891,514
(b) Change in reserves	51	4	19	62,970,247	11,322,318
IAC 191-43					
(c) Change in reserves, net	51	4	19	(27,573,318)	15,558,047
(2) Net Income (loss), NAIC SAP (1-a-b-c=2)				$ (936,702,211)	$ (99,238,622)
SURPLUS					
Statutory Surplus, Iowa Basis				$ 4,078,531,864	$ 3,728,731,985
(3) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(631,151,753)	(765,818,622)
(b) Reserves for indexed annuities	51	3, 4	1, 19	365,073,628	302,103,381
(c) Tax impact	101	2	18.2	55,876,406	97,380,201
IAC 191-43					
(d) Change in reserves	51	3, 4	1, 19	78,805,147	106,378,465
(e) Tax impact	101	2	18.2	(16,549,081)	(22,339,478)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 4,226,477,517	$ 4,011,028,038

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make certain estimates that affect the reported assets and liabilities, including reporting or disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Future events, including changes in interest rates and asset valuations, could cause actual results to differ in the near term from the estimates used in the financial statements.

The most significant estimates include those used in determining policy reserves, impairment losses on investments and federal income taxes. Although some variability is inherent in these estimates, the recorded amounts reflect management's best estimates based on facts and circumstances as of the date of the financial statements. Management believes the amounts provided are appropriate.

C. Accounting Policy

1. The Company considers all highly liquid debt instruments purchased with a maturity of twelve months or less to be short-term investments and are stated at amortized cost.

2. Investments in bonds rated NAIC 1-5 (including loan-backed securities), are reported at cost adjusted for amortization of premiums or discounts. Bonds with NAIC 6 ratings are reported at the lower of amortized cost or fair value. Amortization is computed using methods which result in a level yield over the life of the security. The Company reviews its prepayment assumptions on mortgage and other asset-backed securities at regular intervals and adjusts amortization rates retrospectively when such assumptions are changed due to experience and/or expected future patterns.

Realized capital gains and losses are recorded on the trade date and determined on the basis of specific identification and are recorded net of related federal income taxes and amounts transferred to the Interest Maintenance Reserve ("IMR"). Under a formula prescribed by the NAIC, the Company defers, in the IMR, the portion of realized gains and losses on sales of fixed income investments, principally bonds, attributable to changes in the general level of interest rates and amortizes those deferrals over the remaining period to maturity of the security. The Asset Valuation Reserve ("AVR") is established by the Company to provide for anticipated losses in the event of default by issuers of certain invested assets. The AVR is determined using a formula that is intended to establish a reserve to offset potential credit-related investment losses.

The carrying values of all investments are reviewed on an ongoing basis for credit deterioration. An other than temporary impairment shall be considered to have occurred if it is probable that the reporting entity will be unable to collect all amounts due according to the contractual terms of a debt security in effect at the date of acquisition. If this review indicates a decline in fair value that is other than temporary, the carrying amount of the investment, other than loan-backed and structured securities, is reduced to its fair value and a specific other than temporary impairment is taken. A decline in fair value which is other than temporary includes situations where the Company has made a decision to sell a security prior to its maturity at an amount below its carrying value. Such reductions in carrying values are recognized as realized losses on investments.

3. Common stocks are stated at fair value based on the latest quoted market prices.

4. Preferred stocks are stated primarily at cost adjusted for amortization of premiums and accrual of discounts and for other than temporary decline in the fair value of the preferred stock. An exception is preferred stocks with an NAIC designation of RP4 to RP6 and P4 to P6, which are reported at the lower of amortized cost or fair value.

5. Investments in mortgage loans on real estate are reported at cost adjusted for amortization of premiums and accrual of discounts. Amortization is computed using methods which result in a level yield over the life of the loan. Mortgage loans are stated at the aggregate unpaid principal balance net of loan loss allowance.

NOTES TO FINANCIAL STATEMENTS

6. If the fair value of a loan-backed or structured security is less than its amortized cost at the reporting date, the Company assesses whether the impairment is other than temporary. If the Company intends to sell the loan-backed or structured security, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

If the Company does not intend to sell the loan-backed or structured security, the Company assesses whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

If the Company does not expect to recover the amortized cost basis of the security, it is unable to assert that it will recover its amortized cost even if it does not intend to sell the security and the entity has the intent and ability hold such security. Therefore, in those situations, an other than temporary impairment is considered to have occurred and a loss is recognized in an amount equal to the excess of amortized cost over the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

Interest income is recognized on an accrual basis. Dividend income is recognized when declared. The Company does not accrue income on bonds in default which are delinquent more than twelve months. Further, income is not accrued when collection is uncertain.

7. The Company accounts for investments in subsidiaries, controlled and affiliated ("SCA") entities using the audited statutory equity of the investee if the entity is an insurance company. All non-insurance entities are valued at the audited U.S. GAAP equity of the investee.

8. The Company has ownership interests in joint ventures, partnerships, and limited liability companies. The Company carries these interests based on the underlying audited U.S. GAAP equity of the investee.

9. The Company has fixed index annuity products that guarantee the return of principal to the policyholder and credit interest based on a percentage of the gain in a specified market index. When fixed index annuity premiums are received, a portion of the premium is used to purchase derivatives consisting of call options on the applicable market indices to fund the index credits due to fixed index annuity policyholders. All such call options are purchased to match the funding requirements of the underlying policies. On the respective anniversary dates of the fixed index policies, the index used to compute the annual index credit is reset and the Company purchases new call options to fund the next annual index credit. The Company manages the cost of these purchases through the terms of its fixed index annuities, which permit the Company to change annual participation rates, caps and/or asset fees, subject to guaranteed minimums. By adjusting participation rates, caps or asset fees, the Company can generally manage options costs except in cases where the contractual features would prevent further modifications.

The Company's hedging strategy attempts to mitigate any potential risk of loss under these agreements through a regular monitoring process which evaluates the program's effectiveness. The Company purchases call options to fund the next annual index credit on fixed index annuities from national recognized investment banking institutions. The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, it purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All of these options purchased by the Company have been purchased from nationally recognized financial institutions with a Standard and Poor's credit rating of A - or higher at the time of purchase. The Company also has credit support agreements that allow it to request the counterparty to provide collateral to it when the fair value of the exposure to the counterparty exceeds specified amounts (See Note 16 for more information).

The Company follows IAC 191-97, a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on fixed index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

10. The Company does not anticipate investment income as a factor in the premium deficiency calculation.

11. The Company utilizes actuarial tables and incurred but not reported data to estimate the liabilities for losses and loss/claim adjustment expense for accident and health contracts.

12. No material changes were made to the capitalization policy during 2021.

13. The Company did not have any pharmaceutical rebate receivables as of December 31, 2021.

D. Going Concern

The Company's management has evaluated its ability to continue as a going concern and does not have substantial doubt the entity will continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

The Company had no material changes in accounting principles or correction of errors to report for the year ended December 31, 2021.

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method

During 2021, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Merger

During 2021, the Company did not have any business combinations taking the form of a statutory merger.

C. Assumption Reinsurance

As of December 31, 2021, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Loss

As of December 31, 2021, the Company did not have any impaired assets related to business combinations or goodwill.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

As of December 31, 2021, the Company did not have any adjusted surplus or total admitted goodwill.

NOTE 4 Discontinued Operations

The Company did not have any discontinued operations during 2021.

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans originated by the Company during 2021:

Category	Maximum Lending Rate	Minimum Lending Rate
Farm	8.00%	3.50%
Residential	24.00%	3.00%
Commerical	4.15%	2.12%
Loans closed under funds withheld agreement with unauthorized reinsurer	0.00%	0.00%
Loans closed under modified coinsurance agreement with unauthorized reinsurer	3.60%	3.60%

(2) The maximum percentage of any one loan to value of security at the time of the commercial or farm loan originated by the Company during 2021 was 70.95%. The maximum loan to value on loans closed under residential mortgages during 2021 was 93.87%.

(3) Taxes, assessments and any amounts advanced not included in mortgage loan total

a. Current Year - None

b. Prior Year - None

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ 300,509,167	$ -	$ 1,790,686,566	$ -	$ 3,222,704,001	$ -	$ 5,313,899,734
(b) 30 - 59 Days Past Due	$ -	$ -	$ 32,401,661	$ -	$ -	$ -	$ 32,401,661
(c) 60 - 89 Days Past Due	$ -	$ -	$ 2,595,558	$ -	$ -	$ -	$ 2,595,558
(d) 90 - 179 Days Past Due	$ -	$ -	$ 676,510	$ -	$ -	$ -	$ 676,510
(e) 180+ Days Past Due	$ -	$ -	$ 4,291,113	$ -	$ 5,000,000	$ 20,073,496	$ 29,364,609
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ 676,510	$ -	$ -	$ -	$ 676,510
(b) Interest Accrued	$ -	$ -	$ 3,028	$ -	$ -	$ -	$ 3,028
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced							
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 78,775,075	$ -	$ -	$ -	$ 548,814,109	$ 186,166,553	$ 813,755,737
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ 138,137,109		$ 278,951,888		$ 3,130,716,007		$ 3,547,805,004
(b) 30 - 59 Days Past Due			$ 3,785,917				$ 3,785,917
(c) 60 - 89 Days Past Due			$ 106,999				$ 106,999
(d) 90 - 179 Days Past Due							
(e) 180+ Days Past Due							
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment			$ 160,756				$ 160,756
(b) Interest Accrued			$ 871				$ 871
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced							
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 80,194,142		$ 46,520,542		$ 586,132,830	$ 226,925,215	$ 939,772,729

NOTES TO FINANCIAL STATEMENTS

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. With Allowance for Credit Losses	$ -	$ -	$ -	$ -	$ 30,824,858	$ -	$ 30,824,858
2. No Allowance for Credit Losses							
3. Total (1 + 2)	$ -	$ -	$ -	$ -	$ 30,824,858	$ -	$ 30,824,858
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							
b. Prior Year							
1. With Allowance for Credit Losses					$ 22,069,137		$ 22,069,137
2. No Allowance for Credit Losses			$ 4,139,459				$ 4,139,459
3. Total (1 + 2)	$ -	$ -	$ 4,139,459	$ -	$ 22,069,137	$ -	$ 26,208,596
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment	$ -	$ -	$ -	$ -	$ 25,904,857	$ -	$ 25,904,857
2. Interest Income Recognized	$ -	$ -	$ -	$ -	$ 3,749,375	$ -	$ 3,749,375
3. Recorded Investments on Nonaccrual Status	$ -	$ -	$ -	$ -	$ 20,073,496	$ -	$ 20,073,496
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$ -	$ -	$ -	$ -	$ 1,207,781	$ -	$ 1,207,781
b. Prior Year							
1. Average Recorded Investment			$ 2,026,836		$ 11,419,947		$ 13,446,783
2. Interest Income Recognized			$ 95,371		$ 1,251,730		$ 1,347,101
3. Recorded Investments on Nonaccrual Status							
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting			$ 75,594		$ 1,255,731		$ 1,331,325

(7) Allowance for credit losses:

	Current Year	Prior Year
a) Balance at beginning of period	$ 36,089,689	$ 8,728,912
b) Additions charged to operations	$ (987,038)	$ 27,360,777
c) Direct write-downs charged against the allowances	$ 9,574,890	
d) Recoveries of amounts previously charged off	$ (20,865,777)	
e) Balance at end of period	$ 23,811,764	$ 36,089,689

(8) The Company has no mortgage loans that have been derecognized as a result of foreclosure as of December 31, 2021.

(9) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or "workout" (e.g. interest only) terms. Interest income on non-performing loans (e.g. loans 90 days or more past due and/or collateral dependent loans) is generally recognized on a cash basis.

B. Debt Restructuring

The Company has no invested assets that are restructured debt as of December 31, 2021.

C. Reverse Mortgages

The Company has no investment in reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed securities were obtained from third party rating agencies and/or third party loan servicers.

(2) For the year ended December 31, 2021, the Company recognized other than temporary impairments ("OTTI") on its loan-backed securities on the basis of intent to sell and on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis as follows:

	1	2		3
		Other-than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-than-Temporary Impairment	2a Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
(2) OTTI recognized 1st Quarter				
a. Intent to sell				
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
c. Total 1st Quarter				
OTTI recognized 2nd Quarter				
d. Intent to sell				
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2nd Quarter				
OTTI recognized 3rd Quarter				
g. Intent to sell				
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter				
OTTI recognized 4th Quarter				
j. Intent to sell	$ 71,413,539	$ 470,513	$ 6,354,287	$ 64,588,739
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4th Quarter	$ 71,413,539	$ 470,513	$ 6,354,287	$ 64,588,739
m. Annual Aggregate Total	$ 71,413,539	$ 470,513	$ 6,354,287	$ 64,588,739

(3) The following table lists the loan-backed securities held by the Company at December 31, 2021 for which the present value of cash flows expected to be collected was less than amortized cost, and as a result OTTI was recorded during the year ended December 31, 2021:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
126379-AH-9	$ 937,233	$ 867,077	$ 70,155	$ 867,078	$ 983,867	03/31/2021
46629A-AK-7	2,128,664	2,063,028	65,636	2,063,028	2,002,913	03/31/2021
74162J-AB-3	5,400,042	5,149,737	250,306	5,149,736	5,561,054	03/31/2021
161631-AX-4	3,885,545	3,840,546	44,999	3,840,546	3,904,546	03/31/2021
878048-AD-9	648,313	572,553	75,760	572,553	630,764	03/31/2021
161631-AX-4	3,564,214	3,548,959	15,255	3,548,959	3,574,715	06/30/2021
61749W-AH-0	3,991,984	3,695,701	296,284	3,695,700	3,372,026	09/30/2021
61749W-AH-0	3,493,451	3,448,409	45,042	3,448,409	3,662,481	12/31/2021
Total	$ 24,049,446	$ 23,186,010	$ 863,437	$ 23,186,009	$ 23,692,366	

Total OTTI recognized under SSAP 43R the twelve months ended December 31, 2021: $863,437

(4) For loan-backed and structured securities with unrealized losses as of December 31, 2021, the gross unrealized losses and fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position are summarized as follows:

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 27,016,487
2. 12 Months or Longer	$ 50,079,346

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

1. Less than 12 Months	$ 2,397,437,417
2. 12 Months or Longer	$ 1,889,279,612

(5) The process for evaluating loan-backed and structured securities is based on a number of factors. The primary consideration in the evaluation process is the issuer's ability to meet current and future interest and principal payments as contractually stated at the time of purchase. The review of these securities includes an analysis of the cash flow modeling under various default scenarios considering independent third party benchmarks, the seniority of the specific tranche within the structure of the security, the composition of the collateral and the actual default, loss severity and prepayment experience exhibited. With the input of third party assumptions for default projections, loss severity and prepayment expectations, the Company evaluates the cash flow projections to determine whether the security is performing in accordance with its contractual obligations.

At December 31, 2021 the Company had no exposure to subprime loan-backed securities. Substantially all of the owned securities are in the highest rated tranche of the pool in which they are structured and are not subordinated to any other tranche.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) As of December 31, 2021 there were no securities lending programs.

(2) There were no assets pledged as collateral as part of a dollar repurchase agreement or securities lending transaction as of December 31, 2021.

(3) There was no collateral received as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

(4) The Company has no active securities lending program as of December 31, 2021.

(5) The Company has no active securities lending program as of December 31, 2021.

(6) The Company has no active securities lending program as of December 31, 2021.

(7) The Company has no active securities lending program as of December 31, 2021.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) As of December 31, 2021, the Company did not have any repurchase agreement transactions accounted for as secured borrowing.

(2) None.

(3) None.

(4) As of December 31, 2021, the Company did not have any securities sold that resulted in default.

(5) As of December 31, 2021, the Company did not have any securities sold under repo.

(6) As of December 31, 2021, the Company did not have any securities sold under repo.

(7) As of December 31, 2021, the Company did not have any collateral received.

(8) As of December 31, 2021, the Company did not have any cash & non-cash collateral received.

(9) As of December 31, 2021, the Company did not have any aggregate collateral.

(10) As of December 31, 2021, the Company did not have any aggregate collateral reinvested.

(11) As of December 31, 2021, the Company did not have any liability to return collateral.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of December 31, 2021.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2021.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2021.

J. Real Estate

The Company did not have any investments in real estate as of December 31, 2021.

K. Low Income Housing tax Credits (LIHTC)

The Company did not have any investments in low-income housing tax credits as of December 31, 2021.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown							
b. Collateral held under security lending agreements					$ -	$ 61,600	$ (61,600)
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i. FHLB capital stock							
j. On deposit with states	$ 2,443,380	$ -	$ -	$ -	$ 2,443,380	$ 2,469,322	$ (25,942)
k. On deposit with other regulatory bodies							
l. Pledged collateral to FHLB (including assets backing funding agreements)							
m. Pledged as collateral not captured in other categories							
n. Other restricted assets	$ 10,883,581,572	$ -	$ -	$ -	$ 10,883,581,572	$ 4,017,197,741	$ 6,866,383,831
o. Total Restricted Assets	$ 10,886,024,952	$ -	$ -	$ -	$ 10,886,024,952	$ 4,019,728,663	$ 6,866,296,289

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

	Current Year			
	8	9	Percentage	
			10	11
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown			0.0%	0.0%
b. Collateral held under security lending agreements		$ -	0.0%	0.0%
c. Subject to repurchase agreements			0.0%	0.0%
d. Subject to reverse repurchase agreements			0.0%	0.0%
e. Subject to dollar repurchase agreements			0.0%	0.0%
f. Subject to dollar reverse repurchase agreements			0.0%	0.0%
g. Placed under option contracts			0.0%	0.0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock			0.0%	0.0%
i. FHLB capital stock			0.0%	0.0%
j. On deposit with states	$ -	$ 2,443,380	0.0%	0.0%
k. On deposit with other regulatory bodies			0.0%	0.0%
l. Pledged collateral to FHLB (including assets backing funding agreements)			0.0%	0.0%
m. Pledged as collateral not captured in other categories			0.0%	0.0%
n. Other restricted assets	$ -	$ 10,883,581,572	18.0%	18.0%
o. Total Restricted Assets	$ -	$ 10,886,024,952	18.0%	18.0%

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

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

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

None.

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Athene Funds withheld assets	$ 772,672,067	$ -	$ -	$ -	$ 772,672,067	$ 842,677,791	$ (70,005,724)	$ 772,672,067	1.3%	1.3%
Athene Mod-co assets	$ 2,751,521,318	$ -	$ -	$ -	$ 2,751,521,318	$ 3,174,519,950	$ (422,998,632)	$ 2,751,521,318	4.5%	4.6%
Bermuda FW assets	$ 3,743,988,326	$ -	$ -	$ -	$ 3,743,988,326	$ -	$ 3,743,988,326	$ 3,743,988,326	6.2%	6.2%
Vermont FW assets	$ 503,993,023	$ -	$ -	$ -	$ 503,993,023	$ -	$ 503,993,023	$ 503,993,023	0.8%	0.8%
Brookfield assets	$ 3,111,406,838	$ -	$ -	$ -	$ 3,111,406,838	$ -	$ 3,111,406,838	$ 3,111,406,838	5.1%	5.1%
Total (c)	$ 10,883,581,572	$ -	$ -	$ -	$ 10,883,581,572	$ 4,017,197,741	$ 6,866,383,831	$ 10,883,581,572	18.0%	18.0%

(a) Subset of column 1

(b) Subset of column 3

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

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

None.

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of December 31, 2021.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of December 31, 2021.

O. 5GI Securities

The Company did not have any investments in 5GI securities as of December 31, 2021.

P. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	355	0
2. Aggregate Amount of Investment Income	$ 42,438,466	$ -

R. Reporting Entity's Share of Cash Pool by Asset Type

	Asset Type	Percent Share
(1)	Cash	-1.1%
(2)	Cash Equivalents	78.1%
(3)	Short-Term Investments	23.0%
(4)	Total	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have any investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets as of December 31, 2021.

B. During the twelve months ended December 31, 2021, the Company recognized an impairment write down for none of its partnerships.

NOTE 7 Investment Income

A. Interest income is recognized on an accrual basis. Due and accrued income was excluded from surplus on the following bases:

The Company does not accrue income on bonds in default which are delinquent more than twelve months. Further, income is not accrued when collection is uncertain. Accrued investment income on bonds that are over 90 days past due are not admitted.

B. At December 31, 2021, no amounts were excluded from investment income due and accrued.

NOTE 8 Derivative Instruments

The Company uses call options to pay the benefit provided for in the Company's indexed annuity insurance products. The financial characteristics of the call options purchased by the Company generally provide for the Company to be paid the one-year appreciation of various published indices. The term of the call options is generally one year. The Company pays cash to the counterparty based upon an agreed to price at the outset of the contract. The counterparty usually pays a single payment at each due date.

The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, the Company purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All options had been purchased from nationally recognized investment banking institutions (See Note 16 of our annual statement for more information).

In accordance with IAC 191-97, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

For the years ended December 31, 2021 and 2020, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	12/31/2021	12/31/2020
Proceeds received upon expiration	$ 2,109,250,092	$ 801,008,242
Amortization	(662,152,800)	(738,595,470)
	1,447,097,292	62,412,772
Less ceded options	156,364,646	27,574,638
	$ 1,290,732,646	$ 34,838,134

NOTE 9 Income Taxes

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

1.

	As of End of Current Period			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 303,698,354	$ 21,744,139	$ 325,442,493	$ 227,615,544	$ 34,686,035	$ 262,301,579	$ 76,082,810	$ (12,941,896)	$ 63,140,914
(b) Statutory Valuation Allowance Adjustment									
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 303,698,354	$ 21,744,139	$ 325,442,493	$ 227,615,544	$ 34,686,035	$ 262,301,579	$ 76,082,810	$ (12,941,896)	$ 63,140,914
(d) Deferred Tax Assets Nonadmitted									
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 303,698,354	$ 21,744,139	$ 325,442,493	$ 227,615,544	$ 34,686,035	$ 262,301,579	$ 76,082,810	$ (12,941,896)	$ 63,140,914
(f) Deferred Tax Liabilities	$ 182,833,241	$ 19,315,523	$ 202,148,764	$ 168,038,149	$ 5,967,278	$ 174,005,427	$ 14,795,092	$ 13,348,245	$ 28,143,337
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 120,865,113	$ 2,428,616	$ 123,293,729	$ 59,577,395	$ 28,718,757	$ 88,296,152	$ 61,287,718	$ (26,290,141)	$ 34,997,577

NOTES TO FINANCIAL STATEMENTS

2.

	As of End of Current Period			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ -	$ 19,951,141	$ 19,951,141		$ 23,848,121	$ 23,848,121	$ -	$ (3,896,980)	$ (3,896,980)
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 122,786,601	$ -	$ 122,786,601	$ 92,140,059	$ 8,089,748	$ 100,229,807	$ 30,646,542	$ (8,089,748)	$ 22,556,794
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 122,786,601	$ -	$ 122,786,601	$ 92,140,059	$ 8,089,748	$ 100,229,807	$ 30,646,542	$ (8,089,748)	$ 22,556,794
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX		XXX	XXX	$ 545,837,637	XXX	XXX	$ (545,837,637)
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 180,911,752	$ 1,792,999	$ 182,704,751	$ 135,475,485	$ 2,748,166	$ 138,223,651	$ 45,436,267	$ (955,167)	$ 44,481,100
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 303,698,354	$ 21,744,139	$ 325,442,493	$ 227,615,544	$ 34,686,035	$ 262,301,579	$ 76,082,810	$ (12,941,896)	$ 63,140,914

3.

	2021	2020
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	778%	728%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 4,314,280,700	$ 3,638,917,581

4.

	As of End of Current Period		12/31/2020		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 303,698,354	$ 21,744,139	$ 227,615,544	$ 34,686,035	$ 76,082,810	$ (12,941,896)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies				74.9%	0%	-74.9%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 303,698,354	$ 21,744,139	$ 227,615,544	$ 34,686,035	$ 76,082,810	$ (12,941,896)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	11.2%		82.8%	0%	-71.6%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

B. Regarding deferred tax liabilities not recognized:

As of December 31, 2021, the company had no temporary differences for which deferred tax liabilities are not recognized.

NOTES TO FINANCIAL STATEMENTS

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

	(1) 12/31/2021	(2) 12/31/2020	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 210,936,509	$ (23,312,950)	$ 234,249,459
(b) Foreign			
(c) Subtotal	$ 210,936,509	$ (23,312,950)	$ 234,249,459
(d) Federal income tax on net capital gains	$ (5,513,401)	$ (15,904,130)	$ 10,390,729
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	$ 205,423,108	$ (39,217,080)	$ 244,640,188
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses			
(2) Unearned premium reserve			
(3) Policyholder reserves	$ 140,526,135	$ 112,404,486	$ 28,121,649
(4) Investments	$ 21,344,629	$ 7,026,167	$ 14,318,462
(5) Deferred acquisition costs	$ 28,262,204	$ 27,959,380	$ 302,824
(6) Policyholder dividends accrual			
(7) Fixed Assets			
(8) Compensation and benefits accrual	$ 151,377	$ 582,234	$ (430,857)
(9) Pension accrual			
(10) Receivables - nonadmitted	$ 35,519,604	$ 2,532,894	$ 32,986,710
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other (including items <5% of total ordinary tax assets)	$ 77,894,404	$ 77,110,383	$ 784,021
(99) Subtotal	$ 303,698,354	$ 227,615,544	$ 76,082,810
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted			
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 303,698,354	$ 227,615,544	$ 76,082,810
(e) Capital:			
(1) Investments	$ 21,744,139	$ 34,686,035	$ (12,941,896)
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other (including items <5% of total ordinary tax assets)			
(99) Subtotal	$ 21,744,139	$ 34,686,035	$ (12,941,896)
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 21,744,139	$ 34,686,035	$ (12,941,896)
(i) Admitted deferred tax assets (2d + 2h)	$ 325,442,493	$ 262,301,579	$ 63,140,914
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 64,220,783	$ 35,281,217	$ 28,939,566
(2) Fixed Assets	$ 3,304,592	$ 693,977	$ 2,610,615
(3) Deferred and uncollected premium	$ 237,096	$ 255,452	$ (18,356)
(4) Policyholder reserves	$ 97,340,664	$ 121,675,830	$ (24,335,166)
(5) Other (including items <5% of total ordinary tax liabilities)	$ 17,730,107	$ 10,131,673	$ 7,598,434
(99) Subtotal	$ 182,833,241	$ 168,038,149	$ 14,795,092
(b) Capital:			
(1) Investments	$ 19,315,523	$ 5,967,278	$ 13,348,245
(2) Real estate			
(3) Other (including items <5% of total capital tax liabilities)			
(99) Subtotal	$ 19,315,523	$ 5,967,278	$ 13,348,245
(c) Deferred tax liabilities (3a99 + 3b99)	$ 202,148,764	$ 174,005,427	$ 28,143,337
4. Net deferred tax assets/liabilities (2i - 3c)	$ 123,293,729	$ 88,296,152	$ 34,997,577

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 21% to pretax net income for the following reasons at December 31, 2021:

	Amounts	Effective Tax Rate (%)
Provisions computed at statutory rate	$ (139,123,028)	21.00%
Tax exempt income deducted	(1,592,565)	0.24%
Dividends received deduction	(15,917)	0.00%
Nondeductible Expenses	942,846	-0.14%
IMR	1,197,806	-0.18%
Nonadmitted Assets	(30,584,568)	4.62%
Stock compensation	(716,899)	0.11%
Change in surplus as a result of reinsurance	331,269,211	-50.00%
Company owned life insurance	(3,106,418)	0.47%
Income inclusion of disregarded subsidiary	(1,593)	0.00%
Other	(861,913)	0.13%
Rate Differential	-	0.00%
Total	$ 157,406,962	-23.75%
Federal income tax incurred	$ 205,423,108	
Change in net deferred income taxes	(48,016,146)	
Total statutory income tax	$ 157,406,962	-23.75%

NOTES TO FINANCIAL STATEMENTS

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. At December 31, 2021, the Company did not have any operating loss carryforwards which do not expire. At December 31, 2021, the Company did not have any unused operating loss carryforwards or net capital loss carryforwards available to offset against future taxable income.

2. The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

	Capital
2019	-
2020	22,029,618
2021	-
Total	22,029,618

3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

1. The Company is included in the consolidated federal income tax return filed by the Holding Company (the “common parent”) and its other subsidiaries.

2. The Company computes federal income tax expense as if it were filing a separate tax return and remits amounts due to the common parent which files a consolidated tax return on behalf of the affiliated group.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT)

The Company did not have any repatriation transition tax as of December 31, 2021.

I. Alternative Minimum Tax (AMT) Credit

The Company did not have any alternative minimum tax credit as of December 31, 2021.

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

A. The Company is wholly owned by American Equity Investment Life Holding Company (the “Holding Company”), an insurance holding company domiciled in the State of Iowa. The Company owns 100% of the outstanding common stock of American Equity Investment Life Insurance Company of New York (“American Equity NY”), Eagle Life Insurance Company (“Eagle Life”), and AEL RE Vermont.

On January 5, 2021 American Equity Investment Life Holding Company established a new, wholly owned LLC for the purpose of providing investment advice and making investment decisions. On June 15, 2021 American Equity Investment Life Insurance Company established a new Trust for the purpose of purchasing residential loans. On September 8, 2021 American Equity Investment Life Insurance Company established a captive reinsurance company to meet the risk management needs of the company. On September 8, 2021, American Equity Investment Life Holding Company established a new, wholly owned LLC to be used for future operations. On November 1 and December 2, 2021 Eagle Life Insurance Company established new Trusts for the purposes of purchasing residential loans. On December 2, 2021 American Equity Investment Life Insurance Company established a new captive reinsurance company to meet the risk management needs of the company. On December 31, 2021 ownership of the most recently formed captive reinsurer was transferred to American Equity Investment Life Holding Company via dividend of 100% of common shares issued and outstanding. As such, American Equity Investment Life Holding Company became the sole owner of the captive reinsurer.

As of December 31, 2021, Brookfield Asset Management (including its affiliates, "Brookfield"), has an aggregate approximate 9.8% interest in the American Equity Life's outstanding common stock. Brookfield has an existing agreement to purchase additional shares of American Equity Investment Life Holding Company's common stock for up to a total equity interest of 19.9% (and not less than a 15% equity interest), subject to required regulatory approvals and satisfaction of other customary closing conditions. American Equity Life has also entered into a reinsurance treaty with a Brookfield subsidiary, North End Re (Cayman) LTD, effective July 1, 2021.

B. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

C. The Company had no reportable transactions with related parties who are not reported on Schedule Y.

D. At December 31, 2021 and 2020, the Company reported amounts payable to the Holding Company of $2,485,539 and $2,190,190, respectively.

E. The Company has an Investment Advisory Agreement with the Holding Company whereby the Company pays fees at an annual rate of 0.25% on the first $100,000,000 plus 0.20% on the amount in excess of $100,000,000 of the market value of invested assets. In exchange for this fee, the Holding Company provides investment advice and makes investment decisions. During the years ended December 31, 2021 and 2020, the Company incurred fees of $120,634,031 and $109,991,258, respectively, in accordance with this agreement.

The Company and American Equity NY and Eagle Life have entered into Management Services Agreements. Under these agreements, the Company agrees to provide administrative functions related to agent licensing, payment of commissions, actuarial services, annuity policy issuance and service, accounting and finance, compliance, market conduct, general and informational services and marketing. In exchange for providing these administrative functions, American Equity NY and Eagle Life reimburse the Company for actual costs incurred arrived at a fair and equitable manner. During the years ended December 31, 2021 and 2020, American Equity NY reimbursed the Company $293,976 and $250,047, respectively. During the years ended December 31, 2021 and 2020, Eagle Life reimbursed the Company $499,527 and $540,322, respectively.

F. The Company guarantees payments to AEL Re Vermont, a captive reinsurer, to ensure that AEL Re Vermont can meet its future obligations. The Company guarantees payment of any XOL premiums due to reinsurers, make whole payments due to reinsurers, operating expenses, funds necessary to produce a desired RBC and any fees, taxes, or other payment obligations owed by the guarantee party under their service agreement, management agreement or tax allocation agreement.

G. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

H. Downstream SCAs do not own shares of the Company's ultimate parent, Holding Company.

I. The Company does not own any interest in SCA entities whose carrying value is equal to or exceeds 10% of the admitted assets of the Company as of December 31, 2021.

J. The Company did not recognize any impairment write-downs for investments in SCA entities during 2021.

K. The Company did not own any investments in a foreign insurance subsidiary where CARVM and related Actuarial Guidelines were calculated as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

L. The Company did not own any investment in a downstream noninsurance holding company as of December 31, 2021.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
None	0.0%	$ -	$ -	$ -
Total SSAP No. 97 8a Entities	XXX			
b. SSAP No. 97 8b(ii) Entities				
None	0.0%	$ -	$ -	$ -
Total SSAP No. 97 8b(ii) Entities	XXX			
c. SSAP No. 97 8b(iii) Entities				
AERL, LC	100.0%	$ 487,300	$ 487,300	$ -
Total SSAP No. 97 8b(iii) Entities	XXX	$ 487,300	$ 487,300	$ -
d. SSAP No. 97 8b(iv) Entities				
None	0.0%	$ -	$ -	$ -
Total SSAP No. 97 8b(iv) Entities	XXX			
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 487,300	$ 487,300	$ -
f. Aggregate Total (a+ e)	XXX	$ 487,300	$ 487,300	$ -

N. Investment in Insurance SCAs

(1) Both of the Company's SCAs have an accounting practices that differs from the NAIC accounting practices and procedures. In accordance with practices permitted by the State of Iowa, the SCA accounts for call option derivative instruments that hedge the growth in interest credited on index products at amortized cost and utilizes the Annuity 2000 Mortality Table for determining the valuation for annuities issued before January 1, 2016. For AEL Re Vermont, under this permitted practice, is it deemed allowable that the Company treat excess of loss ("XOL") treaty as an admitted asset on its statutory financials which is otherwise disallowed by NAIC SAP.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC Statutory Accounting Practices and Procedures (NAIC SAP), the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the NAIC's Accounting Practices and Procedures Manual ("AP&P Manual") were as follows as of December 31, 2021.

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements *
AEL Re Vermont	$ -	$ (1,586,303,463)	$ 88,892,920	$ (1,497,410,543)
Eagle Life Insurance Company	$ 25,035,665	$ 10,570,334	$ 343,391,764	$ 353,962,098

* Per AP&P Manual (without permitted or prescribed practices)

(3) If the SCA had not been permitted to include these practices, the SCA's risk-based capital would not have triggered a regulatory event.

O. The Company did not have any SCA losses as of December 31, 2021.

NOTE 11 Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

The Company does not have any FHLB agreements for the year ended December 31, 2021.

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

A. Defined Benefit Plan

The company did not have a Defined Benefit Plan as of December 31, 2021.

B. Description of Investment Policies and Strategies

None.

C. Fair Value of Plan Assets

None.

D. Rate of Return Assumptions

None.

NOTES TO FINANCIAL STATEMENTS

E. Defined Contribution Plans

The Company did not have a Defined Contribution Plan as of December 31, 2021.

F. Multiemployer Plans

The Company did not have Multiemployer Plans as of December 31, 2021.

G. Consolidated/Holding Company Plans

The Company participates in the American Equity Investment Profit Sharing and 401(k) Plan (the “Plan”), which is sponsored by the Holding Company and is a defined contribution plan which is qualified under Section 401(k) of the Internal Revenue Service Code. The plan covers substantially all full-time employees of the Company, subject to minimum eligibility requirements. Employees can contribute a percentage of their annual salary up to a maximum contribution of $19,500 and $19,500 in 2021 and 2020, respectively. The Company contributes an additional amount, subject to limitations, based on the voluntary contribution of the employee. Further, the plan provides for additional employer contributions based on the discretion of the Board of Directors. Plan contributions charged to expense were $2,016,105 and $1,760,641 for the years ended December 31, 2021 and 2020, respectively.

The Company participates in the American Equity Investment Employee Stock Ownership Plan (“ESOP”) established July 1, 2007 and sponsored by the Holding Company. The principal purpose of the ESOP is to provide each eligible employee with an equity interest in the Holding Company. Employees become eligible once they have completed a minimum of six months of service. Employees become 100% vested after two years of service. For the years ended December 31, 2021 and 2020, the Company recognized compensation expense of $2,632,747 and $2,287,663, respectively, related to the ESOP plan.

The Company has deferred compensation agreements with certain former officers whereby these individuals made compensation which is deposited into the American Equity Officer Rabbi Trust (“Officer Rabbi Trust”). The assets of the Officer Rabbi Trust are included in the assets of the Company and a corresponding deferred compensation liability is recorded. The deferred compensation liability is recorded at the fair market value of the assets in the Officer Rabbi Trust with the change in fair value included as a component of compensation expense. The deferred compensation liability related to these agreements was $1,042,019 and $818,420 at December 31, 2021 and 2020, respectively. At December 31, 2021, the assets of the Officer Rabbi Trust included investments in common stock of the Company’s parent, the Holding Company, with a cost of $248,979 and fair market value of $1,012,348. At December 31, 2020, the assets of the Officer Rabbi Trust included investments in common stock of the Company’s parent, the Holding Company, with a cost of $264,395 and fair market value of $765,103. In accordance with SSAP No. 97 Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88 (“SSAP 97”), this investment is treated as reciprocal ownership and the value of the common stock is reduced to zero through additional paid in capital.

During 2020, the 2016 Employee Incentive Plan ("2016 Plan") was amended and renamed the American Equity Investment Life Holding Company Amended and Restated Equity Incentive Plan ("Amended Plan"). The Amended Plan increased the number of shares of Common stock reserved for issuance by 3,000,000 shares to 5,500,000 shares of our Common stock which may be issued in the form of grants of options, stock appreciation rights, restricted stock awards and restricted stock units. In addition, the Amended Plan allows for awards to be granted to members of the Board of Directors of the Company.

At December 31, 2021, we had 1,924,101 shares of common stock available for future grant under the Amended Plan.

We have a long-term performance incentive plan under which certain members of our management team are granted performance-based restricted stock units pursuant to the Amended Plan or the 2016 Plan. During 2021, 2020 and 2019, we granted 186,091, 217,781 and 152,678 restricted stock units under these plans, respectively. For the 2021 grant, vesting is tied to threshold, target and maximum performance goals for the three year period ending December 31, 2023. Fifty percent of the restricted stock units will vest if we meet threshold goals, 100% of the restricted stock units will vest if we meet target performance goals and 200% of the restricted stock units will vest if we meet maximum performance goals. For the 2020 and 2019 grants, vesting is tied to threshold, target and maximum performance goals for the three year periods ending December 31, 2022 and December 31, 2021, respectively. Fifty percent of the restricted stock units will vest if we meet threshold goals, 100% of the restricted stock units will vest if we meet target performance goals and 150% of the restricted stock units will vest if we meet maximum performance goals. Compensation expense is recognized over the three year vesting period based on the likelihood of meeting threshold, target and maximum goals. Restricted stock units that ultimately vest are payable in an equal number of shares of our common stock. Restricted stock units are accounted for as equity awards and the estimated fair value of restricted stock units is based upon the closing price of our common stock on the date of grant.

During 2021, 2020 and 2019 we granted 199,597, 133,429 and 72,696, respectively, time-based restricted stock units to employees under the Amended Plan or the 2016 Plan. These grants vest one to three years following the grant date provided the participant remains employed with us. Shares will vest early upon an employee reaching 65 years of age with 10 years of service with us. Compensation expense is recognized over the vesting period. Restricted stock units that ultimately vest are payable in an equal number of shares of our common stock. Restricted stock units are accounted for as equity awards and the estimated fair value of restricted stock units is based upon the closing price of our common stock on the date of grant.

During 2021 and 2020, we granted 391,553 and 105,809 options to employees under the Amended Plan or the 2016 Plan at an exercise price equal to the fair market value of our common stock on the date of grant. These options vest over a period of one to five years and expire 10 years after the grant date. Compensation expense is recognized over the vesting period.

During 2021 and 2020, we granted 855,052 and 709,958 performance-based options ("Performance Options") to employees under the Amended Plan at an exercise price equal to the fair market value of our common stock on the date of grant. These Performance Options vest based upon the timing of meeting the market condition of a 30-day volume weighted average common stock price of $37.00 per common share. Fifty percent of the Performance Options granted vest upon the later of: (i) the market condition noted above being met; and (ii) the one year anniversary of the Grant Date. The remaining fifty percent of the Performance Options granted vest on the one year anniversary of the vesting of the initial fifty percent of the Performance Options. The market condition for these performance options was met on January 4, 2022. Compensation expense for the Performance Options is recognized over the requisite service period.

H. Postemployment Benefits and Compensated Absences

None.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

None.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. The Company has 4,000,000 shares authorized and 2,500,000 shares of common stock issued and outstanding, $1.00 per share par value at December 31, 2021.The Company also has 500,000 shares of series preferred stock authorized, $1.00 per share par value, but no shares have been issued or are outstanding.

B. Dividends on Company stock are paid as declared by its Board of Directors.

C. Prior approval of the Insurance Division is required for the payment of dividends to the Company's stockholders, which exceed an annual limitation. During 2022, the Company may pay dividends to the Holding Company of $407,853,186 without prior approval of statutory authorities.

NOTES TO FINANCIAL STATEMENTS

D. The Company made dividend payments during 2021 and 2020 of $250,000,000 and $0, respectively.

E. Within the limitation of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to the Company's stockholder.

F. No restrictions have been placed on the Company's unassigned surplus.

G. The Company does not have any advances to surplus not repaid.

H. The Company held none of its stock or stock of affiliated companies for special purposes.

I. The Company has not issued any surplus notes or debentures or similar obligations.

J. The change in unassigned funds (surplus) due to unrealized gains net of tax was $75,178,332 for 2021.

K. The Company has not issued any surplus notes or debentures or similar obligations during 2021.

The Company issued the following surplus debentures or similar obligations:

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year*	8 Unapproved Interest And/Or Principal
0001	10/08/1996	8.00%	$ 2,500,000	Yes	$ 2,500,000	$ 2,500,000	$ -
0002	12/30/1998	8.00%	$ 5,500,000	Yes	$ 5,500,000	$ 5,500,000	$ -
0003	09/09/1999	8.00%	$ 17,000,000	Yes	$ 17,000,000	$ 17,000,000	$ -
0004	06/19/2001	8.00%	$ 16,000,000	Yes	$ 16,000,000	$ 16,000,000	$ -
0005	12/31/2002	8.00%	$ 10,000,000	Yes	$ 10,000,000	$ 10,000,000	$ -
Total	XXX	XXX	$ 51,000,000	XXX	$ 51,000,000	$ 51,000,000	$ -

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	$ 200,000	$ 4,971,740				
0002	$ 440,000	$ 9,919,914				
0003	$ 1,360,000	$ 30,302,850				
0004	$ 1,280,000	$ 26,240,000				
0005	$ 800,000	$ 15,200,000				
Total	$ 4,080,000	$ 86,634,504	XXX	$ -	$ -	XXX

1 Item Number	15 Are Surplus Note Payments Contractually Linked? (Y/N)	16 Surplus Note Payments Subject to Admini-strative Offsetting Provisions? (Y/N)	17 Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
0001	No	No	No	Yes	Cash
0002	No	No	No	Yes	Cash
0003	No	No	No	Yes	Cash
0004	No	No	No	Yes	Cash
0005	No	No	No	Yes	Cash
Total	XXX	XXX	XXX	XXX	XXX

1 Item Number	20 Principal Amount of Assets Received Upon Issuance	21 Book/Adjusted Carry Value of Assets	22 Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001	$ 2,500,000	$ 2,500,000	Yes
0002	$ 5,500,000	$ 5,500,000	Yes
0003	$ 17,000,000	$ 17,000,000	Yes
0004	$ 16,000,000	$ 16,000,000	Yes
0005	$ 10,000,000	$ 10,000,000	Yes
Total	$ 51,000,000	$ 51,000,000	XXX

NOTES TO FINANCIAL STATEMENTS

L. The Company did not have any quasi-reorganizations during 2021.

M. The Company did not have any quasi-reorganizations during 2021.

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

The Company has unfunded commitments to limited partnerships of $379.5 million as of December 31, 2021.

B. Assessments

Assessments are, from time to time, levied on the Company by life and health guaranty associations by most states in which the Company is licensed to cover losses to policyholders of insolvent or rehabilitated companies. In some states, these assessments can be partially recovered through a reduction in future premium taxes. The Company paid assessments of $25,134 and $66,125 during the years ended December 31, 2021 and 2020, respectively.

C. Gain Contingencies

The Company did not have any gain contingencies as of December 31, 2021.

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

The Company did not pay amounts during the reporting period to settle claims related to extra contractual obligations or bad faith claims stemming from lawsuits.

E. Joint and Several Liabilities

The Company did not have any joint or several liabilities as of December 31, 2021.

F. All Other Contingencies

The Company is occasionally involved in litigation, both as a defendant and as a plaintiff. In addition, state regulatory bodies, such as state insurance departments, the Securities and Exchange Commission, the Department of Labor, and other regulatory bodies regularly make inquiries and conduct examinations or investigations concerning its compliance with, among other things, insurance laws, securities laws and the Employee Retirement Income Security Act of 1974, as amended.

In accordance with applicable accounting guidelines, the Company will establish an accrued liability for litigation and regulatory matters when those matters present loss contingencies that are both probable and estimable. As a litigation or regulatory matter is developing, the Company, in conjunction with outside counsel, evaluates on an ongoing basis whether the matter presents a loss contingency that meets conditions indicating the need for accrual and/or disclosure, and if not the matter will continue to be monitored for further developments. If and when the loss contingency related to litigation or regulatory matters is deemed to be both probable and estimable, the Company will establish an accrued liability with respect to that matter and will continue to monitor the matter for further developments that may affect the amount of the accrued liability.

The Company has an accrued liability of $2,100 and $1.9 million at December 31, 2021 and 2020, respectively, related to a product regulatory matter with a state insurance department.

There can be no assurance that any pending or future litigation will not have a material adverse effect on its business, financial condition, or results of operations.

NOTE 15 Leases

A. Lessee Leasing Arrangements:

(1) The Company leases home office space and certain other equipment under operating leases which expire through 2026. Some of these renewals are subject to adjustments in future periods. During the years ended December 31, 2021 and 2020, rent expense totaled $3,533,617 and $3,898,998 respectively.

(2) a. At December 31, 2021, minimum rental payments due under all non-cancelable operating leases with initial terms of one year or more are:

	Operating Leases
1. 2022	$ 2,307,348
2. 2023	$ 2,094,884
3. 2024	$ 2,067,119
4. 2025	$ 1,952,785
5. 2026	$ 1,645,588
6. Total	$ 10,067,723

(3) The company is not involved in any sales - leaseback transactions.

B. Lessor Leases

The Company is not a lessor under any leasing arrangements.

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

(1)The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of the period indicated:

	ASSETS		LIABILITIES	
	12/31/2021	12/31/2020	12/31/2021	12/31/2020
a. Swaps				
b. Futures				
c. Options	$ 379,441,218	$ 342,327,399	$ -	
d. Total	$ 379,441,218	$ 342,327,399	$ -	$ -

(2-3 See Note 1- Summary of Significant Accounting Policies for a summary of the Company's accounting policy for derivatives. See Note 8 - Derivatives for a description of the nature and terms of the Company's derivatives, including market risk and credit risk.

(4) As of December 31, 2021, the Company held $1,293,317,176 of cash and cash equivalents received from counterparties for derivative collateral, which is included in other liabilities in the financial statements. See Schedule DB of the Company's annual statement for additional detail.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

For the twelve months ended December 31, 2021, the Company did not have transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

The company did not have any transactions surrounding the transfers and servicing of financial assets during the twelve months ended December 31, 2021.

C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the twelve months ended December 31, 2021, the Company did not have any transactions qualifying as wash sales.

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

A. ASO Plans:

The Company did not have ASO plans during 2021.

B. ASC Plans:

The Company did not have any ASC plans during 2021.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company did not have any Medicare or other similarly structured cost based reimbursement contracts during 2021.

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

The Company did not have any direct premiums written by managing general agents or third party administrators during 2021.

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - Industrial & Miscellaneous	$ -	$ 80,096,816	$ -	$ -	$ 80,096,816
Bonds - ABS	$ -	$ 2,384,059	$ -	$ -	$ 2,384,059
Preferred stock	-	-	-	-	-
Common Stock	-	5,024,247	6,349,328	-	11,373,575
Warrants	-	905,350	-	-	905,350
Total assets at fair value/NAV	$ -	$ 88,410,472	$ 6,349,328	$ -	$ 94,759,800

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

Description	Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2021
a. Assets										
Common Stock	$ -	$ -	$ -	$ -	$ 4,459,328	$ -	$ -	$ -	$ 1,890,000	$ 6,349,328

(3) Policy on Transfers Into and Out of Level 3

Transfers of securities among the levels occur at times and depend on the type of inputs used to determine fair value of each security. There were no transfers between levels during any period presented.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Fair value is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. The objective of a fair value measurement is to determine that price for each financial instrument at each measurement date. The Company met this objective using various methods of valuation that include market, income and cost approaches.

The Company categorizes its financial instruments into three levels of fair value hierarchy based on the priority of inputs used in determining fair value. The hierarchy defines the highest priority inputs (Level 1) as quoted prices in active markets for identical assets or liabilities. The lowest priority inputs (Level 3) are the Company's assumptions about what a market participant would use in determining fair value such as estimated future cash flows. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, a financial instrument's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the financial instrument. The Company categorizes its financial assets and liabilities recorded at fair value in the consolidated balance sheets as follows:

Level 1 - Quoted prices are available in active markets for identical financial instruments as of the reporting date. The Company does not adjust the quoted price for these financial instruments, even in situations where it holds a large position and a sale could reasonably impact the quoted price.

Level 2 - Quoted prices in active markets for similar financial instruments, quoted prices for identical or similar financial instruments in markets that are not active; and models and other valuation methodologies using inputs other than quoted prices that are observable.

Level 3 - Models and other valuation methodologies using significant inputs that are unobservable for financial instruments and include situations where there is little, if any, market activity for the financial instrument. The inputs into the determination of fair value require significant management judgment or estimation. Financial instruments that are included in Level 3 are securities for which no market activity or data exists and for which the Company used discounted expected future cash flows with its own assumptions about what a market participant would use in determining fair value.

NOTES TO FINANCIAL STATEMENTS

(5) Derivative Fair Values

None.

B. Other Fair Value Disclosures

None.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

The following table represents the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries and joint ventures). The fair values are also categorized into the three level fair value hierarchy.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 51,445,650,810	$ 47,113,897,532	$ 28,636,641	$ 51,417,014,169	$ -	$ -	$ -
Preferred stock	$ 52,975,722	$ 50,940,039	$ 49,528,282	$ 3,447,440	$ -	$ -	$ -
Common stock - unaffiliated	$ 11,373,575	$ 11,373,575	$ -	$ 5,024,247	$ 6,349,328	$ -	$ -
Mortgage loans on real-estate	$ 6,324,778,145	$ 6,192,693,809	$ -	$ -	$ 6,324,778,145	$ -	$ -
Derivatives instruments	$ 1,191,465,040	$ 379,441,218	$ -	$ 1,191,465,040	$ -	$ -	$ -
Policy loans	$ 752,389	$ 752,389	$ -	$ -	$ -	$ -	$ 752,389
Other invested assets	$ 1,398,622,997	$ 1,338,461,951	$ -	$ 570,763,441	$ 827,859,556	$ -	$ -
Cash and cash equivalents	$ 2,941,712,341	$ 2,941,712,341	$ 2,941,712,341	$ -	$ -	$ -	$ -
Short-term investments	$ 876,694,546	$ 876,553,498	$ 391,836,320	$ 484,858,226	$ -	$ -	$ -
Liabilities							
Policy benefit reserves	$ 42,157,284,345	$ 50,791,106,919	$ -	$ -	$ 42,157,284,345	$ -	$ -

The following methods and assumptions were used by the Company in estimating the fair values of financial instruments.

Bonds: The fair values of fixed maturity securities in an active and orderly market are determined by utilizing independent pricing services. The independent pricing services incorporate a variety of observable market data in their valuation techniques, including:

- reported trading prices
- benchmark yields
- broker-dealer quotes
- benchmark securities
- bids and offers
- credit ratings
- relative credit information, and
- other reference data

The independent pricing services also take into account perceived market movements and sector news, as well as a security's terms and conditions, including any features specific to that issue that may influence risk and marketability. Depending on the security, the priority of the use of observable market inputs may change as some observable market inputs may not be relevant or additional inputs may be necessary.

The independent pricing services provide quoted market prices when available. Quoted prices are not always available due to market inactivity. When quoted market prices are not available, the third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded. The Company generally obtains one value from our primary external pricing service. In situations where a price is not available from this service, the Company may obtain quotes or prices from additional parties as needed. Market indices of similar rated asset class spreads are considered for valuations and broker indications of similar securities are compared. Inputs used by the broker include market information, such as yield data and other factors relating to instruments or securities with similar characteristics. Valuations and quotes obtained from third party commercial pricing services are non-binding and do not represent quotes on which one may execute the disposition of the assets.

The Company validates external valuations at least quarterly through a combination of procedures that include the evaluation of methodologies used by the pricing services, comparison of the prices to a secondary pricing source, analytical reviews and performance analysis of the prices against trends, and maintenance of a securities watch list. Additionally, as needed, the Company utilizes discounted cash flow models or performs independent valuations on a case-by-case basis using inputs and assumptions similar to those used by pricing services. Although the Company does identify differences from time to time as a result of these validation procedures, no significant adjustments were made as of December 31, 2021 and 2020.

Preferred and common stock: The fair values of preferred and unaffiliated common stocks are based on quoted market prices and discounted expected future cash flows.

Mortgage loans on real estate: The fair values of mortgage loans on real estate are calculated using discounted expected cash flows using current competitive market interest rates currently being offered for similar loans. The fair values of impaired mortgage loans on real estate that the Company has considered to be collateral dependent are based on the fair value of the real estate collateral (based on appraised values) less estimated costs to sell. The inputs utilized to determine fair value of all mortgage loans are unobservable market data (competitive market interest rates); therefore, fair value of mortgage loans falls into Level 3 in the fair value hierarchy.

NOTES TO FINANCIAL STATEMENTS

Other invested assets: The fair values of other invested assets are obtained from third parties and are based on quoted market prices when available. The third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded.

Derivatives: The fair values of derivative instruments, primarily call options, are based upon the amount of cash that the Company will receive to settle each derivative instrument on the reporting date. These amounts are determined by our investment team using industry accepted valuation models. Inputs include market volatility and risk free interest rates and are used in income valuation techniques in arriving at a fair value for each option contract. The Company has no performance obligations related to the call options purchased to fund our fixed index annuity policy liabilities.

Policy loans: The Company has not attempted to determine the fair values associated with its policy loans as management believes any differences between the Company's carrying value and the fair values afforded these instruments are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure is not worth the benefit to be derived.

Cash, cash equivalents and short-term investments: Amounts reported in the statutory- basis balance sheets for these instruments are reported at their historical cost which approximates fair value due to the nature of the assets assigned to this category.

Policy benefit reserves: The fair values of the liabilities under contracts are stated at the cost the Company would incur to extinguish the liability (i.e., the cash surrender value). For period-certain annuity benefit contracts, the fair value is determined by discounting the benefits at the interest rates currently in effect for newly issued immediate annuity contracts.

D. Not Practicable to Estimate Fair Value

The Company has not attempted to determine the fair values associated with policy loans, as the Company believes any differences between carrying values and fair values are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure does not justify the benefit to be derived. As a result, the Company also has not determined an effective interest rate or maturity date.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Policy loans	$ 752,389	NA	NA	

E. Estimates using NAV practical expedient

None.

NOTE 21 Other Items

A. Unusual or Infrequent Items

The Company did not have any extraordinary items during 2021.

B. Troubled Debt Restructuring: Debtors

During the year ended December 31, 2021, the Company did not have any trouble debt restructuring.

C. Other Disclosures

The Company did not have any unusual items or investments pledged as collateral as of December 31, 2021.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2021.

E. State Transferable and Non-transferable Tax Credits

The Company did not have any state transferable or non-transferable tax credits as of December 31, 2021.

F. Subprime Mortgage Related Risk Exposure

The Company defines its exposure to subprime mortgages as any fixed income security primarily backed by mortgage pools with any of the following characteristics calculated on a weighted average basis:
First lien mortgages whose borrowers have FICO scores less than 650
First lien mortgages with loan-to-value ratios greater than 90%
Second lien mortgages whose borrowers have FICO scores less than 675
Borrowers with less than conventional documentation and FICO scores less than 650
Any security backed by a U.S. Government Agency or insured by FHA or VA is not considered to be subprime

The Company did not have any exposure to subprime securities during the twelve months ended December 31, 2021.

G. Retained Assets

As of December 31, 2021, the Company does not have any retained assets.

H. Insurance-Linked Securities (ILS) Contracts

As of December 31, 2021, the Company does not have any insurance-linked securities.

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

(1)	Amount of admitted balance that could be realized from an investment vehicle	$ 384,254,313
(2)	Percentage Bonds	67.4%
(3)	Percentage Stocks	1.6%
(4)	Percentage Mortgage Loans	17.8%
(5)	Percentage Real Estate	1.2%
(6)	Percentage Cash and Short-Term Investments	1.3%
(7)	Percentage Derivatives	0.2%
(8)	Percentage Other Invested Assets	10.5%

NOTES TO FINANCIAL STATEMENTS

NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through February 25, 2022.

There are no subsequent events to report.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through February 25, 2022.

There are no subsequent events to report.

The Company is not subject to an annual fee under Section 9010 of the Federal Affordable Care Act.

NOTE 23 Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes [ ] No [X]

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes [ ] No [X]

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes [ ] No [X]

a. If yes, what is the estimated amount of aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. $_____

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

2. Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes [ ] No [X]

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making their estimate. $ 1,586,303,463

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [X] No [ ]

If yes, what is the amount of reinsurance credits, whether as asset or reduction of liability, taken for such new agreements or amendments? $10,356,585,219

The Company has entered into two coinsurance agreements with EquiTrust Life Insurance Company (“EquiTrust”), covering 70% of certain of the Company’s fixed rate and index annuities issued from August 1, 2001 through December 31, 2001, 40% of those contracts issued during 2002 and 2003 and 20% of those contracts issued from January 1, 2004 to July 31, 2004, when the agreement was suspended by mutual consent of the parties. As a result of the suspension, new business will no longer be ceded to EquiTrust unless the parties mutually agree to resume the coinsurance of new business. These reinsurance transactions are summarized as follows:

Assumed Income Statement	12/31/2021	12/31/2020
Annuity Considerations	$ 1,674,081	$ 1,753,253
Commission and Expense Allowances	$ 401,976	$ 458,816
Benefits and Surrenders Ceded	$ 61,952,966	$ 75,532,220

Balance Sheet	12/31/2021	12/31/2020
Reserve Credit	$ 367,038,326	$ 408,533,058

NOTES TO FINANCIAL STATEMENTS

Effective July 1, 2013, the Company entered into an YRT reinsurance agreement (“2013 Agreement”) with Hannover covering inforce and new business net of any existing reinsurance agreements. Under the 2013 agreement, Hannover agreed to reinsure 45.6% of waived surrender charges on free partial withdrawals, Lifetime Income Benefit Rider (“LIBR”) payments and death claim payments and also LIBR payments greater than the fund value of the underlying contract. The Company pays quarterly reinsurance premiums under the agreement on policies with LIBR. In addition, an experience refund is calculated on a quarterly basis.

As of April 1, 2019, the Company recaptured all risks ceded under the 2013 Agreement and entered into a coinsurance funds withheld reinsurance agreement ("2019 Treaty"). Under the 2019 Treaty, Hannover assumes an 80% quota share of future claims associated with the LIBR and waived surrender charges on existing plan codes. In addition, Hannover will accept risks on newly issued policies through at least December 31, 2021. The aforementioned risks being ceded under the 2019 Treaty are consistent with the risks ceded under the 2013 Agreement.

The 2019 Treaty essentially amends and replaces the 2013 Agreement. As the 2019 Treaty covers business issued prior to the effective date of the agreement, and the recapture of the 2013 agreement and the 2019 agreement were entered into simultaneously, the initial net impact of the recapture gain and the 2019 Treaty of $95.5 million was recognized directly in surplus during the second quarter of 2019. The 2019 treaty was partially recaptured at September 30, 2021 and fully recaptured at December 31, 2021. These reinsurance transactions are summarized as follows:

Income Statement	12/31/2021	12/31/2020
Annuity Considerations	$ (12,285,831)	$ 200,192,725
Benefits and Surrenders Ceded	$ 47,507,723	$ 66,940,295

Balance Sheet	12/31/2021	12/31/2020
Reserves Credit	$ -	$ 1,398,948,292

Effective July 1, 2009, the Company entered into two funds withheld coinsurance agreements with Athene Life Re Ltd. (“Athene”), an unauthorized Bermuda life reinsurer. One agreement ceded 20% of certain index annuities issued from January 1, 2009, through December 31, 2009. The other agreement ceded 80% of the Company’s multi-year rate guaranteed annuities issued on or after July 1, 2009 through December 31, 2013. The Company remains liable to policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured. The balance due under these agreements with Athene represents the amortized cost of call options held by the Company to fund index credits related to the ceded business and cash due to Athene related to monthly settlements of policy activity. These transactions are summarized as follows:

Income Statement	12/31/2021	12/31/2020
Annuity Considerations	$ 1,584,513	$ 1,772,972
Commission and Expense Allowances	$ 3,126,474	$ 3,615,349
Benefits and Surrenders Ceded	$ 120,010,203	$ 154,678,920

Balance Sheet	12/31/2021	12/31/2020
Reserve Credit	$ 781,205,401	$ 857,391,078
Funds Withheld Under Treaty	$ 788,542,577	$ 859,828,919

Effective January 1, 2014, the Company entered into an annuity modified coinsurance agreement with Athene. The amended agreement cedes 80% of the Company's multi-year rate guaranteed annuities ("MYGA") issued on or after January 1, 2014 (both direct MYGA business and MYGA business assumed from Eagle Life) and 80% of certain of the Company's index annuities issued from August 1, 2016 through December 31, 2016. In addition, the agreement cedes 100% of certain fixed index annuities the Company assumes from Eagle Life. The Company remains liable to policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured.

Effective January 1, 2021, no new business is being ceded to Athene under the modified coinsurance agreement. The transaction is summarized as follows:

Income Statement	12/31/2021	12/31/2020
Annuity Considerations	$ 11,200,820	$ 33,424,951
Commission and Expense Allowances	$ 15,498,148	$ 17,851,324
Benefits and Surrenders Ceded	$ 675,979,416	$ 236,176,487

Balance Sheet	12/31/2021	12/31/2020
Mod Co Reserve	$ 2,771,648,568	$ 3,207,334,726

Effective January 1, 2021, no new business is being ceded to Athene under the modified coinsurance agreement.

During December of 2010, the Company entered into a coinsurance agreement with Eagle Life in which the Company is ceding 100% of the risk associated with certain fixed annuities issued on or after January 1, 2010 through December 31, 2013 to Eagle Life. This coinsurance agreement is summarized as follows:

Income Statement	12/31/2021	12/31/2020
Annuity Considerations	$ 87,511	$ 68,768
Commission and Expense Allowances	$ 70,526	$ 67,298
Benefits and Surrenders Ceded	$ 11,227,597	$ 9,346,942

Balance Sheet	12/31/2021	12/31/2020
Reserve Credit	$ 131,094,465	$ 137,318,120

Effective January 1, 2014, no new business is being ceded to Eagle Life under this coinsurance agreement.

Effective January 1, 2014, the Company entered into a coinsurance agreement with Eagle Life under which the Company assumes 80% of certain of Eagle Life’s fixed index annuities issued on or after January 1, 2014 through December 31, 2016, 50% of certain of Eagle Life’s fixed index annuities issued on or after January 1, 2017 through December 31, 2018 and 20% of certain of Eagle Life’s fixed index annuities beginning January 1, 2019. In addition, the Company has a coinsurance agreement with Eagle Life in which the Company is assuming 100% of Eagle Life’s MYGA business. These coinsurance agreements are summarized as follows:

Income Statement	12/31/2021	12/31/2020
Annuity Considerations	$ 11,371,096	$ 34,579,228
Commission and Expense Allowances	$ 4,805,088	$ 5,834,435
Benefits and Surrenders Ceded	$ 618,995,912	$ 205,048,837

Balance Sheet	12/31/2021	12/31/2020
Reserve	$ 2,432,845,903	$ 2,833,350,055

NOTES TO FINANCIAL STATEMENTS

Effective January 1, 2021, the Company will no longer assume any new business from Eagle Life under this agreement.

Effective January 1, 2020, the Company entered into a coinsurance agreement with Eagle Life in which the Company is assuming 100% of the risk associated with certain fixed index annuities. On January 1, 2021, this agreement was amended to include 100% of certain of Eagle Life's single premium deferred annuity (SPDA) business for policies issued on or after January 1, 2021 and all policies in-force on December 31, 2020. This coinsurance agreement as of and for the period ended December 31, 2021 is summarized as follows:

Income Statement	12/31/2021	12/31/2020
Annuity Considerations	$ 2,309,748,089	$ 1,216,302
Commission and Expense Allowances	$ 57,800,295	$ 54,191
Benefits and Surrenders Ceded	$ 17,922,908	$ -

Balance Sheet	12/31/2021	12/31/2020
Reserve Credit	$ 2,307,828,275	$ 1,337,449

Effective October 1, 2021, the Company entered into a coinsurance funds withheld treaty with AEL Re Vermont, a newly formed Vermont-domiciled reinsurance affiliate, under which the Company is ceding 100% of the risk associated with the Lifetime Income Benefit Rider (“LIBR”) payments greater than the fund value of the underlying contract for certain of its FIA policies. All of the policies subject to the treaty require the policyholder to pay a fee for the option to exercise the LIBR benefit.

The difference between the statutory-basis reserves ceded and the initial Funds Withheld Account (“FWA”) will be financed through an excess of loss XOL treaty between the AEL Re Vermont and Hannover Life Reassurance Company of America (“HLRA”) whereby HLRA will pay 100% of LIBR claims after exhaustion of the contract values and the FWA. Effective October 1, 2021, the XOL coverage will be 25 years from the inception year of each yearly cohort (with extension to 30 years assuming the funds withheld account is continuously at least 80% of the target amount after 2031). AEL Re Vermont has obtained permission from the Vermont Insurance Division to treat the XOL agreement as an admitted asset.

The difference between the statutory-basis reserves ceded and the initial FWA represents a direct impact to Surplus for the Company. The coinsurance funds withheld treaty is summarized as follows:

Income Statement	12/31/2021
Annuity Considerations	$ 2,180,148,973
Commission and Expense Allowances	$ 1,643,730,825
Benefits and Surrenders Ceded	$ 70

Balance Sheet	12/31/2021
Reserve Credit	$ 2,146,131,470
Funds withheld under treaty	$ 563,802,573
Surplus Impact	$ 1,635,959,100

Effective December 31, 2021, American Equity Life executed a coinsurance agreement with AEL Re Bermuda, an affiliated Bermuda reinsurer wholly owned by American Equity Investment Life Holding Company, to reinsure a quota share of fixed index annuities issued from January 1, 1997 through December 31, 2007. The treaty is maintained on a funds withheld basis. The coinsurance funds withheld treaty is summarized as follows:

Income Statement	12/31/2021
Annuity Considerations	$ 3,792,785,088
Commission and Expense Allowances	$ 65,000,000
Benefits and Surrenders Ceded	$ -

Balance Sheet	12/31/2021
Reserve Credit	$ 3,785,806,172
Funds withheld under treaty	$ 3,802,709,510

Effective July 1, 2021 American Equity Investment Life Insurance Company (“American Equity Life”) entered into a reinsurance agreement with North End Re (Cayman) SPC (“North End Re”) (North End Re reinsurance treaty), a wholly owned subsidiary of Brookfield Asset Management Reinsurance Partners Ltd. (“Brookfield Reinsurance”) to reinsure 100% of certain in-force fixed indexed annuity product liabilities as of the effective date of the reinsurance agreement, 70% on a modified coinsurance (“modco”) basis and 30% on a coinsurance basis. The liabilities reinsured on a coinsurance basis will be secured by assets held in both a statutory and supplemental trust (collectively referred to as the “trusts”). The liabilities reinsured on a modco basis will be secured by a segregated modco account in which the assets are maintained by American Equity Life. American Equity Life will receive an annual ceding commission equal to 49 basis points based on the initial cash surrender value of liabilities ceded.

As part of the North End Re reinsurance treaty, American Equity Life is also ceding 75% of certain fixed index annuities issued after the effective date of the agreement, 70% on a modco basis and 30% on a coinsurance basis to North End Re. On sales subsequent to the effective date of the North End Re reinsurance treaty, American Equity Life will receive an annual ceding commission equal to 140 basis points based on the initial cash surrender value of liabilities ceded.

In addition, American Equity Life will receive certain acquisition cost reimbursements and an on-going annual expense reimbursement on each policy subject to the reinsurance agreement for the entirety of the policy duration. As a result of the North End Re reinsurance treaty, there is a deferred gain which represents the unamortized portion of the cost of reinsurance related to the in-force business which will be amortized over the life of the underlying reinsured policies. American Equity Life remains liable to policyholders with respect to the policy liabilities ceded to North End Re should North End Re fail to meet the obligations it has reinsured. The assets in the trusts and modco account are required to remain at a value that is sufficient to support the current balance of policy benefit liabilities of the ceded business on a statutory basis. The assets in the trusts and modco account are subject to investment management agreements between American Equity Life and North End Re.

The transaction is summarized as follows:

Income Statement	12/31/2021
Annuity Considerations	$ 4,157,276,799
Commission and Expense Allowances	$ 169,322,616
Reserve Adjustment on Reinsurance Ceded	$ 3,097,253,304
Benefits and Surrenders Ceded	$ 120,406,888
Change in aggregate reserve	$ 1,327,394,274
Deferred Gain (included in Aggregate write-ins for deductions)	$ 302,494,190

Balance Sheet	12/31/2021
Reserve Credit	$ 1,327,394,274
Modco Reserve (included as inset on Aggregate Reserves)	$ 3,097,253,304

B. Uncollectible Reinsurance

The Company does not have any uncollectible reinsurance.

NOTES TO FINANCIAL STATEMENTS

C. Commutation of Reinsurance Reflected in Income and Expenses.

The Company does not have any commutation of ceded reinsurance.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company has no reinsurance agreements with certified reinsurers whose rating was downgraded or status was subject to revocation.

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

The Company does not have any reinsurance of variable annuity contracts.

F. Affiliated Captive Reinsurers

The Company has reinsurance agreements with the following affiliated captive reinsurers of AEL Re Vermont and AEL Re Bermuda.

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

The Company has no ceding entities that utilize captive reinsurers to assume reserves subject to the XXX/AXXX Captive Framework.

H. Reinsurance Credit

1.-6. None

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Disclose the method used by the reporting entity to estimate accrued retrospective premium adjustments.

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

B. Disclose whether accrued retrospective premiums are recorded through written premium or as an adjustment to earned premium.

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

C. Disclose the amount of net premiums written that are subject to retrospective rating features, as well as the corresponding percentage to total net premiums written.

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

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.

The Company does not have any medical loss ratio rebates.

E. Risk Sharing Provisions of the Affordable Care Act

The Company is not subject to risk-sharing provisions of the Affordable Care Act.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A.-B. The Company did not have any change in incurred losses and loss adjustment expense during 2021.

NOTE 26 Intercompany Pooling Arrangements

A.-G.The Company did not participate in any intercompany pooling arrangements during 2021.

NOTE 27 Structured Settlements

A.-B.The Company did not have any structured settlements in 2021.

NOTE 28 Health Care Receivables

A.-B. The Company did not have any health care receivables as of December 31, 2021.

NOTE 29 Participating Policies

The Company did not have any participating policies during 2021.

NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	$	337,085
2. Date of the most recent evaluation of this liability		12/31/2021
3. Was anticipated investment income utilized in the calculation?		Yes [ ] No [X]

NOTES TO FINANCIAL STATEMENTS

NOTE 31 Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of fractional premiums upon the death of the insured. Surrender values are not promised in excess of legally computed reserves.

(2) As part of the underwriting process, an individual may be determined to be substandard. In such cases, additional premiums are charged depending on such determination.

The reserves for life, accident and health and annuity policies, developed by actuarial methods, are established and maintained on the basis of published mortality and morbidity tables using assumed interest rates and valuation methods that will provide, in the aggregate, reserves that are not less than the minimum valuation required by law or guaranteed policy cash values.

Unpaid claims include amounts for losses and related adjustment expenses and are determined using individual claim evaluations and statistical analysis. Unpaid claims represent estimates of the ultimate net costs of all losses, reported and unreported, which remain unpaid at the end of the current reporting period. These estimates are necessarily subject to the impact of future changes in claim severity, frequency and other factors. In spite of the variability inherent in such situations, management believes that the unpaid claim amounts are adequate. The estimates are continuously reviewed and as adjustments to these amounts become necessary, such adjustments are reflected in current operations.

The Company adopted IAC 191-97 and under this prescribed practice indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options. At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance.

(3) As of December 31, 2021, the Company has no insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa.

(4) The Tabular Interest, Tabular Less Actual Reserves Released and Tabular Cost have been determined by formula as described in the instructions.

(5) For the determination of Tabular Interest on fund not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

(6) None.

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 14,312,264,220	$ -	$ -	$ 14,312,264,220	25.00%
b. At book value less current surrender charge of 5% or more	$ 26,940,895,300	$ -	$ -	$ 26,940,895,300	47.00%
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)	$ 41,253,159,520	$ -	$ -	$ 41,253,159,520	72.00%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 15,712,214,865	$ -	$ -	$ 15,712,214,865	27.40%
(2) Not subject to discretionary withdrawal	$ 353,925,511	$ -	$ -	$ 353,925,511	0.60%
(3) Total (gross: direct + assumed)	$ 57,319,299,896	$ -	$ -	$ 57,319,299,896	100.0%
(4) Reinsurance ceded	$ 8,536,706,687	$ -	$ -	$ 8,536,706,687	
(5) Total (net)* (3) - (4)	$ 48,782,593,209	$ -	$ -	$ 48,782,593,209	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 4,555,511,340	$ -	$ -	$ 4,555,511,340	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

B. GROUP ANNUITIES:

The Company did not have any Group Annuities as of December 31, 2021.

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment					
b. At book value less current surrender charge of 5% or more					
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)					
e. At book value without adjustment (minimal or no charge or adjustment)					
(2) Not subject to discretionary withdrawal	$ 217,830,651	$ -	$ -	$ 217,830,651	100.0%
(3) Total (gross: direct + assumed)	$ 217,830,651	$ -	$ -	$ 217,830,651	100.0%
(4) Reinsurance ceded	$ 4,040,622	$ -	$ -	$ 4,040,622	
(5) Total (net)* (3) - (4)	$ 213,790,029	$ -	$ -	$ 213,790,029	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:					

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

		Amount
(1)	Exhibit 5, Annuities Section, Total (net)	$ 48,646,926,849
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 135,666,363
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 213,790,030
(4)	Subtotal	$ 48,996,383,242
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	
(11)	Subtotal	
(12)	Combined Total	$ 48,996,383,242

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life	$ 1,880,516	$ 1,878,254	$ 1,879,385
c. Universal Life with Secondary Guarantees			
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance	$ -	$ 21,185,629	$ 23,236,134
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves	$ -	$ 763,711	$ 837,629
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	$ 42,401
b. Accidental Death Benefits	XXX	XXX	$ 234
c. Disability - Active Lives	XXX	XXX	$ 469
d. Disability - Disabled Lives	XXX	XXX	$ 83,327
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)	$ 1,880,516	$ 23,827,594	$ 26,079,579
(4) Reinsurance ceded	$ -	$ 557,354	$ 665,895
(5) Total (net) (3) - (4)	$ 1,880,516	$ 23,270,240	$ 25,413,684

	Account Value	Cash Value	Reserve
B. Separate Account with Guarantees			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life			
c. Universal Life with Secondary Guarantees			
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance			
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves			
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	
b. Accidental Death Benefits	XXX	XXX	
c. Disability - Active Lives	XXX	XXX	
d. Disability - Disabled Lives	XXX	XXX	
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)			
(4) Reinsurance ceded			
(5) Total (net) (3) - (4)			

NOTES TO FINANCIAL STATEMENTS

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life			
c. Universal Life with Secondary Guarantees			
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance			
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves			
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	
b. Accidental Death Benefits	XXX	XXX	
c. Disability - Active Lives	XXX	XXX	
d. Disability - Disabled Lives	XXX	XXX	
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)			
(4) Reinsurance ceded			
(5) Total (net) (3) - (4)			

D. Life & Accident & Health Annual Statement:	Amount
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 24,492,258
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	$ 469
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 83,327
(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 837,628
(6) Subtotal	$ 25,413,682
Separate Accounts Statement	
(7) Exhibit 3, Line 0199999, Column 2	
(8) Exhibit 3, Line 0499999, Column 2	
(9) Exhibit 3, Line 0599999, Column 2	
(10) Subtotal (Lines (7) through (9))	
(11) Combined Total (6) and (10))	$ 25,413,682

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of the end of current period, were as follows:

Type	Gross	Net of Loading
(1) Industrial		
(2) Ordinary new business		
(3) Ordinary renewal	$ 1,236,104	$ 1,128,838
(4) Credit Life		
(5) Group Life		
(6) Group Annuity		
(7) Totals	$ 1,236,104	$ 1,128,838

NOTE 35 Separate Accounts

The Company did not have any Separate Accounts as of December 31, 2021.

NOTE 36 Loss/Claim Adjustment Expenses

The Company did not have loss/claim adjustment expenses during 2021.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... IOWA

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001039828

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2020

3.4 By what department or departments?
DEPARTMENT OF COMMERCE, DIVISION OF INSURANCE, STATE OF IOWA .....

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [X] No [ ]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

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

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

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

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

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	.....	.....	.....	.....	.....

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

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [ ] N/A [X]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

EY 801 GRAND AVE SUITE 3100, DES MOINES, IA 50309 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

DANNY D PURCELL SR. MANAGING ACTUARY AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY 6000 WESTOWN PARKWAY WEST DES MOINES, IA 50266 .....

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

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

12.12 Number of parcels involved .....

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

12.2 If, yes provide explanation:

.....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

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

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

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

c. Compliance with applicable governmental laws, rules and regulations;

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

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

.....

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 12,831,468

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

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

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

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

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

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

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $

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

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

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$
26.28	On deposit with states	$ 2,443,378
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
26.32	Other	$ 10,883,581,567

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

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

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

1 Name of Custodian(s)	2 Custodian's Address
STATE STREET BANK & TRUST	225 LIBERTY STREET, 2 WORLD FINANCIAL CENTER, NEW YORK, NY 10281

GENERAL INTERROGATORIES

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

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... Yes [ ] No [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
ADAMS STREET PARTNERS, LLC	U
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	A
ARES CAPITAL MANAGEMENT III LLC	U
BARINGS LLC	U
BLACKROCK FINANCIAL MANAGEMENT INC.	U
BROOKFIELD ASSET MANAGEMENT REINSURANCE ADVISOR LLC	U
CONTERRA	U
METLIFE INVESTMENT MANAGEMENT, LLC	U
OAKTREE CAPITAL MANAGEMENT, L.P.	U
PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	U
VOYA INVESTMENT MANAGEMENT CO. LLC	U

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [X] No [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [X] No [ ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109358	ADAMS STREET PARTNERS, LLC	549300GXE0BEF8KQ2C40	SEC #801-58169	NO
	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	549300RK5RZQ740FPL83	SEC	DS
168076	ARES CAPITAL MANAGEMENT III LLC	549300N5FJT73X2E7715	SEC #801-78341	NO
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	SEC #801-241	NO
107105	BLACKROCK FINANCIAL MANAGEMENT INC.	549300LVXYIVJKE13M84	SEC #801-48433	NO
312792	BROOKFIELD ASSET MANAGEMENT REINSURANCE ADVISOR LLC	254900HOHYXPY9MJ6D52	SEC #801-120634	NO
	CONTERRA			NO
142463	METLIFE INVESTMENT MANAGEMENT, LLC	EAU072Q8FCR1S0XGYJ21	SEC #801-67314	NO
106793	OAKTREE CAPITAL MANAGEMENT, L.P.	J0AJT0QKF9HWVYTX5K56	SEC #801-48923	NO
171026	PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	549300E8PSWPQKEDX975	SEC #801-79924	NO
106494	VOYA INVESTMENT MANAGEMENT CO. LLC	L1XJE5NM4QE6WXSI2J24	SEC #801-9046	NO

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	47,990,451,030	52,322,457,654	4,332,006,624
31.2 Preferred stocks	50,940,039	52,975,711	2,035,672
31.3 Totals	48,041,391,069	52,375,433,365	4,334,042,296

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

FAIR VALUES ARE DETERMINED BY USING MATRICES, BROKER QUOTES, EXCHANGE PRICES, PRICING SERVICES, AND OTHER EXTERNAL SOURCES.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No [ ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 529,242

38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	209,909

39.1 Amount of payments for legal expenses, if any? ..... $ 5,469,956

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Skadden, Arps, Slate, Meagher & Flom LLP	2,616,082

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 63,863

40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	37,088

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

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

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

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $

1.62 Total incurred claims ..... $

1.63 Number of covered lives .....

All years prior to most current three years

1.64 Total premium earned ..... $

1.65 Total incurred claims ..... $

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $

1.72 Total incurred claims ..... $

1.73 Number of covered lives .....

All years prior to most current three years

1.74 Total premium earned ..... $

1.75 Total incurred claims ..... $

1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		50,543
2.2	Premium Denominator	(4,146,608,491)	2,221,357,190
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	142,591	151,882
2.5	Reserve Denominator	48,989,168,914	50,965,326,153
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $

3.4 State the authority under which Separate Accounts are maintained:

.....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ ] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... $

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

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

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $

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

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
AEL RE VERMONT, INC	17189	VT	2,146,131,470			2,149,854,203

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $

7.2 Total Incurred Claims ..... $

7.3 Number of Covered Lives .....

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 123,633,473

9.22 Received ..... $ 793,503

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

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $

10.22 Page 4, Line 1 ..... $

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 1,586,600,540

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

12.11 Cash ..... $ 193,500,000

12.12 Stock ..... $ 80,000,000

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

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

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held? .....
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? .....
18.5 How many of the same were delegates of the subordinate branches? .....
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing [illegible] to applicants? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without [illegible] and by [illegible] of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the [illegible] ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which [illegible] money to be [illegible] ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year ..... %
    27.12 Subsequent Years ..... %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ .....
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? .....
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the [illegible] outstanding [illegible] ons that remain [illegible] surplus?

Date	Outstanding Lien Amount

NONE

NONE

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	82,010	86,924	92,157	96,500	101,723
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	7,921	8,962	10,227	12,386	14,855
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)				1,488	1,874,140
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	89,931	95,886	102,384	110,374	1,990,718
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)			1	553	4,585
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					28,466
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)			1	553	33,051
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	2,725,981	2,907,564	3,080,246	3,356,140	3,508,157
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	(4,149,388,765)	2,218,399,218	4,012,677,234	3,518,126,277	3,382,894,570
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)		417	8,819	(731,250)	6,972,217
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	10,065	12,111	26,555	40,800	52,251
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	44,229	37,881	45,306	56,726	76,646
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	(4,146,608,491)	2,221,357,191	4,015,838,160	3,520,848,693	3,393,503,841
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	60,422,420,380	57,643,547,637	57,673,180,205	53,705,158,340	51,891,654,713
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	56,343,888,516	53,914,815,652	54,182,984,385	50,453,277,445	48,886,000,634
23.	Aggregate life reserves (Page 3, Line 1)	48,808,006,893	50,820,143,650	50,501,387,086	48,131,995,654	45,266,057,682
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	501,439	551,746	623,337	685,370	846,667
25.	Deposit-type contract funds (Page 3, Line 3)	213,790,029	225,100,569	237,059,160	248,269,700	255,934,617
26.	Asset valuation reserve (Page 3, Line 24.01)	347,507,829	241,733,039	326,158,432	284,707,835	250,249,597
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	4,076,031,864	3,726,231,985	3,487,695,820	3,249,380,895	3,003,154,080
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(4,651,817,906)	1,574,417,202	3,486,301,661	3,754,350,715	4,130,012,825
	Risk-Based Capital Analysis					
30.	Total adjusted capital	4,437,574,429	3,978,900,748	3,824,457,488	3,542,339,375	3,260,327,667
31.	Authorized control level risk - based capital	554,440,597	534,717,046	514,332,754	491,543,476	430,709,480
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	79.3	76.3	87.0	89.8	87.5
33.	Stocks (Lines 2.1 and 2.2)	0.9	0.5	0.5	0.5	1.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	10.4	7.9	6.8	6.6	6.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	6.4	12.9	2.5	0.5	3.0
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	0.6	0.6	0.7	0.8	0.7
39.	Other invested assets (Line 8)	2.3	1.7	1.6	1.8	1.4
40.	Receivables for securities (Line 9)	0.1	0.1	0.0	0.0	0.2
41.	Securities lending reinvested collateral assets (Line 10)		0.0	0.9		
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	478,669,446	288,546,907	248,256,427	220,026,551	206,995,102
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	487,300	494,885	533,594	2,192,254	6,835,980
50.	Total of above Lines 44 to 49	479,156,746	289,041,792	248,790,021	222,218,805	213,831,082
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	157,395,973	11,755,174	12,253,762	21,041,097	9,485,260
53.	Total admitted assets (Page 2, Line 28, Col. 3)	60,422,420,380	57,643,547,637	57,673,180,205	53,705,158,340	51,891,654,713
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	3,456,916,347	2,323,344,669	2,215,862,868	2,800,649,557	3,119,973,622
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(18,190,857)	(145,011,143)	(23,829,625)	(18,436,338)	(1,156,734)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	75,178,332	(2,884,914)	20,036,502	13,678,225	10,527,496
57.	Total of above Lines 54, 55 and 56	3,513,903,822	2,175,448,612	2,212,069,745	2,795,891,444	3,129,344,384
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	4,056,328,233	3,482,368,060	3,101,818,175	2,777,062,356	2,330,281,669
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	75,750	105,476	108,026	153,239	307,393
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	78,229	203,699	660,704	589,448	923,677
61.	Increase in A & H reserves (Line 19, Col. 6)	(50,307)	(71,591)	(62,033)	(161,297)	(51,198)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)					
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	33.1	14.1	11.8	12.5	13.1
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.6	4.5	4.3	4.8	2.9
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	47.0	68.1	63.1	(9.8)	198.5
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	3.6	3.2	2.3	3.9	10.3
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	39,580	47,970	56,697	68,044	100,798
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	49,178	60,000	69,154	86,558	94,551
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	4,793	13,263	11,244	20,376	39,825
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	5,000	5,000	3,400	4,257	9,687
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	929,185	944,353	855,277	523,913	730,197
74.	Ordinary - individual annuities (Page 6, Col. 4)	(846,642,251)	109,534,343	166,229,297	226,708,743	369,275,680
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	1,025,401	5,768,108
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	20,895	16,051	7,254	135,741	1,338,223
78.	Group annuities (Page 6, Col. 5)					
79.	A & H-group (Page 6.5, Col. 3)	(54,109)	(54,403)	(34,575)	(24,269)	(87,871)
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	119,323	104,056	81,527	115,687	31,899
82.	Aggregate of all other lines of business (Page 6, Col. 8)					
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	(845,626,957)	110,544,400	167,138,780	228,485,217	377,056,236

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

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

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,737,598				2,737,598
2. Annuity considerations	3,661,383,501				3,661,383,501
3. Deposit-type contract funds	13,688,839	XXX		XXX	13,688,839
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,677,809,938				3,677,809,938
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,399,005				2,399,005
10. Matured endowments					
11. Annuity benefits	1,338,026,709				1,338,026,709
12. Surrender values and withdrawals for life contracts	3,077,879,868				3,077,879,868
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	25,951,128				25,951,128
15. Totals	4,444,256,709				4,444,256,709
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year	266	2,802,801							266	2,802,801
Settled during current year:										
18.1 By payment in full	198	2,399,005							198	2,399,005
18.2 By payment on compromised claims										
18.3 Totals paid	198	2,399,005							198	2,399,005
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	198	2,399,005							198	2,399,005
19. Unpaid Dec. 31, current year (16+17-18.6)	68	403,796							68	403,796
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,234	95,885,993		(a)					6,234	95,885,993
21. Issued during year										
22. Other changes to in force (Net)	(382)	(5,954,580)							(382)	(5,954,580)
23. In force December 31 of current year	5,852	89,931,413		(a)					5,852	89,931,413

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fee					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			6,234	95,886						95,886
2. Issued during year										
3. Reinsurance assumed										
4. Revived during year			21	462						462
5. Increased during year (net)				351						351
6. Subtotals, Lines 2 to 5			21	813						813
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			6,255	96,699						96,699
Deductions during year:										
10. Death			249	2,891			XXX			2,891
11. Maturity							XXX			
12. Disability							XXX			
13. Expiry				8						8
14. Surrender			116	2,065						2,065
15. Lapse			38	1,316						1,316
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)				488						488
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			403	6,768						6,768
21. In force end of year (b) (Line 9 minus Line 20)			5,852	89,931						89,931
22. Reinsurance ceded end of year	XXX		XXX		XXX		XXX	XXX		
23. Line 21 minus Line 22	XXX		XXX	89,931	XXX	(a)	XXX	XXX		89,931
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	
25.	Other paid-up insurance			906	5,218
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing				
28.	Term policies - other			49	6,115
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)			49	6,115
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	187	1,806
34.	Totals, whole life and endowment			5,616	82,010
35.	Totals (Lines 31 to 34)			5,852	89,931

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary			89,931	
38.	Credit Life (Group and Individual)				
39.	Group				
40.	Totals (Lines 36 to 39)			89,931	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under insured groups is counted on a pro-rata basis				XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	134

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Actual Amount

47.2 For each $5,000 on husband, wife $1,000, children $2,500

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48.	Waiver of Premium			11	166				
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	11	(a) 166		(a)		(a)

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

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	3,011	3,802		
2.	Issued during year	81	415		
3.	Reinsurance assumed	3	4		
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	3,095	4,221		
	Deductions during year:				
6.	Decreased (net)	181	479		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	181	479		
9.	In force end of year (line 5 minus line 8)	2,914	3,742		
10.	Amount on deposit		(a) 137,814,408		(a)
11.	Income now payable	2,914	3,742		
12.	Amount of income payable	(a) 18,584,487	(a) 36,065,134	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	4,565	622,069	11	
2.	Issued during year	299	33,107		
3.	Reinsurance assumed		23,816		
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	4,864	678,992	11	
	Deductions during year:				
6.	Decreased (net)	821	38,800		
7.	Reinsurance ceded		7,538		
8.	Totals (Lines 6 and 7)	821	46,338		
9.	In force end of year (line 5 minus line 8)	4,043	632,654	11	
	Income now payable:				
10.	Amount of income payable	(a) 45,972,119	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a)	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 46,449,982,352	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	89	12,111			632	38,295
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	89	XXX		XXX	632	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	12	XXX		XXX	61	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	12	XXX		XXX	61	XXX
10.	In force end of year (line 5 minus line 9)	77	(a) 10,065		(a)	571	(a) 44,905

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

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

NONE

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	73,183,350
2.	Current year's realized pre-tax capital gains/(losses) of $ (5,184,685) transferred into the reserve net of taxes of $ (1,088,784)	(4,095,902)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(1,295,115)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	67,792,333
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(5,703,840)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	73,496,173

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	(4,627,378)	(1,076,462)		(5,703,840)
2.	2022	(488,002)	(1,485,579)	87,895	(1,885,686)
3.	2023	1,605,687	(943,451)	26,837	689,072
4.	2024	3,242,012	(678,415)	27,966	2,591,563
5.	2025	4,245,856	(398,719)	27,920	3,875,057
6.	2026	4,877,673	(110,567)	28,731	4,795,837
7.	2027	5,082,464	19,470	20,116	5,122,050
8.	2028	5,345,369	(3,608)	269	5,342,030
9.	2029	5,427,832	(26,039)	(22,221)	5,379,572
10.	2030	5,309,242	(53,842)	(43,105)	5,212,294
11.	2031	5,142,135	(80,007)	(63,453)	4,998,675
12.	2032	4,875,199	(77,261)	(76,455)	4,721,484
13.	2033	4,618,609	(49,038)	(77,115)	4,492,456
14.	2034	4,402,192	(19,132)	(78,139)	4,304,921
15.	2035	4,152,486	10,937	(77,159)	4,086,264
16.	2036	3,758,893	43,959	(79,114)	3,723,738
17.	2037	3,331,016	60,005	(80,302)	3,310,719
18.	2038	2,811,248	60,673	(81,874)	2,790,047
19.	2039	2,259,296	61,224	(82,480)	2,238,040
20.	2040	1,710,131	63,249	(85,837)	1,687,543
21.	2041	1,369,679	62,275	(85,359)	1,346,595
22.	2042	1,103,331	64,640	(86,030)	1,081,940
23.	2043	905,702	65,845	(82,099)	889,448
24.	2044	733,176	68,573	(80,535)	721,214
25.	2045	611,833	68,325	(75,587)	604,571
26.	2046	484,487	72,483	(74,590)	482,381
27.	2047	385,106	64,966	(64,555)	385,517
28.	2048	276,091	51,677	(51,351)	276,418
29.	2049	176,143	36,912	(36,679)	176,376
30.	2050	55,845	23,624	(23,475)	55,994
31.	2051 and Later	(4)	7,382	(7,336)	43
32.	Total (Lines 1 to 31)	73,183,349	(4,095,902)	(1,295,115)	67,792,332

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	214,577,431	25,544,154	240,121,585		1,611,416	1,611,416	241,733,000
2. Realized capital gains/(losses) net of taxes - General Account	(14,551,099)	(1,556,566)	(16,107,665)	6,027		6,027	(16,101,638)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	443,420	779,760	1,223,180	4,590,463	43,157,468	47,747,931	48,971,111
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	64,987,572	10,720,955	75,708,526		172,699	172,699	75,881,225
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	265,457,323	35,488,303	300,945,626	4,596,490	44,941,583	49,538,073	350,483,699
9. Maximum reserve	334,144,534	47,169,333	381,313,867	1,545,311	91,940,315	93,485,626	474,799,493
10. Reserve objective	197,592,385	36,050,614	233,643,000	1,545,311	91,386,249	92,931,559	326,574,559
11. 20% of (Line 10 - Line 8)	(13,572,988)	112,462	(13,460,525)	(610,236)	9,288,933	8,678,697	(4,781,828)
12. Balance before transfers (Lines 8 + 11)	251,884,336	35,600,765	287,485,101	3,986,254	54,230,516	58,216,770	345,701,871
13. Transfers				(2,440,943)	2,440,943		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	251,884,336	35,600,765	287,485,101	1,545,311	56,671,459	58,216,770	345,701,871

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	33,163,270	XXX	XXX	33,163,270	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	7,106,031,076	XXX	XXX	7,106,031,076	0.0005	3,553,016	0.0016	11,369,650	0.0033	23,449,903
2.2	1	NAIC Designation Category 1.B	1,132,803,976	XXX	XXX	1,132,803,976	0.0005	566,402	0.0016	1,812,486	0.0033	3,738,253
2.3	1	NAIC Designation Category 1.C	2,049,820,295	XXX	XXX	2,049,820,295	0.0005	1,024,910	0.0016	3,279,712	0.0033	6,764,407
2.4	1	NAIC Designation Category 1.D	2,541,328,500	XXX	XXX	2,541,328,500	0.0005	1,270,664	0.0016	4,066,126	0.0033	8,386,384
2.5	1	NAIC Designation Category 1.E	2,228,225,489	XXX	XXX	2,228,225,489	0.0005	1,114,113	0.0016	3,565,161	0.0033	7,353,144
2.6	1	NAIC Designation Category 1.F	5,124,010,943	XXX	XXX	5,124,010,943	0.0005	2,562,005	0.0016	8,198,418	0.0033	16,909,236
2.7	1	NAIC Designation Category 1.G	4,467,469,053	XXX	XXX	4,467,469,053	0.0005	2,233,735	0.0016	7,147,950	0.0033	14,742,648
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	24,649,689,332	XXX	XXX	24,649,689,332	XXX	12,324,845	XXX	39,439,503	XXX	81,343,975
3.1	2	NAIC Designation Category 2.A	6,426,681,056	XXX	XXX	6,426,681,056	0.0021	13,496,030	0.0064	41,130,759	0.0106	68,122,819
3.2	2	NAIC Designation Category 2.B	7,399,337,558	XXX	XXX	7,399,337,558	0.0021	15,538,609	0.0064	47,355,760	0.0106	78,432,978
3.3	2	NAIC Designation Category 2.C	5,196,171,625	XXX	XXX	5,196,171,625	0.0021	10,911,960	0.0064	33,255,498	0.0106	55,079,419
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	19,022,190,239	XXX	XXX	19,022,190,239	XXX	39,946,600	XXX	121,742,018	XXX	201,635,217
4.1	3	NAIC Designation Category 3.A	229,063,108	XXX	XXX	229,063,108	0.0099	2,267,725	0.0263	6,024,360	0.0376	8,612,773
4.2	3	NAIC Designation Category 3.B	244,054,061	XXX	XXX	244,054,061	0.0099	2,416,135	0.0263	6,418,622	0.0376	9,176,433
4.3	3	NAIC Designation Category 3.C	416,771,707	XXX	XXX	416,771,707	0.0099	4,126,040	0.0263	10,961,096	0.0376	15,670,616
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	889,888,876	XXX	XXX	889,888,876	XXX	8,809,900	XXX	23,404,077	XXX	33,459,822
5.1	4	NAIC Designation Category 4.A	45,844,825	XXX	XXX	45,844,825	0.0245	1,123,198	0.0572	2,622,324	0.0817	3,745,522
5.2	4	NAIC Designation Category 4.B	38,603,756	XXX	XXX	38,603,756	0.0245	945,792	0.0572	2,208,135	0.0817	3,153,927
5.3	4	NAIC Designation Category 4.C	32,984,259	XXX	XXX	32,984,259	0.0245	808,114	0.0572	1,886,700	0.0817	2,694,814
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	117,432,840	XXX	XXX	117,432,840	XXX	2,877,105	XXX	6,717,158	XXX	9,594,263
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
6.2	5	NAIC Designation Category 5.B	8,880,574	XXX	XXX	8,880,574	0.0630	559,476	0.1128	1,001,729	0.1880	1,669,548
6.3	5	NAIC Designation Category 5.C	2,444,830	XXX	XXX	2,444,830	0.0630	154,024	0.1128	275,777	0.1880	459,628
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	11,325,404	XXX	XXX	11,325,404	XXX	713,500	XXX	1,277,506	XXX	2,129,176
7.	6	NAIC 6	16,923,484	XXX	XXX	16,923,484	0.0000		0.2370	4,010,866	0.2370	4,010,866
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	44,740,613,445	XXX	XXX	44,740,613,445	XXX	64,671,949	XXX	196,591,128	XXX	332,173,318
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality	32,500,000	XXX	XXX	32,500,000	0.0021	68,250	0.0064	208,000	0.0106	344,500
12.	3	Medium Quality	340,238	XXX	XXX	340,238	0.0099	3,368	0.0263	8,948	0.0376	12,793
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	400	XXX	XXX	400	0.0000		0.2370	95	0.2370	95
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	32,840,638	XXX	XXX	32,840,638	XXX	71,618	XXX	217,043	XXX	357,388

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	391,836,320	XXX	XXX	391,836,320	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A	484,702,829	XXX	XXX	484,702,829	0.0005	242,351	0.0016	775,525	0.0033	1,599,519
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	484,702,829	XXX	XXX	484,702,829	XXX	242,351	XXX	775,525	XXX	1,599,519
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6	14,350	XXX	XXX	14,350	0.0000		0.2370	3,401	0.2370	3,401
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	876,553,499	XXX	XXX	876,553,499	XXX	242,351	XXX	778,925	XXX	1,602,920
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	3,305,591	XXX	XXX	3,305,591	0.0005	1,653	0.0016	5,289	0.0033	10,908
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	3,305,591	XXX	XXX	3,305,591	XXX	1,653	XXX	5,289	XXX	10,908
34.		Total (Lines 9 + 17 + 25 + 33)	45,653,313,173	XXX	XXX	45,653,313,173	XXX	64,987,572	XXX	197,592,385	XXX	334,144,534

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	303,264,616		XXX	303,264,616	0.0011	333,591	0.0057	1,728,608	0.0074	2,244,158
36.		Farm Mortgages - CM2 - High Quality	56,019,625		XXX	56,019,625	0.0040	224,079	0.0114	638,624	0.0149	834,692
37.		Farm Mortgages - CM3 - Medium Quality	20,000,000		XXX	20,000,000	0.0069	138,000	0.0200	400,000	0.0257	514,000
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	1,799,666,698		XXX	1,799,666,698	0.0015	2,699,500	0.0034	6,118,867	0.0046	8,278,467
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	2,421,323,951		XXX	2,421,323,951	0.0011	2,663,456	0.0057	13,801,547	0.0074	17,917,797
44.		Commercial Mortgages - All Other - CM2 - High Quality	825,383,632		XXX	825,383,632	0.0040	3,301,535	0.0114	9,409,373	0.0149	12,298,216
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	195,840,000		XXX	195,840,000	0.0069	1,351,296	0.0200	3,916,800	0.0257	5,033,088
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other	3,275,235		XXX	3,275,235	0.0029	9,498	0.0066	21,617	0.0103	33,735
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other	1,018,733		XXX	1,018,733	0.0000		0.0149	15,179	0.0149	15,179
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	5,625,792,490		XXX	5,625,792,490	XXX	10,720,955	XXX	36,050,614	XXX	47,169,333
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	5,625,792,490		XXX	5,625,792,490	XXX	10,720,955	XXX	36,050,614	XXX	47,169,333

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	9,780,449	XXX	XXX	9,780,449	0.0000		0.1580 (a)	1,545,311	0.1580 (a)	1,545,311
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR	478,669,447	XXX	XXX	478,669,447	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	488,449,896			488,449,896	XXX		XXX	1,545,311	XXX	1,545,311
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	298,097,874	XXX	XXX	298,097,874	0.0005	149,049	0.0016	476,957	0.0033	983,723
31.	2	High Quality	11,261,935	XXX	XXX	11,261,935	0.0021	23,650	0.0064	72,076	0.0106	119,377
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	309,359,809	XXX	XXX	309,359,809	XXX	172,699	XXX	549,033	XXX	1,103,099
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	365,229,549	XXX	XXX	365,229,549	0.0000		0.1945	71,037,147	0.1945	71,037,147
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	365,229,549	XXX	XXX	365,229,549	XXX		XXX	71,037,147	XXX	71,037,147
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	38,019,699			38,019,699	0.0000		0.0912	3,467,397	0.0912	3,467,397
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	38,019,699			38,019,699	XXX		XXX	3,467,397	XXX	3,467,397
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	103,371,340	XXX		103,371,340	0.0000		0.1580	16,332,672	0.1580	16,332,672
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	103,371,340	XXX		103,371,340	XXX		XXX	16,332,672	XXX	16,332,672
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	815,980,397			815,980,397	XXX	172,699	XXX	91,386,249	XXX	91,940,315

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

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	55,305	XXX	10,065	XXX		XXX		XXX		XXX	45,240	XXX		XXX		XXX		XXX
2. Premiums earned	55,660	XXX	10,065	XXX		XXX		XXX		XXX	45,595	XXX		XXX		XXX		XXX
3. Incurred claims	63,532	114.1	53,182	528.4							10,350	22.7						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	63,532	114.1	53,182	528.4							10,350	22.7						
6. Increase in contract reserves	(37,368)	(67.1)									(37,368)	(82.0)						
7. Commissions (a)	176	0.3									176	0.4						
8. Other general insurance expenses	1,662	3.0	205	2.0							1,457	3.2						
9. Taxes, licenses and fees	177	0.3	22	0.2							155	0.3						
10. Total other expenses incurred	2,015	3.6	227	2.3							1,788	3.9						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	27,481	49.4	(43,344)	(430.6)							70,825	155.3						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	27,481	49.4	(43,344)	(430.6)							70,825	155.3						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	31,377	25,000				6,377			
2. Advance premiums	3,334					3,334			
3. Reserve for rate credits									
4. Total premium reserves, current year	34,711	25,000				9,711			
5. Total premium reserves, prior year	35,065	25,000				10,065			
6. Increase in total premium reserves	(354)					(354)			
B. Contract Reserves:									
1. Additional reserves (a)	323,388					323,388			
2. Reserve for future contingent benefits	109,715					109,715			
3. Total contract reserves, current year	433,103					433,103			
4. Total contract reserves, prior year.	470,471					470,471			
5. Increase in contract reserves	(37,368)					(37,368)			
C. Claim Reserves and Liabilities:									
1. Total current year	38,460	36,960				1,500			
2. Total prior year	54,178	49,178				5,000			
3. Increase	(15,718)	(12,218)				(3,500)			

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	20,912	17,034				3,878			
1.2 On claims incurred during current year	58,338	48,366				9,972			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	23,461	22,546				915			
2.2 On claims incurred during current year	14,999	14,414				585			
3. Test:									
3.1 Lines 1.1 and 2.1	44,373	39,580				4,793			
3.2 Claim reserves and liabilities, December 31, prior year	54,178	49,178				5,000			
3.3 Line 3.1 minus Line 3.2	(9,805)	(9,598)				(207)			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	55,305	10,065				45,240			
2. Premiums earned	55,660	10,065				45,595			
3. Incurred claims	63,533	53,182				10,351			
4. Commissions	176					176			
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning Claim Reserves and Liabilities				
3. Ending Claim Reserves and Liabilities				
4. Claims Paid				
B. Assumed Reinsurance:				
5. Incurred Claims			63,533	63,533
6. Beginning Claim Reserves and Liabilities			54,178	54,178
7. Ending Claim Reserves and Liabilities			38,460	38,460
8. Claims Paid			79,251	79,251
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning Claim Reserves and Liabilities				
11. Ending Claim Reserves and Liabilities				
12. Claims Paid				
D. Net:				
13. Incurred Claims			63,533	63,533
14. Beginning Claim Reserves and Liabilities			54,178	54,178
15. Ending Claim Reserves and Liabilities			38,460	38,460
16. Claims Paid			79,251	79,251
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			63,533	63,533
18. Beginning Reserves and Liabilities			54,178	54,178
19. Ending Reserves and Liabilities			38,460	38,460
20. Paid Claims and Cost Containment Expenses			79,251	79,251

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
13183	26-3218907	10/01/2013	EAGLE LIFE INSURANCE COMPANY	IA	CO/I	IA		1,624,034,556	9,924,337			
13183	26-3218907	10/01/2013	EAGLE LIFE INSURANCE COMPANY	IA	CO/I	FA		807,001,911	359,697			
13183	26-3218907	10/01/2013	EAGLE LIFE INSURANCE COMPANY	IA	CO/I	SC		1,809,436				
13183	26-3218907	01/01/2020	EAGLE LIFE INSURANCE COMPANY	IA	CO/I	IA		94,664,903	81,804,124			
13183	26-3218907	01/01/2020	EAGLE LIFE INSURANCE COMPANY	IA	CO/I	FA		2,213,163,372	2,227,943,965			
0299999. General Account - U.S. Affiliates - Other								4,740,674,178	2,320,032,123			
0399999. Total General Account - U.S. Affiliates								4,740,674,178	2,320,032,123			
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates								4,740,674,178	2,320,032,123			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/G	DIS		83,327				
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	OL	18,695,902	6,769,342	161,317	231,333		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	DIS		469				
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	ADB		234				
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	CO/I	FA		689,765	12,173			
0899999. General Account - U.S. Non-Affiliates							18,695,902	7,543,137	173,490	231,333		
1099999. Total General Account - Non-Affiliates							18,695,902	7,543,137	173,490	231,333		
1199999. Total General Account							18,695,902	4,748,217,315	2,320,205,613	231,333		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							18,695,902	4,748,217,315	2,320,205,613	231,333		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							18,695,902	4,748,217,315	2,320,205,613	231,333		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/G	LTDI	10,065	25,000	36,960			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	OM	44,229	6,376	433,103	1,500		
0899999. U.S. Non-Affiliates							54,294	31,376	470,063	1,500		
1099999. Total - Non-Affiliates							54,294	31,376	470,063	1,500		
1199999. Total U.S. (Sum of 0399999 and 0899999)							54,294	31,376	470,063	1,500		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							54,294	31,376	470,063	1,500		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
			NONE			
9999999 Totals - Life, Annuity and Accident and Health						

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
17189	87-2625017	10/01/2021	AEL RE VERMONT INC	VT	COFW/I	IA		2,146,131,470		2,180,148,973				563,802,573
0199999. General Account - Authorized U.S. Affiliates - Captive								2,146,131,470		2,180,148,973				563,802,573
13183	26-3218907	01/01/2010	EAGLE LIFE INSURANCE COMPANY	IA	CO/I	FA		131,094,465	137,318,120	87,511				
0299999. General Account - Authorized U.S. Affiliates - Other								131,094,465	137,318,120	87,511				
0399999. Total General Account - Authorized U.S. Affiliates								2,277,225,935	137,318,120	2,180,236,484				563,802,573
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								2,277,225,935	137,318,120	2,180,236,484				563,802,573
63088	42-0623913	12/31/2011	EQUITRUST LIFE INSURANCE COMPANY	IA	CO/I	IA		292,141,685	321,541,646	1,191,233				
63088	42-0623913	12/31/2011	EQUITRUST LIFE INSURANCE COMPANY	IA	CO/I	FA		74,896,642	86,991,412	482,848				
88340	59-2859797	12/30/1998	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	OL		644,562	696,477	117,315				
88340	59-2859797	07/01/2007	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	IA		984,922	985,065	376,421				
88340	59-2859797	04/01/2019	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	IA			1,398,948,292	(12,662,252)				
88099	75-1608507	01/01/1997	OPTIMUM RE INSURANCE COMPANY	TX	OTH/I	OL		21,099	27,060					
70319	36-1933760	12/31/1995	WASHINGTON NATINAL INSURANCE COMPANY	IN	OTH/I	ADB		234	326					
0899999. General Account - Authorized U.S. Non-Affiliates								368,689,144	1,809,190,278	(10,494,435)				
1099999. Total General Account - Authorized Non-Affiliates								368,689,144	1,809,190,278	(10,494,435)				
1199999. Total General Account Authorized								2,645,915,079	1,946,508,398	2,169,742,049				563,802,573
1499999. Total General Account - Unauthorized U.S. Affiliates														
00000	98-1640447	12/31/2021	AEL RE BERMUDA LTD	BMU	COFW/I	IA		3,469,744,598		3,476,140,873				3,485,236,745
00000	98-1640447	12/31/2021	AEL RE BERMUDA LTD	BMU	COFW/I	FA		316,061,574		316,644,215				317,472,765
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other								3,785,806,172		3,792,785,088				3,802,709,510
1799999. Total General Account - Unauthorized Non-U.S. Affiliates								3,785,806,172		3,792,785,088				3,802,709,510
1899999. Total General Account - Unauthorized Affiliates								3,785,806,172		3,792,785,088				3,802,709,510
00000	AA-3194154	02/01/2007	ACE TEMPEST LIFE REINS LTD	BMU	CO/I	IA		1,092,281	1,043,638	306,290				
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	COFW/I	IA		594,627,449	622,711,694	492,482				603,828,841
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	COFW/I	FA		181,898,992	229,562,906					184,713,736
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	COFW/I	SC		4,678,960	5,116,478					
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	MCO/I	IA				10,331,171			1,821,236,440	
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	MCO/I	FA							948,964,580	
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	MCO/I	SC							1,447,549	
00000	AA-3770525	07/01/2021	NORTH END RE (CAYMAN)	CYM	CO/I	IA		1,327,394,273		1,247,183,040				
00000	AA-3770525	07/01/2021	NORTH END RE (CAYMAN)	CYM	MCO/I	IA				2,910,093,759			3,097,253,304	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates								2,109,691,955	858,434,716	4,168,406,742			5,868,901,873	788,542,577
2199999. Total General Account - Unauthorized Non-Affiliates								2,109,691,955	858,434,716	4,168,406,742			5,868,901,873	788,542,577
2299999. Total General Account Unauthorized								5,895,498,127	858,434,716	7,961,191,830			5,868,901,873	4,591,252,087
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified								8,541,413,206	2,804,943,114	10,130,933,879			5,868,901,873	5,155,054,660
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)								2,645,915,079	1,946,508,398	2,169,742,049				563,802,573
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)								5,895,498,127	858,434,716	7,961,191,830			5,868,901,873	4,591,252,087
9999999 - Totals								8,541,413,206	2,804,943,114	10,130,933,879			5,868,901,873	5,155,054,660

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
9999999 - Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
00000	98-1640447	12/31/2021	AEL RE BERMUDA LTD	3,785,806,172			3,785,806,172				3,802,709,510			3,785,806,172
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				3,785,806,172			3,785,806,172		XXX		3,802,709,510			3,785,806,172
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				3,785,806,172			3,785,806,172		XXX		3,802,709,510			3,785,806,172
0799999. Total General Account - Life and Annuity Affiliates				3,785,806,172			3,785,806,172		XXX		3,802,709,510			3,785,806,172
00000	AA-3194154	02/01/2007	ACE TEMPEST LIFE REINS LTD	1,092,281			1,092,281	1,093,000						1,092,281
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	781,205,401			781,205,401				788,542,577			781,205,401
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				782,297,682			782,297,682	1,093,000	XXX		788,542,577			782,297,682
1099999. Total General Account - Life and Annuity Non-Affiliates				782,297,682			782,297,682	1,093,000	XXX		788,542,577			782,297,682
1199999. Total General Account Life and Annuity				4,568,103,854			4,568,103,854	1,093,000	XXX		4,591,252,087			4,568,103,854
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				4,568,103,854			4,568,103,854	1,093,000	XXX		4,591,252,087			4,568,103,854
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				4,568,103,854			4,568,103,854	1,093,000	XXX		4,591,252,087			4,568,103,854
9999999 - Totals				4,568,103,854			4,568,103,854	1,093,000	XXX		4,591,252,087			4,568,103,854

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	WELLS FARGO BANK, NA	1,093,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	10,130,934	236,830	396,976	530,737	494,714
2.	Commissions and reinsurance expense allowances	1,903,135	29,971	40,135	41,665	50,176
3.	Contract claims	153,195	161,794	154,211	175,963	153,856
4.	Surrender benefits and withdrawals for life contracts	882,303	378,970	300,718	306,657	310,202
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	2,378,342	(246,155)	50,582	266,888	279,569
7.	Increase in aggregate reserve for life and accident and health contracts	5,800,851	62,023	135,820	(168,611)	(113,980)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected					
9.	Aggregate reserves for life and accident and health contracts	8,537,373	2,800,307	2,738,284	2,506,922	2,674,430
10.	Liability for deposit-type contracts	4,041	4,636	5,195	6,024	7,126
11.	Contract claims unpaid					
12.	Amounts recoverable on reinsurance					
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	22,890	12,624	6,415	6,924	7,924
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	4,591,252	4,042,510	4,220,393	4,059,220	3,808,586
19.	Letters of credit (L)	1,093	1,044	801	694	694
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	59,421,340,889		59,421,340,889
2.	Reinsurance (Line 16)	22,890,199	(22,890,199)	
3.	Premiums and considerations (Line 15)	1,217,395		1,217,395
4.	Net credit for ceded reinsurance	XXX	3,356,430,059	3,356,430,059
5.	All other admitted assets (balance)	976,971,896		976,971,896
6.	Total assets excluding Separate Accounts (Line 26)	60,422,420,380	3,333,539,860	63,755,960,240
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	60,422,420,380	3,333,539,860	63,755,960,240
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	48,808,508,332	8,537,372,582	57,345,880,914
10.	Liability for deposit-type contracts (Line 3)	213,790,029	4,040,622	217,830,651
11.	Claim reserves (Line 4)	181,498,210		181,498,210
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	28,607		28,607
14.	Other contract liabilities (Line 9)	73,496,177	54,889,968	128,386,145
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	4,591,252,087	(4,591,252,087)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	2,475,315,075	(671,511,225)	1,803,803,850
20.	Total liabilities excluding Separate Accounts (Line 26)	56,343,888,516	3,333,539,860	59,677,428,376
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	56,343,888,516	3,333,539,860	59,677,428,376
23.	Capital & surplus (Line 38)	4,078,531,864	XXX	4,078,531,864
24.	Total liabilities, capital & surplus (Line 39)	60,422,420,380	3,333,539,860	63,755,960,240
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	8,537,372,582		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	4,040,622		
30.	Other contract liabilities	54,889,968		
31.	Reinsurance ceded assets	22,890,199		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	8,619,193,371		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	4,591,252,087		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	671,511,225		
40.	Total ceded reinsurance payable/offsets	5,262,763,312		
41.	Total net credit for ceded reinsurance	3,356,430,059		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	258,489	34,259,177			34,517,665	
2. Alaska	AK	L		1,456,432			1,456,432	
3. Arizona	AZ	L	21,493	93,425,348			93,446,841	275,763
4. Arkansas	AR	L	247,865	12,768,534			13,016,399	
5. California	CA	L	11,553	129,659,689			129,671,241	1,173,166
6. Colorado	CO	L	15,433	155,160,513			155,175,946	245,324
7. Connecticut	CT	L	576	67,464,819			67,465,395	565,782
8. Delaware	DE	L	1,247	35,708,487			35,709,734	
9. District of Columbia	DC	L	819	3,040,445			3,041,265	
10. Florida	FL	L	234,466	296,451,794			296,686,261	1,195,845
11. Georgia	GA	L	320,658	65,773,577			66,094,235	285,178
12. Hawaii	HI	L	1,297	11,163,424			11,164,721	
13. Idaho	ID	L	492	28,066,874			28,067,366	66,000
14. Illinois	IL	L	17,405	148,040,692			148,058,098	463,398
15. Indiana	IN	L	29,569	117,963,515			117,993,084	180,750
16. Iowa	IA	L	9,238	98,269,604			98,278,842	201,251
17. Kansas	KS	L	52,355	34,336,828			34,389,182	84,465
18. Kentucky	KY	L	42,580	62,827,818			62,870,398	255,555
19. Louisiana	LA	L	76,778	52,116,609			52,193,386	192,000
20. Maine	ME	L		18,215,393			18,215,393	
21. Maryland	MD	L	306	66,707,094			66,707,400	150,000
22. Massachusetts	MA	L	4,988	93,505,897			93,510,886	100,000
23. Michigan	MI	L	17,318	167,344,717			167,362,035	255,824
24. Minnesota	MN	L		59,746,714			59,746,714	129,429
25. Mississippi	MS	L	17,658	27,975,836			27,993,494	
26. Missouri	MO	L	40,876	111,563,418			111,604,294	330,500
27. Montana	MT	L	12,182	7,837,161			7,849,343	
28. Nebraska	NE	L	4,132	23,563,422			23,567,554	238,868
29. Nevada	NV	L	5,302	30,109,666			30,114,968	114,455
30. New Hampshire	NH	L	1,097	29,562,925			29,564,022	
31. New Jersey	NJ	L	25,015	176,407,007			176,432,022	338,489
32. New Mexico	NM	L	1,911	10,488,025			10,489,936	314,268
33. New York	NY	N	4,456	1,874,371			1,878,827	
34. North Carolina	NC	L	274,502	121,770,634			122,045,136	163,131
35. North Dakota	ND	L	628	24,073,112			24,073,739	
36. Ohio	OH	L	76,784	175,753,718			175,830,502	1,072,890
37. Oklahoma	OK	L	14,838	23,747,568			23,762,406	241,951
38. Oregon	OR	L	672	24,263,953			24,264,625	
39. Pennsylvania	PA	L	6,027	172,680,898			172,686,925	1,201,977
40. Rhode Island	RI	L		20,837,921			20,837,921	
41. South Carolina	SC	L	12,989	119,891,533			119,904,523	
42. South Dakota	SD	L	6,686	18,427,995			18,434,681	
43. Tennessee	TN	L	241,384	96,700,026			96,941,410	50,660
44. Texas	TX	L	590,064	247,714,692			248,304,756	1,861,777
45. Utah	UT	L		90,409,756			90,409,756	212,731
46. Vermont	VT	L	241	8,021,947			8,022,188	80,309
47. Virginia	VA	L	15,937	74,736,065			74,752,002	120,000
48. Washington	WA	L	5,776	98,582,270			98,588,046	231,111
49. West Virginia	WV	L	11,435	10,820,052			10,831,487	
50. Wisconsin	WI	L	1,833	49,816,621			49,818,454	875,938
51. Wyoming	WY	L		6,763,655			6,763,655	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N		100,000			100,000	
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate Other Alien	OT	XXX	249	3,415,260			3,415,509	420,052
59. Subtotal		XXX	2,737,598	3,661,383,501			3,664,121,099	13,688,839
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	2,737,598	3,661,383,501			3,664,121,099	13,688,839
96. Plus reinsurance assumed		XXX	207,667	2,320,044,297	54,970		2,320,306,933	
97 Totals (All Business)		XXX	2,945,265	5,981,427,797	54,970		5,984,428,032	13,688,839
98. Less reinsurance ceded		XXX	117,315	10,130,816,562			10,130,933,877	
99. Totals (All Business) less Reinsurance Ceded		XXX	2,827,950	(4,149,388,765)	(c) 54,970		(4,146,505,845)	13,688,839
DETAILS OF WRITE-INS								
58001. BRB Barbados		XXX		3,217,751			3,217,751	420,052
58002. BGR Bulgaria		XXX		9,461			9,461	
58003. DEU Germany		XXX	249				249	
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX		188,049			188,049	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	249	3,415,260			3,415,509	420,052
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
INDIVIDUAL: STATE OF RESIDENCE WHEN RECEIVED. GROUP: LOCATION OF GROUP POLICYHOLDER

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

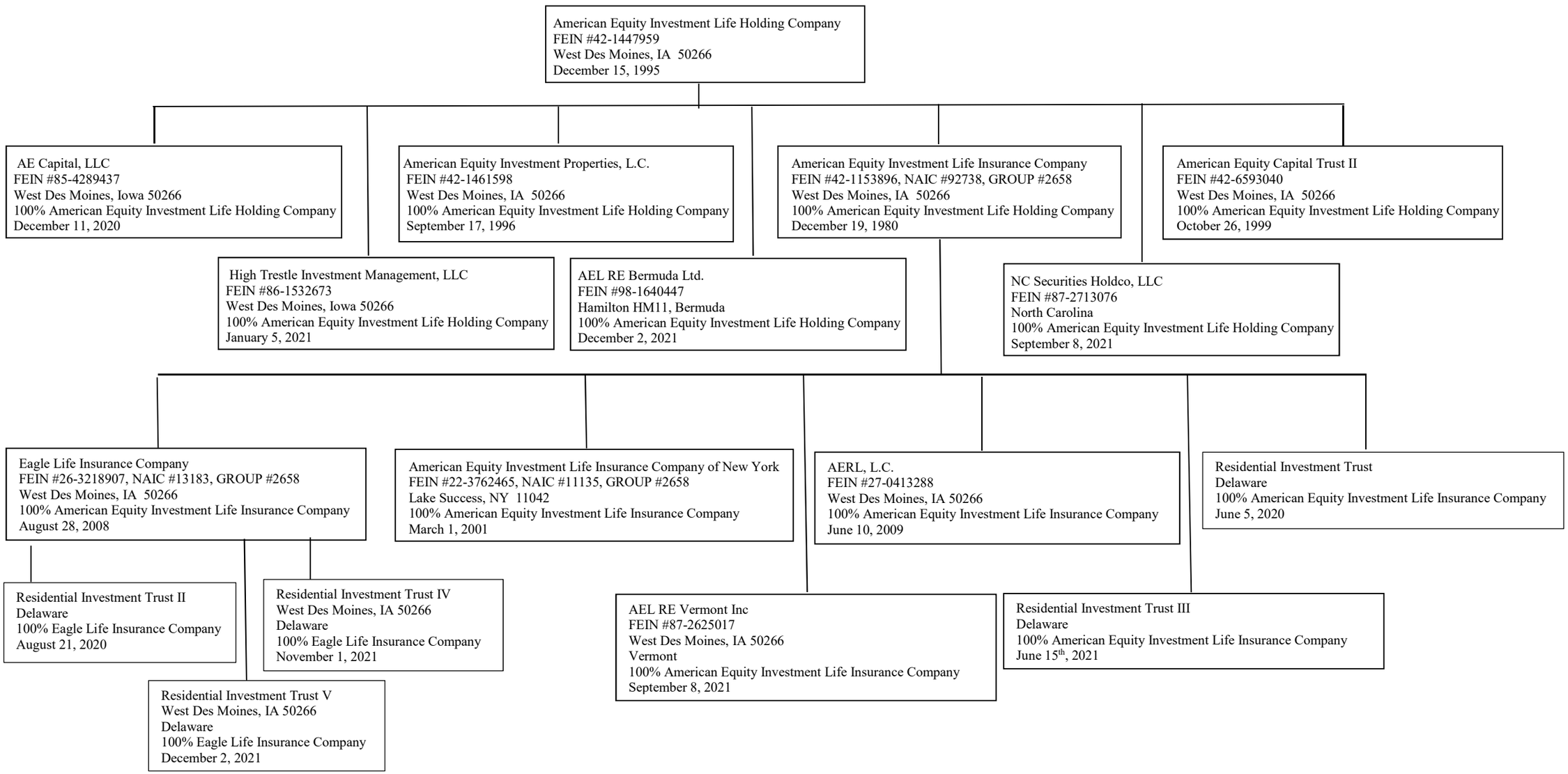
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	258,489	34,259,177				34,517,665
2. Alaska	AK		1,456,432				1,456,432
3. Arizona	AZ	21,493	93,425,348			275,763	93,722,604
4. Arkansas	AR	247,865	12,768,534				13,016,399
5. California	CA	11,553	129,659,689			1,173,166	130,844,408
6. Colorado	CO	15,433	155,160,513			245,324	155,421,271
7. Connecticut	CT	576	67,464,819			565,782	68,031,177
8. Delaware	DE	1,247	35,708,487				35,709,734
9. District of Columbia	DC	819	3,040,445				3,041,265
10. Florida	FL	234,466	296,451,794			1,195,845	297,882,106
11. Georgia	GA	320,658	65,773,577			285,178	66,379,413
12. Hawaii	HI	1,297	11,163,424				11,164,721
13. Idaho	ID	492	28,066,874			66,000	28,133,366
14. Illinois	IL	17,405	148,040,692			463,398	148,521,495
15. Indiana	IN	29,569	117,963,515			180,750	118,173,834
16. Iowa	IA	9,238	98,269,604			201,251	98,480,093
17. Kansas	KS	52,355	34,336,828			84,465	34,473,648
18. Kentucky	KY	42,580	62,827,818			255,555	63,125,953
19. Louisiana	LA	76,778	52,116,609			192,000	52,385,386
20. Maine	ME		18,215,393				18,215,393
21. Maryland	MD	306	66,707,094			150,000	66,857,400
22. Massachusetts	MA	4,988	93,505,897			100,000	93,610,886
23. Michigan	MI	17,318	167,344,717			255,824	167,617,859
24. Minnesota	MN		59,746,714			129,429	59,876,143
25. Mississippi	MS	17,658	27,975,836				27,993,494
26. Missouri	MO	40,876	111,563,418			330,500	111,934,794
27. Montana	MT	12,182	7,837,161				7,849,343
28. Nebraska	NE	4,132	23,563,422			238,868	23,806,423
29. Nevada	NV	5,302	30,109,666			114,455	30,229,423
30. New Hampshire	NH	1,097	29,562,925				29,564,022
31. New Jersey	NJ	25,015	176,407,007			338,489	176,770,511
32. New Mexico	NM	1,911	10,488,025			314,268	10,804,204
33. New York	NY	4,456	1,874,371				1,878,827
34. North Carolina	NC	274,502	121,770,634			163,131	122,208,267
35. North Dakota	ND	628	24,073,112				24,073,739
36. Ohio	OH	76,784	175,753,718			1,072,890	176,903,392
37. Oklahoma	OK	14,838	23,747,568			241,951	24,004,356
38. Oregon	OR	672	24,263,953				24,264,625
39. Pennsylvania	PA	6,027	172,680,898			1,201,977	173,888,902
40. Rhode Island	RI		20,837,921				20,837,921
41. South Carolina	SC	12,989	119,891,533				119,904,523
42. South Dakota	SD	6,686	18,427,995				18,434,681
43. Tennessee	TN	241,384	96,700,026			50,660	96,992,071
44. Texas	TX	590,064	247,714,692			1,861,777	250,166,533
45. Utah	UT		90,409,756			212,731	90,622,487
46. Vermont	VT	241	8,021,947			80,309	8,102,497
47. Virginia	VA	15,937	74,736,065			120,000	74,872,002
48. Washington	WA	5,776	98,582,270			231,111	98,819,157
49. West Virginia	WV	11,435	10,820,052				10,831,487
50. Wisconsin	WI	1,833	49,816,621			875,938	50,694,392
51. Wyoming	WY		6,763,655				6,763,655
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR		100,000				100,000
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT	249	3,415,260			420,052	3,835,561
59. Total		2,737,598	3,661,383,501			13,688,839	3,677,809,938

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	UDP	SHAREHOLDERS	Ownership	100.000	SHAREHOLDERS	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	92738	42-1153896				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	RE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	11135	22-3762465				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK	NY	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	13183	26-3218907				EAGLE LIFE INSURANCE COMPANY	IA	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	17189	87-2625017				AEL RE VERMONT INC	VT	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			27-0413288				AERL, LC	IA	DS	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	YES	
							RESIDENTIAL INVESTMENT TRUST	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST II	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST IV	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST V	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			85-4289437				AE CAPITAL, LLC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			98-1640447				AEL RE BERMUDA LTD		IA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			42-6593040				AMERICAN EQUITY CAPITAL TRUST II	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			42-1461598				AMERICAN EQUITY INVESTMENT PROPERTIES, LC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			86-1532673				HIGH TRESTLE INVESTMENT MANAGEMENT, LLC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			87-2713076				NC SECURITIES HOLDCO, LLC	NC	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	

Asterisk	Explanation

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	42-1447959	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	250,000,000				129,936,010				379,936,010	
92738	42-1153896	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	(250,000,000)	(162,771,031)			(122,102,821)	1,575,472,314			1,040,598,462	1,691,473,457
11135	22-3762465	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK					(703,967)				(703,967)	
	98-1640447	AEL RE BERMUDA LTD						(9,924,422)			(9,924,422)	(3,785,806,172)
17189	87-2625017	AEL RE VERMONT INC		92,771,031			(989,012)	53,630,203			145,412,222	(2,146,131,470)
13183	26-3218907	EAGLE LIFE INSURANCE COMPANY		70,000,000			(6,140,211)	(1,619,178,095)			(1,555,318,306)	4,240,464,185
9999999 Control Totals									XXX			

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	100.000	NO	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO
AEL RE VERMONT INC.	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO
AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO
EAGLE LIFE INSURANCE COMPANY	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10. Not required to be filed by Company
11. Not required to be filed by Company
12. Not required to be filed by Company
13. Not required to be filed by Company
15. Not required to be filed by Company
16. Not required to be filed by Company
17. Not required to be filed by Company
18. Not required to be filed by Company
20. Not required to be filed by Company
21. Not required to be filed by Company
22. Not required to be filed by Company
24. Not required to be filed by Company
25. Not required to be filed by Company
26. Not required to be filed by Company
27. Not required to be filed by Company
28. Not required to be filed by Company
30. Not required to be filed by Company
31. Not required to be filed by Company
32. Not required to be filed by Company
33. Not required to be filed by Company
34. Not required to be filed by Company
35. Not required to be filed by Company
37. Not required to be filed by Company
38. Not required to be filed by Company
39. Not required to be filed by Company
40. Not required to be filed by Company
41. Not required to be filed by Company
42. Not required to be filed by Company
43. Not required to be filed by Company
44. Not required to be filed by Company
45. Not required to be filed by Company
46. Not required to be filed by Company
47. Not required to be filed by Company

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



12. Trusteed Surplus Statement [Document Identifier 490]



13. Participating Opinion for Exhibit 5 [Document Identifier 371]



15. Actuarial Opinion on X-Factors [Document Identifier 442]



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



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



25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



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



27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]



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



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



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



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



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



34. VM-20 Reserves Supplement [Document Identifier 456]



35. Health Care Receivables Supplement [Document Identifier 470]



37. Long-Term Care Experience Reporting Forms [Document Identifier 306]



38. Credit Insurance Experience Exhibit [Document Identifier 230]



39. Accident and Health Policy Experience Exhibit [Document Identifier 210]



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



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



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



43. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]



44. Variable Annuities Supplement [Document Identifier 286]



45. Executive Summary of the PBR Actuarial Report [Document Identifier 457]



46. Life Summary of the PBR Actuarial Report [Document Identifier 458]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. OTHER ASSETS	29,671		29,671	53,316
2597. Summary of remaining write-ins for Line 25 from overflow page	29,671		29,671	53,316

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. SETTLEMENT - SC	2,100	1,870,000
2597. Summary of remaining write-ins for Line 25 from overflow page	2,100	1,870,000

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	35,797,192	53,368,858
2705. INTEREST ON SURPLUS NOTES	4,240,000	4,080,000
2706. INTEREST EXPENSE - HANNOVER	3,426,461	1,280,131
2707. REINSURANCE EXPENSE- VERMONT	18,438	
2708. SETTLEMENT - SC	(595,963)	954,426
2709. LAWSUIT SETTLEMENT		(1,342,000)
2797. Summary of remaining write-ins for Line 27 from overflow page	42,886,128	58,341,415

Additional Write-ins for Summary of Operations Line 53

	1 Current Year	2 Prior Year
5304. STOCK-BASED COMPENSATION	14,350,961	6,704,857
5305. ACQUISITION OF PARENT COMPANY COMMON STOCK	15,416	23,756
5397. Summary of remaining write-ins for Line 53 from overflow page	14,366,377	6,728,613

Additional Write-ins for Schedule T Line 58

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
58004. JPN Japan	XXX		70,000			70,000	
58005. ZZZ Other Alien	XXX		118,049			118,049	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX		188,049			188,049	

OVERFLOW PAGE FOR WRITE-INS

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. FUNDS WITHHELD EXPENSE	1,283,828,456			1,283,828,456					
2705. REINSURANCE EXPENSE- BROOKFIELD	302,494,190			302,494,190					
2706. REINSURANCE EXPENSE- BERMUDA	44,371,084			44,371,084					
2707. REINSURANCE EXPENSE- VERMONT	18,438			18,438					
2708. INTEREST ON SURPLUS NOTES	4,240,000			4,240,000					
2797. Summary of remaining write-ins for Line 27 from overflow page	1,634,952,168			1,634,952,168					

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. FUNDS WITHHELD EXPENSE	1,283,828,456		1,283,828,456				
2705. REINSURANCE EXPENSE- BROOKFIELD	302,494,190		302,494,190				
2706. REINSURANCE EXPENSE- BERMUDA	44,371,084		44,371,084				
2707. REINSURANCE EXPENSE- VERMONT	18,438		18,438				
2708. INTEREST ON SURPLUS NOTES	4,240,000	284,564	3,955,436				
2797. Summary of remaining write-ins for Line 27 from overflow page	1,634,952,168	284,564	1,634,667,604				

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	33,163,270	0.056	33,163,270		33,163,270	0.056
	1.02 All other governments	401,149,346	0.675	401,149,346		401,149,346	0.675
	1.03 U.S. states, territories and possessions, etc. guaranteed	268,577,852	0.452	268,577,852		268,577,852	0.452
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	949,726,729	1.598	949,726,729		949,726,729	1.598
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	4,082,642,817	6.871	4,082,642,817		4,082,642,817	6.871
	1.06 Industrial and miscellaneous	40,221,954,279	67.689	40,221,954,279		40,221,954,279	67.689
	1.07 Hybrid securities	131,137,265	0.221	131,137,265		131,137,265	0.221
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans	1,025,545,974	1.726	1,025,545,974		1,025,545,974	1.726
	1.11 Total long-term bonds	47,113,897,532	79.287	47,113,897,532		47,113,897,532	79.288
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	50,940,039	0.086	50,940,039		50,940,039	0.086
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	50,940,039	0.086	50,940,039		50,940,039	0.086
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	11,373,575	0.019	11,373,575		11,373,575	0.019
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	478,669,446	0.806	478,669,446		478,669,446	0.806
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks	490,043,021	0.825	490,043,021		490,043,021	0.825
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	379,284,242	0.638	379,284,242		379,284,242	0.638
	4.02 Residential mortgages	1,830,651,401	3.081	1,830,651,401		1,830,651,401	3.081
	4.03 Commercial mortgages	3,776,518,110	6.355	3,776,518,110		3,776,518,110	6.355
	4.04 Mezzanine real estate loans	206,240,049	0.347	206,240,049		206,240,049	0.347
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	6,192,693,802	10.422	6,192,693,802		6,192,693,802	10.422
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income		0.000				0.000
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate		0.000				0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(40,461,938)	(0.068)	(40,461,938)		(40,461,938)	(0.068)
	6.02 Cash equivalents (Schedule E, Part 2)	2,982,174,279	5.019	2,982,174,279		2,982,174,279	5.019
	6.03 Short-term investments (Schedule DA)	876,553,498	1.475	876,553,498		876,553,498	1.475
	6.04 Total cash, cash equivalents and short-term investments	3,818,265,839	6.426	3,818,265,839		3,818,265,839	6.426
7.	Contract loans	752,389	0.001	752,389		752,389	0.001
8.	Derivatives (Schedule DB)	379,441,218	0.639	379,441,218		379,441,218	0.639
9.	Other invested assets (Schedule BA)	1,338,723,886	2.253	1,338,461,951		1,338,461,951	2.252
10.	Receivables for securities	36,845,091	0.062	36,845,091		36,845,091	0.062
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	59,421,602,817	100.000	59,421,340,882		59,421,340,882	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,491,631,405
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	2,550,474,736	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	63,301,541	2,613,776,277
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	104,637	
	3.2 Totals, Part 3, Column 11	19,267	123,904
4.	Accrual of discount		677,424
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	987,038	
	5.2 Totals, Part 3, Column 8		987,038
6.	Total gain (loss) on disposals, Part 3, Column 18		(960,456)
7.	Deduct amounts received on disposals, Part 3, Column 15		902,410,532
8.	Deduct amortization of premium and mortgage interest points and commitment fees		1,556,361
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	9,574,890	
	10.2 Totals, Part 3, Column 10		9,574,890
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,192,693,809
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		6,192,693,809
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		6,192,693,809

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		952,073,268
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	321,831,461	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	178,081,487	499,912,948
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		7,126,381
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	61,961,497	
	5.2 Totals, Part 3, Column 9	(341,304)	61,620,193
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		181,329,592
8.	Deduct amortization of premium and depreciation		679,309
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,338,723,889
12.	Deduct total nonadmitted amounts		261,935
13.	Statement value at end of current period (Line 11 minus Line 12)		1,338,461,954

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		43,607,413,932
2.	Cost of bonds and stocks acquired, Part 3, Column 7		10,438,803,615
3.	Accrual of discount		69,614,610
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(611,259)	
	4.2. Part 2, Section 1, Column 15	8,106,159	
	4.3. Part 2, Section 2, Column 13	32,302,905	
	4.4. Part 4, Column 11	404,757	40,202,562
5.	Total gain (loss) on disposals, Part 4, Column 19		4,468,218
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,449,975,673
7.	Deduct amortization of premium		78,185,145
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(1,305,757)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		(1,305,757)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	10,017,964	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	8,576,269	18,594,233
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		42,438,466
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		47,654,880,595
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		47,654,880,595

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	33,163,270	33,693,183	33,174,041	33,112,000
Governments	2.	Canada	50,288	49,770	50,290	50,000
(Including all obligations guaranteed by governments)	3.	Other Countries	401,099,060	423,674,049	401,032,375	395,405,000
	4.	Totals	434,312,618	457,417,002	434,256,706	428,567,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	268,577,852	298,153,855	269,446,337	266,675,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	949,726,729	1,052,327,703	951,808,935	935,489,014
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	4,082,642,817	4,500,450,954	4,071,755,948	4,089,066,967
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	30,945,815,721	34,096,700,762	31,144,228,272	30,666,748,704
	9.	Canada	1,136,098,265	1,277,808,698	1,139,087,007	1,075,451,687
	10.	Other Countries	9,296,723,531	9,762,791,836	9,301,296,614	9,245,788,188
	11.	Totals	41,378,637,517	45,137,301,296	41,584,611,893	40,987,988,579
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	47,113,897,533	51,445,650,810	47,311,879,819	46,707,786,560
PREFERRED STOCKS	14.	United States	9,642,334	11,104,826	9,761,101	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	32,500,000	32,695,000	32,500,000	
	16.	Other Countries	8,797,705	9,175,885	8,797,705	
	17.	Totals	50,940,039	52,975,711	51,058,806	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	50,940,039	52,975,711	51,058,806	
COMMON STOCKS	20.	United States	9,489,744	9,489,744	3,958,015	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	1,883,832	1,883,832	907,722	
	23.	Totals	11,373,576	11,373,576	4,865,737	
Parent, Subsidiaries and Affiliates	24.	Totals	478,669,446	478,669,446	405,201,120	
	25.	Total Common Stocks	490,043,022	490,043,022	410,066,857	
	26.	Total Stocks	540,983,061	543,018,733	461,125,663	
	27.	Total Bonds and Stocks	47,654,880,594	51,988,669,543	47,773,005,482	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	396,831,729	23,140,389		5,027,471		XXX	424,999,589	0.9	5,882,958,176	12.0	424,999,589	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	396,831,729	23,140,389		5,027,471		XXX	424,999,589	0.9	5,882,958,176	12.0	424,999,589	
2. All Other Governments												
2.1 NAIC 1		4,996,445	3,079,591	151,918,735	150,392,645	XXX	310,387,417	0.6	130,522,030	0.3	76,795,358	233,592,059
2.2 NAIC 2		25,037,578	22,438,286		12,560,270	XXX	60,036,134	0.1	27,306,459	0.1	36,271,032	23,765,102
2.3 NAIC 3		10,408,834	6,190,009	14,126,954		XXX	30,725,797	0.1	38,521,112	0.1	30,725,797	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		40,442,857	31,707,886	166,045,689	162,952,915	XXX	401,149,348	0.8	196,349,601	0.4	143,792,187	257,357,162
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		7,000,000	130,363,615	110,036,992	21,177,244	XXX	268,577,851	0.6	293,129,213	0.6	268,577,851	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		7,000,000	130,363,615	110,036,992	21,177,244	XXX	268,577,851	0.6	293,129,213	0.6	268,577,851	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	700,370	24,946,367	280,383,367	488,381,599	155,315,023	XXX	949,726,726	2.0	871,063,437	1.8	949,726,726	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	700,370	24,946,367	280,383,367	488,381,599	155,315,023	XXX	949,726,726	2.0	871,063,437	1.8	949,726,726	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	760,060,358	188,093,646	588,006,413	1,884,128,205	640,735,921	XXX	4,061,024,542	8.5	3,908,058,248	7.9	4,061,024,542	
5.2 NAIC 2				4,953,076		XXX	4,953,076	0.0	8,157,922	0.0		4,953,076
5.3 NAIC 3		2,689,398				XXX	2,689,398	0.0			2,689,398	
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6	1,582,797	4,310,725	8,096,631			XXX	13,990,153	0.0	14,270,263	0.0	13,990,153	
5.7 Totals	761,643,155	195,093,768	596,103,044	1,889,081,280	640,735,921	XXX	4,082,657,168	8.5	3,930,486,433	8.0	4,077,704,092	4,953,076

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	419,810,287	2,755,454,993	3,013,881,627	5,804,813,421	8,082,551,686	XXX	20,076,512,015	41.8	18,234,995,499	37.1	12,092,362,766	7,984,149,248
6.2 NAIC 2	884,597,259	4,211,938,772	5,998,391,409	4,267,102,517	3,896,098,506	XXX	19,258,128,462	40.1	17,442,257,854	35.5	11,905,204,463	7,352,923,999
6.3 NAIC 3	33,485,698	137,621,454	507,075,057	171,858,613	29,945,530	XXX	879,986,352	1.8	1,422,719,004	2.9	282,534,492	597,451,860
6.4 NAIC 4		17,948,112	62,138,737	44,406,980	29,793,590	XXX	154,287,420	0.3	298,447,317	0.6	83,469,446	70,817,973
6.5 NAIC 5		8,880,574	2,444,830	2,210,212		XXX	13,535,616	0.0	10,921,593	0.0	2,210,212	11,325,404
6.6 NAIC 6	2,813,768	115,276		1,259,559	18,638	XXX	4,207,240	0.0	7,115,904	0.0	1,259,559	2,947,681
6.7 Totals	1,340,707,012	7,131,959,181	9,583,931,661	10,291,651,302	12,038,407,951	XXX	40,386,657,106	84.2	37,416,457,171	76.1	24,367,040,939	16,019,616,167
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			20,616,597	52,119	29,405,546	XXX	50,074,262	0.1	98,395,143	0.2	50,074,262	
7.3 NAIC 3					81,063,003	XXX	81,063,003	0.2			3,000,000	78,063,003
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			20,616,597	52,119	110,468,550	XXX	131,137,266	0.3	98,395,143	0.2	53,074,262	78,063,003
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1	320,000,000	64,120,682	32,751,081	92,238,034	66,932,268	XXX	576,042,066	1.2	272,285,704	0.6		576,042,066
10.2 NAIC 2		436,697,350	159,920,333	44,055,684	72,520,163	XXX	713,193,529	1.5	176,059,506	0.4	21,332,312	691,861,217
10.3 NAIC 3		22,618,084	20,469,358			XXX	43,087,442	0.1	20,000,000	0.0		43,087,442
10.4 NAIC 4			13,222,937			XXX	13,222,937	0.0	26,009,286	0.1		13,222,937
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals	320,000,000	523,436,116	226,363,710	136,293,718	139,452,430	XXX	1,345,545,974	2.8	494,354,496	1.0	21,332,312	1,324,213,662

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,897,402,744	3,067,752,522	4,048,465,695	8,536,544,457	9,117,104,788		26,667,270,206	55.6	XXX	XXX	17,873,486,833	8,793,783,373
11.2 NAIC 2	(d) 884,597,259	4,673,673,700	6,201,366,625	4,316,163,395	4,010,584,485		20,086,385,463	41.9	XXX	XXX	12,012,882,069	8,073,503,394
11.3 NAIC 3	(d) 33,485,698	173,337,769	533,734,425	185,985,567	111,008,534		1,037,551,992	2.2	XXX	XXX	318,949,687	718,602,306
11.4 NAIC 4	(d)	17,948,112	75,361,675	44,406,980	29,793,590		167,510,357	0.3	XXX	XXX	83,469,446	84,040,911
11.5 NAIC 5	(d)	8,880,574	2,444,830	2,210,212			(c) 13,535,616	0.0	XXX	XXX	2,210,212	11,325,404
11.6 NAIC 6	(d) 4,396,564	4,426,001	8,096,631	1,259,559	18,638		(c) 18,197,393	0.0	XXX	XXX	15,249,712	2,947,681
11.7 Totals	2,819,882,266	7,946,018,678	10,869,469,881	13,086,570,170	13,268,510,035		(b) 47,990,451,028	100.0	XXX	XXX	30,306,247,959	17,684,203,070
11.8 Line 11.7 as a % of Col. 7	5.9	16.6	22.6	27.3	27.6		100.0	XXX	XXX	XXX	63.2	36.8
12. Total Bonds Prior Year												
12.1 NAIC 1	6,443,547,951	6,315,919,720	6,605,285,552	6,171,994,056	4,056,265,029		XXX	XXX	29,593,012,308	60.2	21,478,029,136	8,114,983,173
12.2 NAIC 2	532,799,437	4,449,080,262	7,337,823,060	3,274,221,221	2,158,252,904		XXX	XXX	17,752,176,884	36.1	10,528,209,804	7,223,967,080
12.3 NAIC 3	38,240,157	401,349,379	800,219,266	210,735,390	30,695,923		XXX	XXX	1,481,240,116	3.0	612,048,788	869,191,328
12.4 NAIC 4	5,965,185	132,463,380	146,612,570	27,555,160	11,860,308		XXX	XXX	324,456,603	0.7	166,447,774	158,008,829
12.5 NAIC 5	95,748	1,562,854	6,296,976	2,288,212	677,802		XXX	XXX	(c) 10,921,593	0.0	8,476,763	2,444,830
12.6 NAIC 6	1,949,904	4,909,893	8,199,644	936,415	5,390,310		XXX	XXX	(c) 21,386,166	0.0	18,133,433	3,252,734
12.7 Totals	7,022,598,382	11,305,285,488	14,904,437,070	9,687,730,455	6,263,142,276		XXX	XXX	(b) 49,183,193,671	100.0	32,811,345,697	16,371,847,974
12.8 Line 12.7 as a % of Col. 9	14.3	23.0	30.3	19.7	12.7		XXX	XXX	100.0	XXX	66.7	33.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,345,287,782	2,225,914,114	1,875,059,527	5,776,663,849	6,650,561,563		17,873,486,834	37.2	21,478,029,136	43.7	17,873,486,834	XXX
13.2 NAIC 2	669,882,548	2,899,305,543	2,661,069,973	2,768,511,257	3,014,112,747		12,012,882,069	25.0	10,528,209,804	21.4	12,012,882,069	XXX
13.3 NAIC 3	16,485,698	79,637,833	110,900,656	83,434,603	28,490,896		318,949,687	0.7	612,048,788	1.2	318,949,687	XXX
13.4 NAIC 4		10,847,910	41,690,458	5,342,212	25,588,865		83,469,446	0.2	166,447,774	0.3	83,469,446	XXX
13.5 NAIC 5				2,210,212			2,210,212	0.0	8,476,763	0.0	2,210,212	XXX
13.6 NAIC 6	1,582,797	4,310,725	8,096,631	1,259,559			15,249,712	0.0	18,133,433	0.0	15,249,712	XXX
13.7 Totals	2,033,238,825	5,220,016,126	4,696,817,245	8,637,421,693	9,718,754,072		30,306,247,960	63.2	32,811,345,697	66.7	30,306,247,960	XXX
13.8 Line 13.7 as a % of Col. 7	6.7	17.2	15.5	28.5	32.1		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.2	10.9	9.8	18.0	20.3		63.2	XXX	XXX	XXX	63.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	552,114,962	841,838,408	2,173,406,168	2,759,880,608	2,466,543,225		8,793,783,372	18.3	8,114,983,173	16.5	XXX	8,793,783,372
14.2 NAIC 2	214,714,711	1,774,368,156	3,540,296,652	1,547,652,137	996,471,737		8,073,503,394	16.8	7,223,967,080	14.7	XXX	8,073,503,394
14.3 NAIC 3	17,000,000	93,699,937	422,833,769	102,550,963	82,517,637		718,602,306	1.5	869,191,328	1.8	XXX	718,602,306
14.4 NAIC 4		7,100,202	33,671,216	39,064,768	4,204,725		84,040,911	0.2	158,008,829	0.3	XXX	84,040,911
14.5 NAIC 5		8,880,574	2,444,830				11,325,404	0.0	2,444,830	0.0	XXX	11,325,404
14.6 NAIC 6	2,813,768	115,276			18,638		2,947,681	0.0	3,252,734	0.0	XXX	2,947,681
14.7 Totals	786,643,441	2,726,002,553	6,172,652,635	4,449,148,477	3,549,755,963		17,684,203,068	36.8	16,371,847,974	33.3	XXX	17,684,203,068
14.8 Line 14.7 as a % of Col. 7	4.4	15.4	34.9	25.2	20.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.6	5.7	12.9	9.3	7.4		36.8	XXX	XXX	XXX	XXX	36.8

(a) Includes $ 11,569,618,847 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,093,637,774 current year of bonds with Z designations and $ 933,920,975 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ current year, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 876,539,148 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 14,350

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	396,831,729	23,140,389		5,027,471		XXX	424,999,589	0.9	5,882,958,176	12.0	424,999,589	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	396,831,729	23,140,389		5,027,471		XXX	424,999,589	0.9	5,882,958,176	12.0	424,999,589	
2. All Other Governments												
2.01 Issuer Obligations		40,442,857	31,707,886	166,045,689	162,952,915	XXX	401,149,348	0.8	196,349,601	0.4	143,792,187	257,357,162
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		40,442,857	31,707,886	166,045,689	162,952,915	XXX	401,149,348	0.8	196,349,601	0.4	143,792,187	257,357,162
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		7,000,000	130,363,615	110,036,992	21,177,244	XXX	268,577,851	0.6	293,129,213	0.6	268,577,851	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		7,000,000	130,363,615	110,036,992	21,177,244	XXX	268,577,851	0.6	293,129,213	0.6	268,577,851	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	700,370	24,946,367	280,383,367	488,381,599	155,315,023	XXX	949,726,727	2.0	871,063,437	1.8	949,726,727	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	700,370	24,946,367	280,383,367	488,381,599	155,315,023	XXX	949,726,727	2.0	871,063,437	1.8	949,726,727	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	761,643,155	195,093,768	443,726,073	1,299,613,844	554,942,894	XXX	3,255,019,733	6.8	3,010,153,811	6.1	3,250,066,657	4,953,076
5.02 Residential Mortgage-Backed Securities			96,964,813	311,251,335	30,030,891	XXX	438,247,038	0.9	512,846,286	1.0	438,247,038	
5.03 Commercial Mortgage-Backed Securities			55,412,158	278,216,102	55,762,137	XXX	389,390,397	0.8	407,486,334	0.8	389,390,397	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	761,643,155	195,093,768	596,103,044	1,889,081,280	640,735,921	XXX	4,082,657,168	8.5	3,930,486,432	8.0	4,077,704,092	4,953,076
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,329,470,209	6,657,790,470	6,126,760,015	7,964,913,465	7,894,503,956	XXX	29,973,438,116	62.5	26,599,984,805	54.1	20,409,261,907	9,564,176,209
6.02 Residential Mortgage-Backed Securities			51,034	318,985,285	410,715,286	XXX	729,751,605	1.5	1,176,400,202	2.4	404,207,742	325,543,863
6.03 Commercial Mortgage-Backed Securities	8,961,621	281,487,670	208,098,071	907,771,697	2,802,766,736	XXX	4,209,085,795	8.8	3,699,879,368	7.5	2,905,970,604	1,303,115,191
6.04 Other Loan-Backed and Structured Securities	2,275,182	192,681,040	3,249,022,540	1,099,980,855	930,421,972	XXX	5,474,381,589	11.4	5,940,192,798	12.1	647,600,686	4,826,780,903
6.05 Totals	1,340,707,012	7,131,959,181	9,583,931,661	10,291,651,302	12,038,407,951	XXX	40,386,657,106	84.2	37,416,457,173	76.1	24,367,040,939	16,019,616,167
7. Hybrid Securities												
7.01 Issuer Obligations			20,616,597	52,119	110,468,550	XXX	131,137,266	0.3	98,395,143	0.2	53,074,262	78,063,003
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals			20,616,597	52,119	110,468,550	XXX	131,137,266	0.3	98,395,143	0.2	53,074,262	78,063,003
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	320,000,000	523,436,116	226,363,710	136,293,718	139,452,430	XXX	1,345,545,974	2.8	494,354,497	1.0	21,332,312	1,324,213,662
10.03 Totals	320,000,000	523,436,116	226,363,710	136,293,718	139,452,430	XXX	1,345,545,974	2.8	494,354,497	1.0	21,332,312	1,324,213,662
11. Total Bonds Current Year												
11.01 Issuer Obligations	2,488,645,463	6,948,413,852	7,033,557,554	10,034,071,179	8,899,360,583	XXX	35,404,048,631	73.8	XXX	XXX	25,499,499,181	9,904,549,449
11.02 Residential Mortgage-Backed Securities			97,015,847	630,236,620	440,746,177	XXX	1,167,998,643	2.4	XXX	XXX	842,454,780	325,543,863
11.03 Commercial Mortgage-Backed Securities	8,961,621	281,487,670	263,510,230	1,185,987,799	2,858,528,873	XXX	4,598,476,192	9.6	XXX	XXX	3,295,361,001	1,303,115,191
11.04 Other Loan-Backed and Structured Securities	2,275,182	192,681,040	3,249,022,540	1,099,980,855	930,421,972	XXX	5,474,381,589	11.4	XXX	XXX	647,600,686	4,826,780,903
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	320,000,000	523,436,116	226,363,710	136,293,718	139,452,430	XXX	1,345,545,974	2.8	XXX	XXX	21,332,312	1,324,213,662
11.08 Totals	2,819,882,266	7,946,018,678	10,869,469,881	13,086,570,170	13,268,510,035		47,990,451,030	100.0	XXX	XXX	30,306,247,960	17,684,203,070
11.09 Line 11.08 as a % of Col. 7	5.9	16.6	22.6	27.3	27.6		100.0	XXX	XXX	XXX	63.2	36.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	6,592,079,965	7,625,784,465	8,450,176,102	8,630,174,088	5,653,819,565	XXX	XXX	XXX	36,952,034,185	75.1	28,006,172,840	8,945,861,346
12.02 Residential Mortgage-Backed Securities	151,663,094	428,515,337	443,469,325	476,688,601	188,910,131	XXX	XXX	XXX	1,689,246,489	3.4	1,046,338,473	642,908,016
12.03 Commercial Mortgage-Backed Securities	42,787,452	2,333,017,812	1,487,632,416	207,325,616	36,602,407	XXX	XXX	XXX	4,107,365,702	8.4	2,899,576,210	1,207,789,492
12.04 Other Loan-Backed and Structured Securities	147,378,079	815,543,678	4,354,013,188	308,553,107	314,704,746	XXX	XXX	XXX	5,940,192,798	12.1	826,258,174	5,113,934,624
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	88,689,792	102,424,195	169,146,037	64,989,042	69,105,431	XXX	XXX	XXX	494,354,497	1.0	33,000,000	461,354,497
12.08 Totals	7,022,598,383	11,305,285,488	14,904,437,068	9,687,730,453	6,263,142,279		XXX	XXX	49,183,193,671	100.0	32,811,345,697	16,371,847,975
12.09 Line 12.08 as a % of Col. 9	14.3	23.0	30.3	19.7	12.7		XXX	XXX	100.0	XXX	66.7	33.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,031,362,410	4,892,627,950	4,208,586,716	7,511,250,254	6,855,671,852	XXX	25,499,499,181	53.1	28,006,172,840	56.9	25,499,499,181	XXX
13.02 Residential Mortgage-Backed Securities			97,015,847	628,469,310	116,969,623	XXX	842,454,780	1.8	1,046,338,473	2.1	842,454,780	XXX
13.03 Commercial Mortgage-Backed Securities		213,869,716	141,500,188	440,927,550	2,499,063,547	XXX	3,295,361,001	6.9	2,899,576,210	5.9	3,295,361,001	XXX
13.04 Other Loan-Backed and Structured Securities	1,876,414	113,518,460	228,382,183	56,774,579	247,049,050	XXX	647,600,686	1.3	826,258,174	1.7	647,600,686	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans			21,332,312			XXX	21,332,312	0.0	33,000,000	0.1	21,332,312	XXX
13.08 Totals	2,033,238,825	5,220,016,126	4,696,817,245	8,637,421,693	9,718,754,072		30,306,247,960	63.2	32,811,345,697	66.7	30,306,247,960	XXX
13.09 Line 13.08 as a % of Col. 7	6.7	17.2	15.5	28.5	32.1		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.2	10.9	9.8	18.0	20.3		63.2	XXX	XXX	XXX	63.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	457,283,053	2,055,785,902	2,824,970,839	2,522,820,925	2,043,688,731	XXX	9,904,549,449	20.6	8,945,861,346	18.2	XXX	9,904,549,449
14.02 Residential Mortgage-Backed Securities				1,767,310	323,776,553	XXX	325,543,863	0.7	642,908,016	1.3	XXX	325,543,863
14.03 Commercial Mortgage-Backed Securities	8,961,621	67,617,954	122,010,042	745,060,249	359,465,326	XXX	1,303,115,191	2.7	1,207,789,492	2.5	XXX	1,303,115,191
14.04 Other Loan-Backed and Structured Securities	398,768	79,162,581	3,020,640,357	1,043,206,276	683,372,922	XXX	4,826,780,903	10.1	5,113,934,624	10.4	XXX	4,826,780,903
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	320,000,000	523,436,116	205,031,398	136,293,718	139,452,430	XXX	1,324,213,662	2.8	461,354,497	0.9	XXX	1,324,213,662
14.08 Totals	786,643,441	2,726,002,553	6,172,652,636	4,449,148,477	3,549,755,963		17,684,203,070	36.8	16,371,847,975	33.3	XXX	17,684,203,070
14.09 Line 14.08 as a % of Col. 7	4.4	15.4	34.9	25.2	20.1		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.6	5.7	12.9	9.3	7.4		36.8	XXX	XXX	XXX	XXX	36.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	34,289,788	34,289,788			
2. Cost of short-term investments acquired	1,514,505,427	1,514,505,427			
3. Accrual of discount	42,124	42,124			
4. Unrealized valuation increase (decrease)	(3,150)	(3,150)			
5. Total gain (loss) on disposals	(154,057)	(154,057)			
6. Deduct consideration received on disposals	672,116,376	672,116,376			
7. Deduct amortization of premium	10,258	10,258			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	876,553,498	876,553,498			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	876,553,498	876,553,498			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			342,327,399
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	702,878,761		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(4,400,380)		698,478,381
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	810,050		
	3.2 Section 2, Column 19			810,050
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			2,109,250,093
6.	Considerations received/(paid) on terminations, Section 2, Column 15			2,109,250,093
7.	Amortization:			
	7.1 Section 1, Column 19	(333,940,309)		
	7.2 Section 2, Column 21	(328,234,303)		(662,174,612)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18			
	9.2 Section 2, Column 20			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			379,441,218
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			379,441,218

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus			
	3.14 Section 1, Column 18, prior year			
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year plus			
	3.25 SSAP No. 108 Adjustments			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)			
	4.23 SSAP No. 108 Adjustments			
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	379,441,220	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		379,441,220
4.	Part D, Section 1, Column 6	406,523,927	
5.	Part D, Section 1, Column 7	(27,082,707)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,191,465,040	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,191,465,040
10.	Part D, Section 1, Column 9	1,284,437,544	
11.	Part D, Section 1, Column 10	(92,972,504)	
12	Total (Line 9 minus Line 10 minus Line 11)		

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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	7,292,344,268	5,849,474,776	1,442,869,492	
2. Cost of cash equivalents acquired	32,996,425,792		32,996,425,792	
3. Accrual of discount	525,224	525,224		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	37,307,121,005	5,850,000,000	31,457,121,005	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,982,174,279		2,982,174,279	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,982,174,279		2,982,174,279	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0AG1000	0	SELAH	WA		12/20/2018	4.600	11,000,000						38,115,000	09/01/2018
0AG1001	0	COLUMBIA BASIN	WA		12/20/2018	4.600	7,000,000						23,984,800	09/10/2018
0AG1002	0	BURBANK VALLEY	WA		12/20/2018	4.600	7,000,000						18,172,000	09/05/2018
0AG1004		MILBANK	SD		01/11/2019	6.250	3,298,125						6,300,000	12/01/2018
0AG1007		JEFFERSON	OR		04/26/2019	7.000	3,345,083						15,138,542	03/01/2019
0AG1008		TURNER	OR		04/26/2019	7.750	1,211,125						15,138,542	03/01/2019
0AG1009		FRESNO	CA		02/10/2020	5.520	34,000,416						66,240,000	08/16/2019
0AG1010		MADERA	CA		10/31/2019	4.990	500,000						1,000,000	08/30/2019
0AG1011		MADERA	CA		10/31/2019	4.990	950,000						2,400,000	08/30/2019
0AG1012		DORR	MI		02/26/2020	5.500	8,950,900						17,690,000	12/22/2019
0AG1013		ST JOHN	KS		12/30/2019	4.600	10,468,836						19,515,000	12/01/2019
0AG1014	0	WINNEMUCCA	NV		04/17/2020	5.300	29,651,723						52,424,140	02/01/2019
0AG1015		KINGMAN	AZ		04/30/2020	3.090	20,000,000						26,120,000	01/01/2020
0AG1016		BROCKTON	MT		04/13/2020	4.700	1,077,121						2,110,174	03/01/2020
0AG1017		PRESTON	ID		06/09/2020	4.600	8,577,034						14,650,000	03/27/2020
0AG1018	0	LOS BANOS	CA		05/06/2020	3.550	24,123,352						49,890,000	08/30/2019
0AG1019		ROCHESTER	IN		06/30/2020	3.750	8,277,764						17,500,000	04/27/2020
0AG1020		METTLER	CA		07/21/2020	3.750	1,155,710						5,500,000	02/04/2020
0AG1021		METTLER	CA		07/21/2020	3.750	3,910,934						6,750,000	02/04/2020
0AG1022		BAKERSFIELD	CA		07/21/2020	3.750	278,111						480,000	02/04/2020
0AG1023		BAKERSFIELD	CA		07/21/2020	3.750	1,749,781						3,020,000	02/04/2020
0AG1024		BAKERSFIELD	CA		07/29/2020	4.618	1,614,797						9,250,000	02/04/2020
0AG1025		UMATILLA	OR		07/30/2020	7.000	6,500,000						16,331,250	04/01/2020
0AG1026		HARTLEY	TX		09/14/2020	4.970	2,265,570						6,457,358	07/20/2018
0AG1027		PIPESTONE	MN		10/14/2020	4.750	803,354						2,750,000	08/20/2020
0AG1028		PIPESTONE	MN		10/14/2020	4.750	781,257						2,749,997	08/05/2020
0AG1029		JACKSONVILLE	IL		09/03/2020	5.000	467,656						767,500	07/29/2020
0AG1030		FRESNO	CA		08/20/2020	4.380	410,301						3,200,000	08/10/2020
0AG1032		FULTON	IN		09/16/2020	4.000	244,469						510,204	04/27/2020
0AG1033		CARROLL	NE		12/01/2020	4.550	1,955,741						4,100,000	10/19/2020
0AG1034		WAPATO	WA		12/17/2020	4.350	7,872,504						28,116,364	11/20/2020
0AG1035		WAPATO	WA		12/17/2020	4.350	4,778,854						24,162,500	11/20/2020
0AG1036		BUHL	ID		02/03/2021	5.000	1,340,914						2,350,000	12/20/2020
0AG1037		SACO	MT		12/23/2020	4.500	1,261,779						4,823,595	10/20/2020
0AG1038		SACO	MT		12/23/2020	4.500	1,117,572						8,100,000	10/20/2020
0AG1039		SACO	MT		12/23/2020	4.500	990,229						8,100,000	10/20/2020
0AG1040		SACO	MT		12/23/2020	4.500	260,887						8,100,000	10/20/2020
0AG1042		Wheatland	WY		02/25/2021	4.600	4,500,000						10,230,000	01/18/2021
0AG1043		PIOCHE	NV		03/26/2021	4.650	3,759,000						6,540,000	12/20/2020
0AG1044		ROSE	NE		05/13/2021	4.900	6,004,711						11,000,000	03/21/2021
0AG1045		FRESNO	CA		03/01/2021	3.850	9,418,920						28,480,000	10/07/2020
0AG1046		ST ANNE	IL		10/06/2021	4.690	1,900,000						5,435,000	03/15/2021
0AG1047		ST ANNE	IN		10/06/2021	4.690	2,150,000						6,110,000	03/01/2021
0AG1048		BEARDSLEY	MN		09/30/2021	4.900	6,985,000						11,642,621	05/18/2021
0AG1049		HEREFORD	TX		09/02/2021	5.000	15,068,744						23,300,000	05/06/2021
0AG1050		DONALD	WA		07/13/2021	4.050	1,550,000						3,560,000	06/04/2021
0AG1051		LAWTON	IA		08/06/2021	4.500	15,540,580						24,956,000	03/30/2021
0AG1052		LAWTON	IA		08/06/2021	6.000	1,683,341						24,956,000	03/30/2021
0AG1053		WELLINGTON	MO		06/29/2021	5.500	1,050,000						2,980,000	03/21/2021
0AG1054		HAZELTON	ID		08/12/2021	3.830	5,872,338						9,940,172	08/11/2021
0AG1055		EDEN	ID		08/12/2021	3.830	22,212,402						37,275,538	08/11/2021
0AG1057		HEREFORD	TX		09/02/2021	5.510	11,356,390						25,300,000	05/21/2021
0AG1059		WEBSTER	SD		12/01/2021	4.570	2,808,360						4,680,000	10/01/2021
0AG1061		WOODBURN	IN		11/12/2021	4.740	4,820,000						8,041,072	07/29/2021
0AG1062		WOODBURN	IN		11/12/2021	6.030	550,000						8,041,072	07/29/2021
0AG1063		RICKREALL	OR		12/10/2021	4.430	3,300,000						6,055,000	10/11/2021
0AG1064		HINSDALE	MT		12/28/2021	4.870	2,225,000						19,720,000	09/01/2021
0AG1068		DALHART	TX		12/16/2021	4.250	11,385,000						19,720,000	11/01/2021
0AG1069		FRESNO	CA		10/15/2021	3.500	3,852,300						6,420,500	08/01/2021
0AG1070		HARRAH	WA		11/30/2021	4.950	1,590,000						2,650,000	02/01/2021
0AG1071		HARRAH	WA		11/30/2021	6.500	185,000						2,650,000	02/01/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0AG1074		ROCKSDALE	TX		12/09/2021	4.150	1,500,000						6,130,000	09/30/2021
0AG1077		FRESNO	CA		12/17/2021	3.500	13,500,000						22,500,000	07/01/2021
0AG1078		FRESNO	CA		12/10/2021	3.500	3,530,910						5,884,850	07/01/2021
0AG1081		TREMONTON	UT		12/15/2021	4.600	1,951,800						3,253,000	12/01/2021
0AG1082		TREMONTON	UT		12/15/2021	8.000	325,300						3,253,000	12/01/2021
General Loan Loss Reserve		IOWA	IA		12/31/2021	1.000	(482,753)	1,492,247						12/31/2021
0199999. Mortgages in good standing - Farm Mortgages							379,284,242	1,492,247					882,710,791	XXX
A918232		San Diego	CA		10/31/2021	7.500	671,808						860,000	06/03/2021
P2009022054		PRINCETON	NJ		08/17/2021	5.625	833,630		(441)				1,060,000	04/19/2021
A320840		Miami	FL		10/31/2021	9.000	327,250						460,000	08/03/2021
R2004956203		McDonough	GA		07/22/2021	3.000	266,861						296,513	06/23/2021
A210292		Henrico	VA		10/31/2021	8.000	150,795						850,000	10/28/2021
P2009020433		Boca Raton	FL		01/29/2021	6.250	940,191		(5,247)				1,195,000	09/24/2020
A918319		Vallejo	CA		10/31/2021	8.000	697,500						975,000	10/28/2021
P2009021593		Union	NJ		06/29/2021	6.000	242,183		(178)				360,000	01/29/2021
R2004955535		Fort Worth	TX		07/22/2021	3.000	262,752						291,947	06/15/2021
R2004956222		McDonough	GA		07/22/2021	3.000	223,560						248,401	06/23/2021
R2004956284		oxford	GA		07/22/2021	3.000	193,364						214,849	06/23/2021
A430589		Cincinnati	OH		10/31/2021	8.500	335,250						450,000	09/27/2021
P2001017362		Round Rock	TX		06/25/2020	6.250	213,076		94				250,000	01/15/2020
A350173		Eastaboga	AL		10/31/2021	8.000	106,566						170,000	08/23/2021
R2004956205		McDonough	GA		07/22/2021	3.000	274,519						305,022	06/23/2021
R2004955752		La Vergne	TN		07/22/2021	3.000	345,409						383,788	06/23/2021
R2004955773		Murfreesboro	TN		07/22/2021	3.000	353,350						392,612	06/23/2021
A918363		Compton	CA		10/31/2021	8.500	391,500						575,000	07/13/2021
A880641		Las Vegas	NV		10/31/2021	7.000	252,000						320,000	06/29/2021
A301844		Sandy Springs	GA		10/31/2021	7.250	292,400						420,000	10/03/2018
R2004956607		Jacksonville	FL		11/02/2021	3.000	102,867						117,307	10/26/2021
P2009022120		Bay Shore	NY		08/17/2021	5.750	274,005		(143)				455,000	04/05/2021
P2009020292		Freehold	NJ		12/30/2020	7.500	722,381		(1,566)				1,240,000	10/12/2020
P8210800020		Simpsonville	SC		09/03/2021	4.625	175,240		406				266,000	07/09/2021
A321057		Lakeland	FL		11/22/2021	7.000	94,500						169,000	03/31/2021
P8210800023		Summerville	SC		09/03/2021	4.625	231,449		537				350,000	07/09/2021
R2004956201		Marietta	GA		07/22/2021	3.000	286,810						318,678	06/23/2021
A320991		South Pasadena	FL		10/31/2021	8.000	343,000						550,000	10/28/2021
A918772		Buena Park	CA		10/31/2021	8.500	551,250						735,000	10/10/2021
A918379		Palmdale	CA		10/31/2021	8.000	487,500						650,000	07/14/2021
R2004956614		Jacksonville	FL		11/02/2021	3.000	197,630						223,270	10/26/2021
P2009023075		Staten Island	NY		12/28/2021	5.000	1,027,114		(11)				1,325,000	10/06/2021
R2004955942		Porterdale	GA		07/22/2021	3.000	227,385						252,650	06/23/2021
A980133		Kirkland	WA		10/31/2021	8.000	1,012,500						1,350,000	06/18/2021
P2009020222		Rancho Mirage	CA		12/30/2020	5.250	337,720		(393)				440,000	11/04/2020
A918324		Ventura	CA		10/31/2021	8.500	825,414						1,400,001	08/16/2021
P2009020278		Raleigh	NC		12/30/2020	6.500	399,476		(487)				450,000	10/29/2020
R2004955553		Waxahachie	TX		07/22/2021	3.000	301,829						335,366	06/15/2021
A850348		Tucson	AZ		10/31/2021	7.000	197,100						350,000	10/28/2021
R2004956191		Mableton	GA		07/22/2021	3.000	203,259						225,844	06/23/2021
R2004955543		Fort Worth	TX		07/22/2021	3.000	240,496						267,218	06/15/2021
A917213		Los Angeles	CA		10/31/2021	9.000	1,756,396						3,500,000	12/22/2020
A918952		Lemon Grove	CA		11/22/2021	7.000	604,000						755,000	10/28/2021
R2004956252		McDonough	GA		07/22/2021	3.000	289,455						321,617	06/23/2021
R2004955712		Hendersonville	TN		07/22/2021	3.000	345,877						384,308	06/23/2021
R2004956479		Jacksonville	FL		11/02/2021	3.000	114,240						130,027	10/26/2021
P2009020655		Hudson	WI		04/09/2021	5.750	256,938		(151)				385,000	11/28/2020
P2009021632		Mahopac	NY		06/29/2021	5.750	183,839		(134)				249,500	02/24/2021
R2004956623		Jacksonville	FL		11/02/2021	3.000	117,861						134,073	10/26/2021
P2009020189		Boerne	TX		12/16/2020	5.990	1,043,779		(568)				1,167,000	10/16/2020
A150197		Norristown	PA		10/31/2021	8.000	109,719						190,000	08/04/2021
A916660		Los Angeles	CA		10/31/2021	9.000	1,041,555						2,500,001	06/15/2020
A750635		Magnolia	TX		10/31/2021	8.950	162,600						235,000	09/28/2021
A916245		West Hollywood	CA		10/31/2021	8.750	3,691,083						6,500,000	08/06/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955935		Covington	GA		07/22/2021	3.000	219,173						243,526	06/23/2021
P2009020365		Plainview	NY		01/29/2021	6.000	545,851		(637)				700,000	08/06/2020
A170797		Woodbridge	NJ		11/22/2021	7.500	255,000						615,000	06/22/2021
R2004956075		Lithonia	GA		07/22/2021	3.000	246,895						274,328	06/23/2021
A630461		Kansas City	MO		10/31/2021	7.250	123,300						245,000	09/01/2021
A270467		Indian Trail	NC		11/22/2021	7.000	332,000						415,000	10/21/2021
R2004956601		Jacksonville	FL		11/02/2021	3.000	228,238						257,495	10/26/2021
A210261		Richmond	VA		10/31/2021	8.250	138,300						217,000	06/02/2021
P2002017871		Greenfield	WI		06/25/2020	5.990	140,077		646				260,000	02/04/2020
P2009020091		Beverly Hills	CA		12/18/2020	5.500	1,010,663		(3,871)				2,380,000	11/21/2019
R2004955874		Acworth	GA		07/22/2021	3.000	425,564						472,850	06/23/2021
A150191		Jenkintown	PA		11/01/2021	9.000	794,371						1,150,000	02/16/2021
P2009020334		Capitola	CA		01/27/2021	4.990	1,010,140		(125)				1,520,000	12/06/2020
A430637		Willard	OH		10/31/2021	9.000	109,368						290,003	10/28/2021
P2009020122		Rego Park	NY		12/18/2020	6.500	185,874		(47)				310,000	03/03/2020
A350191		Carbon Hill	AL		10/31/2021	7.500	105,050						150,000	10/28/2021
A918216		Hayward	CA		10/31/2021	7.500	451,000						750,000	08/09/2021
A750938		Houston	TX		11/22/2021	7.000	254,200						370,000	05/04/2021
A630420		Kansas City	MO		10/31/2021	7.500	81,000						155,000	07/26/2021
R2004956080		Lithonia	GA		07/22/2021	3.000	241,480						268,312	06/23/2021
P2009020098		Katonah	NY		12/18/2020	6.500	443,266		(409)				790,000	12/02/2019
R2004955501		Arlington	TX		07/22/2021	3.000	298,820						332,023	06/15/2021
A918407		Fresno	CA		10/31/2021	8.000	209,700						300,000	07/16/2021
R2004956008		Hampton	GA		07/22/2021	3.000	236,313						262,570	06/23/2021
P2009020221		Santa Barbara	CA		12/30/2020	5.875	787,310		(866)				2,100,000	10/28/2020
P2009021354		New York	NY		05/28/2021	6.500	311,628		(236)				940,000	10/27/2020
R2004956561		Jacksonville	FL		11/02/2021	3.000	164,158						185,842	10/26/2021
A270480		Huntersville	NC		11/22/2021	7.000	321,300						410,000	10/28/2021
P2001017071		Mill Spring	NC		06/25/2020	8.250	117,208		42				158,000	12/31/2019
A918989		San Diego	CA		11/22/2021	7.000	975,000						1,350,000	02/16/2021
A320907		Palmetto	FL		10/31/2021	8.000	364,991						600,000	10/28/2021
R2004956677		Indianapolis	IN		12/23/2021	3.830	208,707						234,502	12/06/2021
R2004956009		Hampton	GA		07/22/2021	3.000	235,847						262,053	06/23/2021
R2004956110		Locust Grove	GA		07/22/2021	3.000	267,593						297,326	06/23/2021
A660093		Overland Park	KS		10/31/2021	8.000	206,380						260,000	10/28/2021
A150096		York	PA		10/31/2021	7.800	164,648						227,000	12/21/2020
P1911016023		Mesa	AZ		06/25/2020	7.875	248,656		(2,568)				330,000	11/19/2019
R2004956439		Jacksonville	FL		11/02/2021	3.000	178,945						202,380	10/26/2021
A850284		Tucson	AZ		10/31/2021	7.750	139,500						190,000	05/06/2021
R2004955766		Madison	TN		07/22/2021	3.000	335,737						373,042	06/23/2021
A850377		Scottsdale	AZ		11/22/2021	8.000	559,800						725,000	09/24/2021
P2009022112		Bronx	NY		08/17/2021	5.750	588,777		(306)				767,000	01/22/2021
A270426		Charlotte	NC		11/22/2021	7.000	267,750						350,000	08/13/2021
A750836		Houston	TX		10/31/2021	7.000	131,250						175,000	02/21/2020
R2004956673		Monroe	NC		12/23/2021	4.120	302,762						340,182	12/08/2021
A917155		Los Angeles	CA		10/31/2021	9.000	283,500						450,000	11/19/2020
P2009022070		WHITESTONE	NY		08/17/2021	4.750	155,721		(218)				250,000	03/25/2021
A430641		Cleveland	OH		10/31/2021	8.500	84,511						115,000	09/10/2021
P2009020060		Corona	NY		12/18/2020	5.375	177,597		(476)				500,000	11/25/2019
R2004955547		Mesquite	TX		07/22/2021	3.000	211,941						235,490	06/15/2021
A914770		San Diego	CA		10/31/2021	8.500	2,493,000						3,750,000	04/26/2019
A320900		Tampa	FL		10/31/2021	7.500	297,421						380,000	08/03/2021
A320961		Fort Myers	FL		10/31/2021	9.000	424,150						700,000	10/28/2021
P1912016714		Brick	NJ		06/25/2020	6.990	379,409		155				525,000	11/13/2019
A918884		La Mesa	CA		10/31/2021	7.500	727,098						909,000	10/28/2021
A918497		Sacramento	CA		10/31/2021	8.500	532,800						725,000	10/28/2021
A370196		Pleasant View	TN		10/31/2021	7.500	186,050						310,000	10/28/2021
A600438		Chicago	IL		10/31/2021	9.000	137,926						230,000	06/14/2021
R2004955659		Dallas	TX		07/22/2021	3.000	228,350						253,723	06/15/2021
A630495		Kansas City	MO		10/31/2021	9.000	114,300						155,000	10/28/2021
A916265		West Hollywood	CA		10/31/2021	8.750	3,782,282						5,850,000	02/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020118		Sherman Oaks	CA		12/18/2020	5.625	1,274,183		(1,259)				2,440,000	01/31/2020
R2004956277		McDonough	GA		07/22/2021	3.000	232,861						258,735	06/23/2021
A850333		Sierra Vista	AZ		10/31/2021	7.000	117,000						240,000	10/28/2021
P2009020592		Jacksonville	OR		02/24/2021	5.750	709,252		(535)				999,000	11/04/2020
R2004955738		La Vergne	TN		07/22/2021	3.000	285,593						317,326	06/23/2021
P2009020347		PASADENA	MD		12/30/2020	5.740	2,545,846		(45,497)				3,162,000	11/06/2020
P2001017008		Garden Grove	CA		06/25/2020	5.990	289,475		1,108				535,000	12/20/2019
P2009023102		Bristol	PA		12/28/2021	5.250	318,250		(3)				410,000	11/17/2021
P2009020166		Charlotte	NC		12/30/2020	7.990	373,088		(241)				490,000	10/21/2020
A321063		Lakeland	FL		11/22/2021	7.000	58,500						135,000	02/09/2021
A9179810		Los Angeles	CA		10/31/2021	11.000	97,100						1,350,000	09/30/2021
A915919		Fresno	CA		10/31/2021	10.000	4,200,000						6,950,000	12/26/2019
A917087		Los Angeles	CA		10/31/2021	8.500	2,226,132						3,200,000	02/10/2021
R2004955988		Douglasville	GA		07/22/2021	3.000	233,308						259,232	06/23/2021
P2009020055		Glenn Heights	TX		12/16/2020	7.875	227,693		(124)				264,000	10/14/2020
R2004956165		Locust Grove	GA		07/22/2021	3.000	277,488						308,321	06/23/2021
P2009023073		Hampstead	NC		12/28/2021	5.125	306,248		(3)				370,000	09/28/2021
A270278		Raeford	NC		10/31/2021	7.000	160,650						225,000	10/28/2021
A303101		Jenkinsburg	GA		10/31/2021	7.000	116,050						180,000	07/30/2021
R2004956498		Jacksonville	FL		11/02/2021	3.000	199,079						224,893	10/26/2021
A370186		Harriman	TN		10/31/2021	7.500	101,400						150,000	10/28/2021
R2004956653		Douglasville	GA		12/08/2021	4.150	233,641						262,518	11/29/2021
R2004955924		Conyers	GA		07/22/2021	3.000	252,468						280,521	06/23/2021
A370221		Knoxville	TN		10/31/2021	7.500	213,600						285,000	10/28/2021
R2004955650		Fort Worth	TX		07/22/2021	3.000	211,360						234,845	06/15/2021
R2004956375		Union City	GA		07/22/2021	3.000	229,639						255,155	06/23/2021
R2004956223		McDonough	GA		07/22/2021	3.000	220,354						244,838	06/23/2021
P2009021368		Palm Coast	FL		05/28/2021	5.250	207,549		(195)				304,000	12/17/2020
R2004956451		Jacksonville	FL		11/02/2021	3.000	157,805						178,742	10/26/2021
R2004955498		Arlington	TX		07/22/2021	3.000	293,283						325,870	06/15/2021
P2001017429		Los Angeles	CA		06/25/2020	4.750	190,909		92				760,000	01/28/2020
R2004955695		Gallatin	TN		07/22/2021	3.000	232,260						258,067	06/23/2021
R2004956044		Jonesboro	GA		07/22/2021	3.000	227,349						252,610	06/23/2021
R2004956423		Jacksonville	FL		11/02/2021	3.000	149,217						169,139	10/26/2021
R2004956198		Marietta	GA		07/22/2021	3.000	272,236						302,485	06/23/2021
R2004956582		Jacksonville	FL		11/02/2021	3.000	172,055						194,673	10/26/2021
A918514		San Diego	CA		10/31/2021	7.500	834,750						1,250,000	08/07/2021
P2009022092		Salem	OR		08/17/2021	5.750	671,090		(270)				855,000	04/21/2021
R2004956488		Jacksonville	FL		11/02/2021	3.000	187,262						211,680	10/26/2021
A880883		Las Vegas	NV		10/31/2021	7.500	232,500						310,000	10/28/2021
A980147		Seattle	WA		10/31/2021	7.500	678,500						1,200,000	09/21/2021
A321019		Jacksonville	FL		10/31/2021	7.500	72,000						115,000	10/28/2021
P2009020103		New York	NY		12/18/2020	5.750	1,876,021		(10,624)				6,900,000	01/29/2020
R2004956452		Jacksonville	FL		11/02/2021	3.000	306,387						345,961	10/26/2021
A800062		Arvada	CO		10/31/2021	7.000	416,500						715,000	09/01/2021
A430585		Cleveland	OH		10/31/2021	8.000	89,590						135,000	06/04/2021
A750931		Laredo	TX		10/31/2021	8.500	98,292						325,000	10/28/2021
A460244		Indianapolis	IN		10/31/2021	9.000	310,471						450,000	02/22/2021
R2004956438		Jacksonville	FL		11/02/2021	3.000	116,961						133,070	10/26/2021
R2004955517		Grand Prairie	TX		07/22/2021	3.000	278,939						309,933	06/15/2021
P2001017357		Folly Beach	SC		06/25/2020	7.000	520,299		214				720,000	10/22/2019
A918101		Los Angeles	CA		10/31/2021	8.000	787,500						1,050,000	05/11/2021
A303195		Conyers	GA		11/22/2021	7.000	37,400						70,000	10/28/2021
R2004955843		Smyrna	TN		07/22/2021	3.000	364,702						405,225	06/23/2021
P2009022031		Staten Island	NY		08/17/2021	6.000	580,683		(297)				880,000	02/09/2021
R2004956447		Jacksonville	FL		11/02/2021	3.000	170,536						192,977	10/26/2021
R2004955859		Spring Hill	TN		07/22/2021	3.000	381,725						424,140	06/23/2021
R2004956478		Jacksonville	FL		11/02/2021	3.000	126,334						143,551	10/26/2021
R2004955679		Antioch	TN		07/22/2021	3.000	323,901						359,891	06/23/2021
P2009021930		Boca Raton	FL		07/30/2021	5.750	350,716		(205)				445,000	04/12/2021
P2009021387		Howard Beach	NY		05/28/2021	5.750	441,385		(383)				880,000	01/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956589		Jacksonville	FL		11/02/2021	3.000	77,995						89,495	10/26/2021
P2009020364		Queens Village	NY		01/29/2021	6.125	456,825		(503)				587,000	07/31/2020
A320949		Sunrise	FL		10/31/2021	9.000	285,985						390,000	08/16/2021
A270334		Hickory	NC		10/31/2021	9.000	12,638						300,000	10/28/2021
P2009020509		SACRAMENTO	CA		02/02/2021	7.125	219,016		(141)				305,000	10/28/2020
A850298		Phoenix	AZ		10/31/2021	8.000	446,250						635,000	06/18/2021
P2009020490		GLENDALE	AZ		01/14/2021	5.750	282,572		(229)				518,000	11/24/2020
P2009020086		Jericho	NY		12/18/2020	5.125	456,416		(1,194)				800,000	10/23/2019
R2004956062		Lawrenceville	GA		07/22/2021	3.000	335,754						373,060	06/23/2021
P2009021362		San Diego	CA		05/28/2021	5.875	307,601		(272)				458,000	01/02/2021
P2009020569		WASHINGTON	DC		03/12/2021	5.125	255,665		(175)				558,000	01/18/2021
R2004956369		Stone Mountain	GA		07/22/2021	3.000	202,003						224,448	06/23/2021
P2009020538		CLEARFIELD	UT		02/09/2021	6.750	324,754		(165)				375,000	12/22/2020
A918551		Citrus Heights	CA		10/31/2021	7.250	420,000						560,000	08/25/2021
A480405		Ferndale	MI		10/31/2021	8.500	238,000						350,000	07/09/2021
A730054		Oklahoma City	OK		10/31/2021	8.000	270,560						585,000	05/13/2020
A350186		Wetumpka	AL		10/31/2021	7.250	120,365						165,000	10/28/2021
R2004956401		Jacksonville	FL		11/02/2021	3.000	126,309						143,523	10/26/2021
A916408		Los Angeles	CA		10/31/2021	8.750	5,316,713						7,625,000	04/01/2020
R2004955884		Atlanta	GA		07/22/2021	3.000	244,759						271,955	06/23/2021
R2004955739		La Vergne	TN		07/22/2021	3.000	263,673						292,971	06/23/2021
R2004955895		Austell	GA		07/22/2021	3.000	249,664						277,405	06/23/2021
P2009022050		Las Vegas	NY		08/17/2021	5.750	469,779		(246)				595,000	04/08/2021
R2004955687		Antioch	TN		07/22/2021	3.000	357,872						397,636	06/23/2021
A916231		Encino	CA		10/31/2021	8.750	5,309,697						8,250,000	03/26/2020
A916621		Santa Monica	CA		10/31/2021	8.000	675,680						2,500,000	07/06/2020
R2004956042		Jonesboro	GA		07/22/2021	3.000	229,706						255,229	06/23/2021
R2004956638		Haltom City	TX		12/08/2021	3.880	286,088						321,447	11/08/2021
A430582		Akron	OH		10/31/2021	8.500	285,758						864,000	10/28/2021
P2009020213		East Dundee	IL		12/30/2020	6.750	214,351		(222)				255,000	10/30/2020
A918612		San Diego	CA		10/31/2021	7.000	760,000						950,000	08/23/2021
R2004956460		Jacksonville	FL		11/02/2021	3.000	110,528						125,876	10/26/2021
R2004956675		Cypress	TX		12/23/2021	3.920	266,629						299,583	12/06/2021
R2004956510		Jacksonville	FL		11/02/2021	3.000	147,127						166,801	10/26/2021
P2001017121		Cypress	TX		06/25/2020	7.500	616,593		(902)		50,529		730,000	11/21/2019
A750918		Conroe	TX		10/31/2021	8.000	176,040						240,500	07/02/2021
P2009021966		Lexington	SC		07/30/2021	4.625	148,884		440				225,000	06/23/2021
P2009021912		Bellevue	WA		07/30/2021	5.375	953,244		(5,298)				1,678,000	04/03/2021
R2004955470		Waxahachie	TX		07/22/2021	3.000	260,330						289,256	06/15/2021
A917243		San Diego	CA		10/31/2021	8.000	888,500						1,150,000	11/08/2020
A210277		Richmond	VA		10/31/2021	7.500	103,500						140,000	08/11/2021
P1910015438		Moraga	CA		06/25/2020	6.125	787,587		355				1,175,000	10/13/2019
R2004955604		Arlington	TX		07/22/2021	3.000	272,338						302,598	06/15/2021
A320886		Ocala	FL		10/31/2021	7.500	76,500						105,000	07/19/2021
A630391		Kansas City	MO		10/31/2021	9.000	108,090						172,500	07/21/2021
R2004955496		Grand Prairie	TX		07/22/2021	3.000	208,464						231,627	06/15/2021
P2009020156		Missouri City	TX		12/16/2020	5.990	534,248		(322)				750,000	10/01/2020
A916742		Fresno	CA		10/31/2021	8.000	280,500						455,000	10/02/2021
P1912016892		Atlanta	GA		06/25/2020	6.875	436,076		2,327				605,000	11/26/2019
A850293		Paradise Valley	AZ		10/31/2021	8.500	798,750						1,325,000	07/06/2021
R2004955711		Hendersonville	TN		07/22/2021	3.000	319,001						354,446	06/23/2021
A270252		Winston Salem	NC		10/31/2021	8.000	75,468						105,000	07/22/2021
A630442		Kansas City	MO		10/31/2021	7.250	78,454						110,000	10/28/2021
P2009023062		Laguna Hills	CA		12/28/2021	5.125	1,556,233		(17)				1,900,000	10/26/2021
A918694		San Diego	CA		10/31/2021	7.000	700,000						875,000	09/13/2021
R2004956587		Jacksonville	FL		11/02/2021	3.000	155,183						175,806	10/26/2021
P2009023137		Woodside	NY		12/28/2021	5.000	719,758		(8)				925,000	10/19/2021
A918617		San Diego	CA		10/31/2021	7.000	684,000						1,000,000	08/24/2021
A430577		Cleveland Heights	OH		10/31/2021	8.000	134,500						240,000	05/27/2021
P2009023079		Key Largo	FL		12/28/2021	5.250	408,771		(4)				500,000	11/09/2021
R2004956505		Jacksonville	FL		11/02/2021	3.000	115,159						131,055	10/26/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020300		Tacoma	WA		12/30/2020	5.749	361,294		(474)				525,000	10/02/2020
P2009021899		North Bergen	NJ		07/30/2021	5.875	209,570		(115)				455,000	03/30/2021
R2004955970		Covington	GA		07/22/2021	3.000	217,415						241,573	06/23/2021
R2004956053		Lawrenceville	GA		07/22/2021	3.000	285,104						316,783	06/23/2021
R2004955771		Mount Juliet	TN		07/22/2021	3.000	351,515						390,573	06/23/2021
R2004955954		Covington	GA		07/22/2021	3.000	179,354						199,283	06/23/2021
R2004956158		Locust Grove	GA		07/22/2021	3.000	280,858						312,065	06/23/2021
R2004956571		Jacksonville	FL		11/02/2021	3.000	159,646						180,797	10/26/2021
R2004956516		Jacksonville	FL		11/02/2021	3.000	144,736						164,128	10/26/2021
A321042		Wesley Chapel	FL		11/22/2021	9.000	128,000						160,000	07/15/2021
R2004955619		Fort Worth	TX		07/22/2021	3.000	228,057						253,397	06/15/2021
R2004956365		Stone Mountain	GA		07/22/2021	3.000	222,371						247,079	06/23/2021
R2004956418		Jacksonville	FL		11/02/2021	3.000	181,933						205,721	10/26/2021
A918263		Los Angeles	CA		10/31/2021	7.000	2,475,939						4,400,000	07/25/2021
P2009020618		Marietta	GA		03/12/2021	5.125	538,521		(419)				670,000	01/17/2021
R2004956389		Denton	TX		11/02/2021	3.880	343,760						386,247	10/08/2021
A270399		Jacksonville	NC		10/31/2021	8.000	119,700						185,000	10/28/2021
A660083		Gardner	KS		10/31/2021	8.000	204,800						265,000	10/28/2021
A270330		Emerald Isle	NC		10/31/2021	8.500	360,000						575,000	10/28/2021
A917005		Los Angeles	CA		10/31/2021	8.000	905,400						1,280,000	09/22/2020
R2004956209		McDonough	GA		07/22/2021	3.000	223,137						247,930	06/23/2021
A303155		Smyrna	GA		10/31/2021	7.000	164,500						235,000	09/15/2021
R2004955875		Alpharetta	GA		07/22/2021	3.000	332,035						368,928	06/23/2021
A321043		Jacksonville	FL		10/31/2021	7.500	58,500						125,000	10/28/2021
R2004956321		Snellville	GA		07/22/2021	3.000	233,021						258,913	06/23/2021
P2009023120		Howard Beach	NY		12/28/2021	4.750	216,316		(2)				280,000	10/19/2021
A918757		Los Angeles	CA		10/31/2021	8.500	1,166,000						1,700,000	10/28/2021
P2009023055		Orange	CA		12/28/2021	4.750	612,118		(7)				1,025,000	11/09/2021
A880863		North Las Vegas	NV		10/31/2021	7.000	248,000						310,000	10/28/2021
A918105		Laguna Niguel	CA		10/31/2021	7.000	1,050,000						1,400,000	05/12/2021
A150211		Coopersburg	PA		10/31/2021	8.000	426,713						585,000	10/28/2021
R2004955746		La Vergne	TN		07/22/2021	3.000	301,705						335,228	06/23/2021
R2004955837		Old Hickory	TN		07/22/2021	3.000	312,121						346,802	06/23/2021
A918412		Antioch	CA		10/31/2021	8.000	463,500						630,000	08/09/2021
R2004956556		Jacksonville	FL		11/02/2021	3.000	131,879						149,748	10/26/2021
A800063		Pueblo	CO		10/31/2021	8.000	148,580						200,000	10/28/2021
A430599		Beachwood	OH		10/31/2021	8.000	372,556						525,000	07/16/2021
R2004956051		Lawrenceville	GA		07/22/2021	3.000	257,876						286,529	06/23/2021
R2004955814		Nashville	TN		07/22/2021	3.000	336,339						373,711	06/23/2021
P2009020372		New York	NY		01/29/2021	6.000	1,050,152		(4,848)				5,600,000	09/15/2020
P2009020400		Charlotte	NC		01/29/2021	5.750	164,168		(945)				265,000	09/14/2020
A918022		Los Angeles	CA		10/31/2021	8.000	1,050,000						1,400,000	04/27/2021
R2004956254		McDonough	GA		07/22/2021	3.000	287,575						319,528	06/23/2021
R2004955849		Smyrna	TN		07/22/2021	3.000	315,313						350,348	06/23/2021
A430628		Mansfield	OH		10/31/2021	8.000	698,346						1,146,502	10/28/2021
R2004956058		Lawrenceville	GA		07/22/2021	3.000	330,058						366,732	06/23/2021
P2009020496		PITTSBURGH	PA		01/27/2021	7.625	269,703		(169)				429,000	11/05/2020
P2009020434		BULVERDE	TX		01/14/2021	5.250	259,720		(190)				340,000	12/11/2020
R2004956043		Jonesboro	GA		07/22/2021	3.000	220,548						245,054	06/23/2021
P2009021611		Newark	NJ		06/29/2021	5.750	206,724		(1,619)				330,000	07/09/2020
R2004956217		McDonough	GA		07/22/2021	3.000	222,281						246,979	06/23/2021
A320892		Melbourne	FL		10/31/2021	8.250	106,650						190,000	07/16/2021
P2009020446		Santa Barbara	CA		02/09/2021	3.990	703,468		(32)				1,150,000	11/30/2020
A918584		San Diego	CA		10/31/2021	7.500	1,168,000						1,550,000	08/24/2021
R2004955489		Rockwall	TX		07/22/2021	3.000	259,882						288,758	06/15/2021
A270360		Winston Salem	NC		10/31/2021	7.000	52,778						90,000	10/17/2021
P2009020452		San Diego	CA		02/09/2021	3.990	906,656		(42)				1,210,000	12/08/2020
P2002802501		Livermore	CA		06/25/2020	4.750	1,000,641		485				2,000,000	01/15/2020
R2004955952		Covington	GA		07/22/2021	3.000	179,235						199,150	06/23/2021
P2009021628		Boca Raton	FL		06/29/2021	5.500	230,166		(177)				438,000	03/10/2021
P5210212018		Myrtle Beach	SC		04/09/2021	6.125	104,133		(62)				163,000	08/08/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A918764		Concord	CA		10/31/2021	8.250	793,688						1,250,000	10/28/2021
A320979		Miami Beach	FL		10/31/2021	9.000	165,000						220,000	10/05/2021
R2004956347		Stockbridge	GA		07/22/2021	3.000	264,915						294,351	06/23/2021
P4200110334		Chatsworth	CA		06/25/2020	4.875	482,659		238				635,000	01/30/2020
P2009020463		FIRESTONE	CO		01/27/2021	5.500	477,489		(294)				523,000	11/17/2020
P2009020087		Tinley Park	IL		12/18/2020	5.375	191,597		(526)				315,000	10/30/2019
A150212		Hanover Township	PA		10/31/2021	8.000	123,030						200,000	10/28/2021
A915182		Buena Park	CA		10/31/2021	8.500	861,367						11,600,001	10/03/2021
P1912016757		Eugene	OR		06/25/2020	4.990	271,077		305				406,000	12/17/2019
A914668		Los Angeles	CA		10/31/2021	8.000	572,900						765,000	12/16/2020
A850349		Tucson	AZ		10/31/2021	7.000	269,100						480,000	10/28/2021
A916425		Palm Desert	CA		10/31/2021	10.000	588,000						840,000	04/13/2020
A917227		Garden Grove	CA		10/31/2021	8.500	693,000						950,000	11/12/2020
R2004956265		McDonough	GA		07/22/2021	3.000	289,544						321,716	06/23/2021
A170578		Elizabeth	NJ		10/31/2021	7.000	240,000						380,000	04/16/2020
A880729		Las Vegas	NV		10/31/2021	7.000	261,000						340,000	07/01/2021
P2009021928		Richmond	CA		07/30/2021	5.875	278,212		(150)				495,000	04/13/2021
P4191209711		Birmington	MI		06/25/2020	4.375	484,478		93				882,000	01/22/2020
R2004955785		Murfreesboro	TN		07/22/2021	3.000	354,420						393,801	06/23/2021
P2009021417		Wilmington	DE		05/28/2021	6.250	197,511		(168)				250,000	01/27/2021
A918580		Chula Vista	CA		10/31/2021	7.000	454,500						620,000	08/20/2021
R2004955663		Dallas	TX		07/22/2021	3.000	252,966						281,074	06/15/2021
P2009021435		New York	NY		05/28/2021	6.125	3,644,881		(48,177)				22,000,000	12/23/2020
R2004956549		Jacksonville	FL		11/02/2021	3.000	125,342						142,438	10/26/2021
R2004956300		Powder Springs	GA		07/22/2021	3.000	264,701						294,113	06/23/2021
A730061		Oklahoma City	OK		10/31/2021	7.500	68,400						110,000	09/01/2021
A918851		Compton	CA		10/31/2021	8.500	409,500						570,000	10/28/2021
A660085		Kansas City	KS		10/31/2021	9.000	79,650						120,000	10/28/2021
P2009023080		Anthony	FL		12/28/2021	5.500	233,205		(25)				281,000	11/04/2021
R2004956135		Locust Grove	GA		07/22/2021	3.000	258,597						287,330	06/23/2021
A302778		Sandy Springs	GA		10/31/2021	8.500	635,200						1,050,000	03/28/2021
A917837		Los Angeles	CA		10/31/2021	8.000	933,438						2,750,000	04/30/2021
A170778		Parlin	NJ		10/31/2021	8.000	220,500						390,000	08/04/2021
P2009020138		Jersey City	NJ		12/18/2020	6.500	224,395		(207)				345,000	03/11/2020
A320967		Fernandina Beach	FL		10/31/2021	8.250	351,000						485,000	10/28/2021
P2009021413		Fresno	CA		05/28/2021	6.000	183,312		(114)				250,000	01/06/2021
A918893		San Diego	CA		10/31/2021	7.000	679,500						955,000	10/28/2021
A918272		Altadena	CA		10/31/2021	7.000	855,000						1,350,000	07/06/2021
A150188		Pittsburgh	PA		10/31/2021	9.000	236,250						315,000	10/09/2020
A170790		Wall	NJ		10/31/2021	7.500	208,250						425,000	08/03/2021
R2004955823		Nashville	TN		07/22/2021	3.000	253,466						281,629	06/23/2021
A270380		Winston Salem	NC		10/31/2021	7.000	200,000						250,000	10/28/2021
P2009020530		Irvine	CA		02/24/2021	4.750	1,639,200		(246)				2,260,000	01/22/2021
A350184		Montgomery	AL		10/31/2021	7.250	127,500						170,000	09/28/2021
R2004956362		Stone Mountain	GA		07/22/2021	3.000	228,004						253,338	06/23/2021
A918858		Torrance	CA		10/31/2021	8.000	786,600						1,035,000	10/28/2021
R2004956111		Locust Grove	GA		07/22/2021	3.000	264,435						293,817	06/23/2021
R2004955966		Covington	GA		07/22/2021	3.000	223,818						248,687	06/23/2021
P2009022113		Boca Raton	FL		08/17/2021	5.750	263,183		(137)				1,625,000	04/15/2021
R2004956420		Jacksonville	FL		11/02/2021	3.000	72,550						83,410	10/26/2021
R2004956220		McDonough	GA		07/22/2021	3.000	284,647						316,275	06/23/2021
P2009020582		TINLEY PARK	IL		03/12/2021	6.500	195,902		(108)				225,000	01/07/2021
R2004956512		Jacksonville	FL		11/02/2021	3.000	168,004						190,146	10/26/2021
A880846		North Las Vegas	NV		10/31/2021	7.000	205,147						265,000	10/28/2021
A916468		Los Angeles	CA		10/31/2021	8.500	2,988,529						4,100,000	08/12/2021
A980123		Seattle	WA		10/31/2021	8.000	616,250						950,000	05/26/2021
R2004956427		Jacksonville	FL		11/02/2021	3.000	118,686						134,999	10/26/2021
A916160		Belvedere Tiburon	CA		10/31/2021	9.000	1,108,500						3,400,000	03/07/2020
R2004956161		Locust Grove	GA		07/22/2021	3.000	282,313						313,682	06/23/2021
A350163		Fultondale	AL		10/31/2021	8.000	7,100						250,000	08/02/2021
A917598		San Pedro	CA		10/31/2021	8.000	580,710						875,000	02/17/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955813		Nashville	TN		07/22/2021	3.000	421,873						468,748	06/23/2021
R2004956160		Locust Grove	GA		07/22/2021	3.000	270,488						300,543	06/23/2021
A303173		Fairburn	GA		10/31/2021	7.000	69,700						100,000	09/29/2021
P2009021470		Delray Beach	FL		05/28/2021	6.375	168,688		(138)				300,000	11/12/2020
A917709		Desert Hot Springs	CA		10/31/2021	8.500	300,000						400,000	03/20/2021
P2009023058		Las Vegas	NV		12/28/2021	5.125	361,980		(4)				437,000	09/29/2021
R2004955526		Dallas	TX		07/22/2021	3.000	242,889						269,877	06/15/2021
R2004955948		Covington	GA		07/22/2021	3.000	220,727						245,253	06/23/2021
P2009020123		Corona	NY		12/18/2020	6.750	931,473		(831)				1,300,000	02/24/2020
A918885		Vista	CA		10/31/2021	7.000	570,000						715,000	10/28/2021
A320950		Port Richey	FL		10/31/2021	7.000	72,000						180,000	09/15/2021
A918428		Vista	CA		10/31/2021	7.500	574,200						760,000	07/31/2021
A270454		Conover	NC		11/22/2021	8.000	88,753						265,000	10/29/2021
A918298		Poway	CA		10/31/2021	7.000	648,000						910,000	07/02/2021
P2009020129		Boca Raton	FL		12/18/2020	5.107	315,948		(343)				716,000	02/23/2020
P2009022108		Colorado Springs	CO		08/17/2021	5.875	391,298		(201)				495,000	04/19/2021
A320913		Cape Coral	FL		10/31/2021	8.500	187,500						250,000	09/02/2021
A430597		Euclid	OH		10/31/2021	8.000	152,536						235,000	07/05/2021
P2009021408		Upper Darby	PA		05/28/2021	6.375	106,677		(89)				135,000	01/22/2021
P2009021906		Brooklyn	NY		07/30/2021	5.625	300,532		(184)				672,000	02/09/2021
A270423		High Point	NC		10/31/2021	7.000	188,000						235,000	10/28/2021
A320889		Treasure Island	FL		10/31/2021	8.000	799,500						1,550,000	06/18/2021
R2004955456		Mesquite	TX		07/22/2021	3.000	197,977						219,975	06/15/2021
R2004956157		Locust Grove	GA		07/22/2021	3.000	268,586						298,429	06/23/2021
A917972		Stanton	CA		10/31/2021	8.500	509,000						875,000	04/15/2021
P8210800018		Columbia	SC		09/03/2021	4.625	142,176		330				215,000	06/18/2021
A321039		Saint Petersburg	FL		10/31/2021	7.500	684,000						1,030,000	10/28/2021
A630444		Independence	MO		10/31/2021	7.000	62,845						95,000	09/01/2021
A303054		Carrollton	GA		10/31/2021	7.000	157,500						210,000	05/19/2021
A918834		Oceanside	CA		10/31/2021	7.000	1,131,000						1,550,000	10/28/2021
A918768		Modesto	CA		10/31/2021	8.000	187,000						270,000	09/29/2021
R2004956444		Jacksonville	FL		11/02/2021	3.000	127,343						144,679	10/26/2021
R2004956213		McDonough	GA		07/22/2021	3.000	215,917						239,908	06/23/2021
R2004956046		Jonesboro	GA		07/22/2021	3.000	233,282						259,203	06/23/2021
P4200110272		Kennesaw	GA		06/25/2020	5.250	403,106		193				530,000	02/05/2020
A270256		Jacksonville	NC		10/31/2021	8.000	119,500						180,000	08/26/2021
P2009020355		Bronx	NY		01/29/2021	6.000	444,501		(497)				570,000	09/10/2020
A9187780		Thousand Oaks	CA		10/31/2021	12.000	1						2,750,000	10/28/2021
R2004956064		Lawrenceville	GA		07/22/2021	3.000	293,222						325,803	06/23/2021
A850315		Phoenix	AZ		10/31/2021	8.500	620,100						2,450,000	07/27/2021
A918523		Hidden Hills	CA		10/31/2021	8.000	11,200,000						14,965,003	08/11/2021
A918483		Torrance	CA		10/31/2021	9.000	525,000						1,250,000	08/05/2021
R2004956363		Stone Mountain	GA		07/22/2021	3.000	261,788						290,876	06/23/2021
A918313		San Diego	CA		10/31/2021	7.500	1,104,000						1,450,000	06/24/2021
A500033		Des Moines	IA		10/31/2021	9.000	183,750						245,000	07/15/2021
A880828		North Las Vegas	NV		10/31/2021	7.000	301,500						385,000	10/28/2021
R2004956634		Jacksonville	FL		11/02/2021	3.000	103,940						118,506	10/26/2021
R2004956419		Jacksonville	FL		11/02/2021	3.000	161,095						182,420	10/26/2021
A321034		Jacksonville	FL		10/31/2021	7.500	76,500						110,000	10/28/2021
R2004956433		Jacksonville	FL		11/02/2021	3.000	197,835						223,503	10/26/2021
R2004956515		Jacksonville	FL		11/02/2021	3.000	92,891						106,155	10/26/2021
A830006		Coeur D Alene	ID		10/31/2021	8.000	401,250						535,000	10/28/2021
R2004956228		McDonough	GA		07/22/2021	3.000	283,575						315,084	06/23/2021
R2004956181		Loganville	GA		07/22/2021	3.000	249,682						277,425	06/23/2021
R2004956662		Fort Worth	TX		12/08/2021	3.880	228,969						257,268	11/29/2021
R2004955803		Murfreesboro	TN		07/22/2021	3.000	281,922						313,247	06/23/2021
P2009023101		Staten Island	NY		12/28/2021	4.375	503,752		(6)				760,000	11/12/2021
A270468		Stallings	NC		11/22/2021	7.000	284,000						355,000	10/28/2021
A320945		Jacksonville	FL		10/31/2021	7.500	90,000						125,000	10/28/2021
A912397		North Hollywood	CA		10/31/2021	8.750	5,681,155						11,440,002	12/27/2018
R2004956610		Jacksonville	FL		11/02/2021	3.000	206,624						233,327	10/26/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020105		Rego Park	NY		12/18/2020	5.625	484,573		(2,256)				750,000	12/20/2019
P2009023078		Nolensville	TN		12/28/2021	4.750	746,991		(9)				920,000	11/02/2021
A350179		Montgomery	AL		10/31/2021	7.250	67,500						155,000	10/28/2021
R2004955885		Atlanta	GA		07/22/2021	3.000	169,460						188,289	06/23/2021
P2009023050		Jamaica	NY		12/28/2021	5.125	551,899		(51)				665,000	10/09/2021
P2009021780		Woodruff	SC		07/15/2021	4.625	225,047		732				340,000	06/03/2021
A320929		Largo	FL		10/31/2021	8.500	508,300						690,000	09/08/2021
R2004955916		Conyers	GA		07/22/2021	3.000	180,738						200,820	06/23/2021
P2009022069		Gilboa	NY		08/17/2021	5.250	412,404		(225)				560,000	03/22/2021
A400028		Louisville	KY		10/31/2021	7.000	86,250						115,000	05/13/2021
A918709		Vallejo	CA		10/31/2021	8.750	342,000						485,000	10/28/2021
A918872		San Jose	CA		11/22/2021	7.500	1,003,252						3,200,000	06/25/2021
P2009022123		Doral	FL		08/17/2021	5.625	342,250		(180)				470,000	04/17/2021
A170743		Hillside	NJ		10/31/2021	8.000	217,500						425,000	04/19/2021
P2009021592		Sag Harbor	NY		06/29/2021	5.625	1,355,787		(10,152)				2,300,000	02/05/2021
A917769		Los Angeles	CA		10/31/2021	8.000	1,642,500						2,250,000	04/16/2021
A918446		La Mesa	CA		10/31/2021	7.500	624,200						810,000	07/22/2021
R2004956267		McDonough	GA		07/22/2021	3.000	286,327						318,142	06/23/2021
P2009023131		Aventura	FL		12/28/2021	5.375	273,897		(3)				405,000	06/28/2021
A630479		Independence	MO		10/31/2021	7.250	50,322						150,000	10/28/2021
R2004956594		Jacksonville	FL		11/02/2021	3.000	108,502						123,608	10/26/2021
P4191209617		Coral Springs	FL		06/25/2020	5.500	240,987		114				400,000	01/09/2020
A918843		Toluca Lake	CA		10/31/2021	7.000	514,800						690,000	10/28/2021
P2009020635		SAN ANTONIO	TX		03/26/2021	6.250	423,288		(255)				550,000	01/28/2021
R2004955920		Conyers	GA		07/22/2021	3.000	220,703						245,226	06/23/2021
P2009021634		New York	NY		06/29/2021	6.000	995,304		(6,785)				2,650,000	03/05/2021
R2004955689		Antioch	TN		07/22/2021	3.000	320,102						355,669	06/23/2021
A850326		Tucson	AZ		10/31/2021	7.000	301,250						435,000	10/28/2021
R2004955684		Antioch	TN		07/22/2021	3.000	317,610						352,900	06/23/2021
A918653		San Francisco	CA		10/31/2021	8.500	1,278,449						3,200,000	10/28/2021
R2004955990		Douglasville	GA		07/22/2021	3.000	276,225						306,917	06/23/2021
A320938		Tampa	FL		10/31/2021	7.500	254,350						400,000	09/01/2021
A460194		Indianapolis	IN		10/31/2021	8.750	136,526						225,000	09/16/2021
P2009020556		SPRING HILL	FL		02/24/2021	7.875	187,515		(79)				253,000	12/29/2020
R2004956511		Jacksonville	FL		11/02/2021	3.000	158,406						179,414	10/26/2021
R2004956248		McDonough	GA		07/22/2021	3.000	292,845						325,384	06/23/2021
A880767		North Las Vegas	NV		10/31/2021	7.000	238,500						310,000	09/30/2021
A630456		Kansas City	MO		10/31/2021	8.500	134,184						605,000	10/28/2021
A918972		San Pedro	CA		11/22/2021	7.250	671,250						975,000	05/27/2021
R2004956166		Locust Grove	GA		07/22/2021	3.000	270,220						300,245	06/23/2021
A850304		Tucson	AZ		10/31/2021	7.750	236,700						330,000	08/02/2021
A320893		Cocoa	FL		10/31/2021	8.000	112,500						210,000	07/11/2021
A850338		Dewey-Humboldt	AZ		10/31/2021	8.000	162,067						285,000	10/28/2021
R2004955632		Fort Worth	TX		07/22/2021	3.000	251,345						279,273	06/15/2021
R2004956681		Charlotte	NC		12/23/2021	4.120	350,384						393,690	12/10/2021
P2009020603		Galveston	TX		03/26/2021	6.500	1,540,153		(904)				1,905,000	02/02/2021
P2009022076		Margate	FL		08/17/2021	6.000	193,697		(98)				245,000	04/06/2021
A916627		Costa Mesa	CA		10/31/2021	8.750	1,647,452						2,500,000	05/20/2020
R2004956307		Riverdale	GA		07/22/2021	3.000	249,700						277,445	06/23/2021
A370162		Memphis	TN		10/31/2021	8.000	54,200						73,000	06/28/2021
R2004956409		Jacksonville	FL		11/02/2021	3.000	207,545						234,360	10/26/2021
A630482		Independence	MO		10/31/2021	7.250	41,664						175,000	10/28/2021
P2009020134		Riverhead	NY		12/18/2020	6.500	102,483		(89)		2		250,000	04/17/2020
P1911015649		Los Angeles	CA		06/25/2020	5.625	810,666		(2,975)				1,280,000	11/25/2019
P4200110339		Philadelphia	PA		06/25/2020	5.625	97,143		696				135,000	02/13/2020
A303178		Conyers	GA		10/31/2021	7.000	139,400						200,000	10/28/2021
R2004956391		Lewisville	TX		11/02/2021	3.880	271,341						304,879	10/15/2021
R2004955512		Forney	TX		07/22/2021	3.000	261,356						290,396	06/15/2021
R2004956059		Lawrenceville	GA		07/22/2021	3.000	338,484						376,094	06/23/2021
R2004956074		Lithonia	GA		07/22/2021	3.000	245,995						273,328	06/23/2021
P2009021620		Long Island City	NY		06/29/2021	5.875	418,004		(3,421)				1,190,000	01/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A916056		Los Angeles	CA		10/31/2021	8.000	692,000						1,040,000	02/11/2020
R2004955682		Antioch	TN		07/22/2021	3.000	371,063						412,293	06/23/2021
A270371		Burlington	NC		10/31/2021	8.000	89,600						112,000	10/28/2021
R2004955455		Forney	TX		07/22/2021	3.000	311,586						346,207	06/15/2021
R2004956303		Rex	GA		07/22/2021	3.000	203,679						226,311	06/23/2021
A918519		Los Angeles	CA		10/31/2021	8.000	1,446,000						1,950,000	09/03/2021
A430531		Lakewood	OH		10/31/2021	9.000	84,150						115,000	11/23/2020
A600466		Glendale Heights	IL		10/31/2021	8.000	221,250						295,000	03/18/2021
R2004955596		Waxahachie	TX		07/22/2021	3.000	254,235						282,484	06/15/2021
R2004955904		Conyers	GA		07/22/2021	3.000	183,741						204,157	06/23/2021
P2009020589		Fair Oaks	CA		02/24/2021	6.125	481,462		(8,194)				600,000	01/11/2021
A917377		Torrance	CA		10/31/2021	8.500	1,672,700						5,795,001	01/17/2021
A303108		Kennesaw	GA		10/31/2021	7.000	119,000						170,000	07/27/2021
P2009021600		Bear	DE		06/29/2021	5.125	247,514		(499)				423,000	03/09/2021
A190020		Wilmington	DE		10/31/2021	8.000	99,500						230,000	09/24/2021
R2004955652		Dallas	TX		07/22/2021	3.000	232,513						258,348	06/15/2021
A321011		Safety Harbor	FL		10/31/2021	7.500	197,910						400,000	10/28/2021
A918053		North Highlands	CA		10/31/2021	7.750	306,900						385,000	05/04/2021
P2009022096		Belford	NJ		08/17/2021	5.500	195,124		(104)				340,000	04/13/2021
A918941		Cerritos	CA		11/22/2021	8.500	868,499						1,175,000	04/17/2020
A200120		Baltimore	MD		10/31/2021	10.000	64,175						100,000	05/04/2021
R2004955940		Covington	GA		07/22/2021	3.000	190,063						211,182	06/23/2021
R2004956094		Lithonia	GA		07/22/2021	3.000	251,900						279,889	06/23/2021
R2004955508		Anna	TX		07/22/2021	3.000	289,276						321,418	06/15/2021
A320982		Bartow	FL		10/31/2021	7.000	67,500						175,000	10/13/2021
P2009020650		New Smyrna Beach	FL		03/26/2021	5.625	332,362		(183)				470,000	01/27/2021
A918811		La Mesa	CA		10/31/2021	7.000	341,100						500,000	10/28/2021
A916829		Los Angeles	CA		10/31/2021	8.500	750,000						1,000,000	09/07/2020
A370173		Decatur	TN		10/31/2021	7.500	254,800						380,000	08/26/2021
A150196		Trappe	PA		10/31/2021	8.000	159,300						240,000	08/04/2021
R2004955463		Ennis	TX		07/22/2021	3.000	233,451						259,391	06/15/2021
P4191209704		Bartlett	IL		06/25/2020	5.125	176,256		85				310,000	02/20/2020
P2009020262		West Grove	PA		12/30/2020	5.375	308,362		(419)				375,000	10/05/2020
R2004956503		Jacksonville	FL		11/02/2021	3.000	102,076						116,426	10/26/2021
A660089		Kansas City	KS		10/31/2021	7.000	58,250						115,000	10/28/2021
P2009021468		New City	NY		05/28/2021	5.250	504,775		(472)				645,000	12/15/2020
R2004955669		Antioch	TN		07/22/2021	3.000	306,328						340,365	06/23/2021
P2009020647		Land O Lakes	FL		04/09/2021	6.990	167,395		(99)				280,000	11/13/2020
A270346		High Point	NC		10/31/2021	8.000	60,000						80,000	09/21/2021
P2009020358		Warwick	RI		01/29/2021	6.000	211,061		(247)				290,000	09/05/2020
R2004955557		Fort Worth	TX		07/22/2021	3.000	223,716						248,574	06/15/2021
A430642		Garfield Heights	OH		10/31/2021	8.500	101,250						135,000	10/28/2021
P2002017876		Woodbridge	VA		06/25/2020	6.500	95,160		43				310,000	01/31/2020
A918478		American Canyon	CA		10/31/2021	8.000	346,500						530,000	08/31/2021
R2004955750		La Vergne	TN		07/22/2021	3.000	325,548						361,721	06/23/2021
A918002		San Bernardino	CA		10/31/2021	7.750	243,750						325,000	04/23/2021
R2004955730		La Vergne	TN		07/22/2021	3.000	288,575						320,639	06/23/2021
P2009020576		HENRICO	VA		02/24/2021	6.375	149,643		(23)				188,000	01/04/2021
A430629		Norwalk	OH		10/31/2021	9.000	715,863						1,390,001	09/01/2021
A918174		Menlo Park	CA		10/31/2021	8.000	2,254,573						4,000,000	07/28/2021
A430619		Plymouth	OH		10/31/2021	8.000	927,906						1,490,000	10/28/2021
R2004956178		Loganville	GA		07/22/2021	3.000	275,742						306,381	06/23/2021
P5210212019		Hendersonville	TN		04/09/2021	4.875	358,669		790				553,000	02/11/2020
R2004956668		Forest Hill	TX		12/23/2021	3.880	211,581						237,732	12/13/2021
P2009020505		Campbell	CA		02/24/2021	3.990	760,750		(35)				1,260,000	01/05/2021
A918668		San Diego	CA		10/31/2021	7.000	572,000						715,000	09/07/2021
P2009020224		Troutdale	OR		12/30/2020	5.750	450,048		(42)				614,000	11/09/2020
R2004955762		LaVergne	TN		07/22/2021	3.000	269,491						299,435	06/23/2021
P4191007911		Weslaco	TX		06/25/2020	5.250	232,879		112				340,000	02/20/2020
P2009023045		Robbinsville	NJ		12/28/2021	5.000	638,277		(55)				880,000	09/20/2021
A660086		Overland Park	KS		10/31/2021	8.000	186,450						255,000	10/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A917871		Los Angeles	CA		10/31/2021	8.000	1,348,200						3,750,000	04/20/2021
P4191109209		Birmingham	MI		06/25/2020	4.250	696,989		140				1,185,000	01/17/2020
R2004956297		Powder Springs	GA		07/22/2021	3.000	263,466						292,741	06/23/2021
P2009020454		TRACY	CA		01/27/2021	5.990	386,141		(247)				585,000	11/12/2020
A880590		Las Vegas	NV		10/31/2021	7.500	637,500						850,000	03/29/2021
A320909		Port Charlotte	FL		10/31/2021	9.000	375,000						500,000	09/16/2021
R2004956350		Stockbridge	GA		07/22/2021	3.000	199,840						222,045	06/23/2021
A303058		Rex	GA		10/31/2021	7.000	138,750						185,000	06/01/2021
A918661		Oceanside	CA		10/31/2021	7.500	714,500						1,000,000	09/12/2021
P2009020474		EDGEWOOD	MD		01/27/2021	6.500	159,045		(89)				200,000	11/25/2020
A430574		London	OH		10/31/2021	8.000	167,490						290,000	07/20/2021
A880912		North Las Vegas	NV		11/22/2021	7.000	270,000						355,000	09/01/2021
A917959		Danville	CA		10/31/2021	8.000	745,000						1,050,000	04/19/2021
A350169		Montgomery	AL		10/31/2021	7.250	127,500						170,000	10/28/2021
A270384		Charlotte	NC		10/31/2021	7.000	260,000						325,000	10/28/2021
A350217		Decatur	AL		11/22/2021	8.000	85,786						135,000	11/10/2020
R2004956126		Locust Grove	GA		07/22/2021	3.000	244,966						272,185	06/23/2021
A730059		Bethany	OK		10/31/2021	7.500	90,900						130,000	09/01/2021
P4200110287		Atlanta	GA		06/25/2020	4.500	300,925		154				600,000	02/19/2020
A850346		Phoenix	AZ		10/31/2021	8.500	730,840						2,200,000	10/28/2021
P2009020500		Baltimore	MD		02/09/2021	5.990	179,340		(99)				255,000	12/01/2020
R2004956279		McDonough	GA		07/22/2021	3.000	206,447						229,386	06/23/2021
P2009020547		Bradenton	FL		02/09/2021	7.990	162,400		(93)				235,000	12/31/2020
P1911015883		Central Islip	NY		06/25/2020	6.750	176,656		(89)				275,000	11/11/2019
P2009022109		Hermitage	TN		08/17/2021	5.500	158,038		(84)				335,000	04/27/2021
P2009021877		Nyack	NY		07/30/2021	5.000	293,426		(145)				561,000	02/22/2021
A303176		Dacula	GA		10/31/2021	7.000	174,250						270,000	10/28/2021
P2009020280		Vancouver	WA		12/30/2020	7.125	398,771		(472)				585,000	10/28/2020
P2009020304		Passaic	NJ		12/30/2020	6.000	223,474		(286)				300,000	10/07/2020
P2009022128		Gilbert	AZ		08/17/2021	6.000	717,411		(415)				1,050,000	04/07/2021
R2004955725		La Vergne	TN		07/22/2021	3.000	310,404						344,894	06/23/2021
P2009021779		Easley	SC		07/15/2021	4.625	134,036		436				203,000	06/04/2021
A270174		High Point	NC		10/31/2021	8.500	87,733						125,000	05/18/2021
P2008802558		Mill Valley	CA		08/14/2020	4.500	680,842						1,210,000	02/26/2020
R2004956548		Jacksonville	FL		11/02/2021	3.000	145,155						164,593	10/26/2021
A918545		El Cajon	CA		10/31/2021	7.000	360,000						450,000	09/03/2021
R2004955737		La Vergne	TN		07/22/2021	3.000	345,531						383,924	06/23/2021
R2004955787		Murfreesboro	TN		07/22/2021	3.000	320,549						356,166	06/23/2021
R2004955819		Nashville	TN		07/22/2021	3.000	339,444						377,160	06/23/2021
R2004955605		Ft Worth	TX		07/22/2021	3.000	189,247						210,275	06/15/2021
P2009020531		MIAMI	FL		02/02/2021	6.990	411,503		(212)				475,000	12/14/2020
P2009020426		Roxbury	CT		01/29/2021	6.125	648,041		(713)				849,000	10/16/2020
A917759		Yucaipa	CA		10/31/2021	8.500	233,483						750,000	05/16/2021
R2004956567		Jacksonville	FL		11/02/2021	3.000	147,693						167,430	10/26/2021
R2004956137		Locust Grove	GA		07/22/2021	3.000	279,309						310,344	06/23/2021
R2004955768		Madison	TN		07/22/2021	3.000	275,115						305,684	06/23/2021
A270374		Stokesdale	NC		11/22/2021	8.000	132,000						165,000	07/23/2021
A170682		Flemington	NJ		10/31/2021	8.000	280,563						440,000	12/07/2020
A630465		Independence	MO		10/31/2021	7.000	52,200						115,000	09/05/2021
P2009020363		Kent	WA		01/29/2021	6.250	342,899		(373)				480,000	09/02/2020
A750923		Houston	TX		10/31/2021	8.000	195,000						260,000	07/29/2021
A190025		Wilmington	DE		10/31/2021	8.000	111,500						260,000	09/27/2021
R2004956068		Lilburn	GA		07/22/2021	3.000	259,817						288,686	06/23/2021
A918693		Sacramento	CA		10/31/2021	7.250	388,800						620,000	10/28/2021
P2009020261		Glendale	CA		12/30/2020	4.500	1,273,235		(1,866)				1,750,000	11/09/2020
P2009021386		Inwood	NY		05/28/2021	6.000	619,290		(539)				786,000	11/26/2020
R2004956541		Jacksonville	FL		11/02/2021	3.000	133,406						151,456	10/26/2021
P2009023106		Phoenix	AZ		12/28/2021	5.000	207,498		(2)				380,000	11/22/2021
P2009020386		Estacada	OR		01/29/2021	5.625	409,925		(1,195)				765,000	08/06/2020
P2009021933		Glendora	CA		07/30/2021	5.875	601,248		(4,026)				885,000	04/13/2021
P4191108993		Pittsburgh	PA		06/25/2020	5.250	264,147		(123)				345,000	12/30/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A880588		North Las Vegas	NV		10/31/2021	7.750	165,375						260,000	04/05/2021
A880850		Las Vegas	NV		10/31/2021	7.000	308,700						410,000	10/28/2021
A917308		Oakland	CA		10/31/2021	8.500	148,803						585,000	11/29/2020
R2004956485		Jacksonville	FL		11/02/2021	3.000	165,377						187,209	10/26/2021
A918886		Los Angeles	CA		11/22/2021	8.000	787,500						2,250,000	08/05/2021
P2009021339		FORT WORTH	TX		05/28/2021	6.000	460,220		(3,274)				800,000	11/12/2020
R2004956592		Jacksonville	FL		11/02/2021	3.000	130,187						147,856	10/26/2021
A150215		Bethlehem	PA		10/31/2021	8.000	135,000						180,000	10/28/2021
A917137		Los Angeles	CA		10/31/2021	8.500	1,898,030						2,600,000	01/05/2021
P2009020554		LANHAM	MD		02/09/2021	6.500	266,622		(139)				309,000	12/26/2020
P2009020254		Wesley Chapel	FL		01/14/2021	6.375	237,846		(131)				293,000	10/20/2020
P2009022104		Portland	OR		08/17/2021	5.875	355,725		(183)				450,000	04/14/2021
A210284		Locust Grove	VA		10/31/2021	9.000	51,006						440,000	10/28/2021
P1910015085		Snowflake	AZ		06/25/2020	5.125	191,282		93				422,000	12/05/2019
R2004955894		Austell	GA		07/22/2021	3.000	198,834						220,927	06/23/2021
P2009020064		Brooklyn	NY		12/18/2020	5.875	1,264,002		(8,259)				2,500,000	08/26/2019
A320987		Belleair	FL		10/31/2021	7.500	287,400						450,000	09/16/2021
R2004955906		Conyers	GA		07/22/2021	3.000	189,828						210,921	06/23/2021
R2004956557		Jacksonville	FL		11/02/2021	3.000	177,926						201,238	10/26/2021
A320953		Miami Beach	FL		10/31/2021	9.000	154,700						230,000	10/28/2021
A600460		Frankfort	IL		10/31/2021	8.000	318,750						425,001	03/22/2021
R2004956144		Locust Grove	GA		07/22/2021	3.000	286,289						318,099	06/23/2021
P2009021892		San Francisco	CA		07/30/2021	5.625	936,179		(519)				1,370,000	03/30/2021
A150206		Darby	PA		10/31/2021	8.000	135,000						185,000	10/28/2021
A918360		Oakland	CA		10/31/2021	8.000	405,000						750,000	08/09/2021
P2009020620		ANDERSON	SC		03/26/2021	6.250	162,303		13				201,000	12/14/2020
A917842		Oakland	CA		10/31/2021	7.500	693,000						1,050,000	04/15/2021
A730060		Midwest City	OK		10/31/2021	7.500	112,500						150,000	09/02/2021
A320962		Englewood	FL		10/31/2021	9.000	1,537,500						2,050,000	10/28/2021
R2004955571		Mesquite	TX		07/22/2021	3.000	238,545						265,050	06/15/2021
A270486		Dallas	NC		11/22/2021	7.000	268,000						335,000	10/21/2021
A270212		Greensboro	NC		10/31/2021	8.250	63,500						90,000	10/28/2021
A430596		Akron	OH		10/31/2021	8.000	12,500						140,000	07/15/2021
P2009020117		Roslyn Heights	NY		12/18/2020	5.107	335,739		(396)				555,000	02/01/2020
A917238		Los Angeles	CA		10/31/2021	8.500	634,870						2,650,000	06/03/2021
A350201		Montgomery	AL		10/31/2021	7.250	132,749						175,000	10/28/2021
A980130		Seattle	WA		10/31/2021	8.000	446,250						675,000	05/19/2021
R2004956373		Union City	GA		07/22/2021	3.000	222,712						247,458	06/23/2021
R2004955861		Spring Hill	TN		07/22/2021	3.000	235,822						262,025	06/23/2021
P4200110254		Anaheim	CA		06/25/2020	5.250	718,190		345				839,000	02/21/2020
A918424		Vista	CA		10/31/2021	7.500	657,600						920,000	07/25/2021
A320954		Miami Beach	FL		10/31/2021	9.000	153,850						225,000	10/28/2021
A630473		Independence	MO		10/31/2021	7.250	55,743						145,000	09/21/2021
R2004955531		Waxahachie	TX		07/22/2021	3.000	259,173						287,971	06/15/2021
R2004956163		Locust Grove	GA		07/22/2021	3.000	269,212						299,125	06/23/2021
A320970		Miami Beach	FL		10/31/2021	9.000	142,500						190,000	10/28/2021
A303142		Norcross	GA		10/31/2021	7.000	168,300						290,000	09/10/2021
P2009023084		Brooklyn	NY		12/28/2021	5.125	1,270,924		(14)				1,750,000	08/11/2021
P2009020654		Pennsauken	NJ		04/09/2021	6.500	156,223		(85)				190,000	02/06/2021
A918152		Los Angeles	CA		10/31/2021	7.750	480,000						600,000	05/20/2021
A303096		Warner Robins	GA		10/31/2021	7.000	232,775						320,000	07/26/2021
R2004956016		Hampton	GA		07/22/2021	3.000	302,455						336,062	06/23/2021
A303092		Newnan	GA		10/31/2021	7.000	68,000						120,000	10/28/2021
A350204		Montgomery	AL		11/22/2021	7.250	82,930						175,000	02/17/2021
P2009021587		Temecula	CA		06/29/2021	5.250	331,312		(262)				885,000	02/08/2021
A730063		Oklahoma City	OK		10/31/2021	7.500	89,100						150,000	08/26/2021
A660077		Overland Park	KS		10/31/2021	7.250	187,500						250,000	08/09/2021
R2004955714		Hermitage	TN		07/22/2021	3.000	317,453						352,726	06/23/2021
P2009020441		FRISCO	TX		01/14/2021	7.250	525,287		(318)				735,000	11/17/2020
A270351		Hickory	NC		10/31/2021	9.000	16,739						600,000	10/28/2021
R2004955905		Conyers	GA		07/22/2021	3.000	185,514						206,127	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956116		Locust Grove	GA		07/22/2021	3.000	278,575						309,528	06/23/2021
A917834		Sonoma	CA		10/31/2021	8.000	423,000						750,000	04/22/2021
A630487		Raymore	MO		10/31/2021	8.000	158,800						205,000	10/04/2021
R2004955886		Austell	GA		07/22/2021	3.000	243,342						270,380	06/23/2021
P2009021557		Pinecrest	FL		06/29/2021	5.875	1,579,170		(1,176)				2,100,000	03/04/2021
A916041		Los Angeles	CA		10/31/2021	8.000	4,028,000						6,945,000	02/12/2020
A170716		Avenel	NJ		10/31/2021	7.500	242,150						465,000	08/05/2021
A917966		Garden Grove	CA		10/31/2021	8.500	681,500						1,175,000	04/14/2021
A918096		Sacramento	CA		10/31/2021	8.500	468,693						900,000	06/27/2021
R2004956029		Hampton	GA		07/22/2021	3.000	307,611						341,791	06/23/2021
A918609		San Diego	CA		10/31/2021	7.000	820,000						1,025,000	08/22/2021
A320848		Brandon	FL		10/31/2021	7.500	246,600						335,000	05/04/2021
A600436		Chicago	IL		10/31/2021	9.000	105,200						140,500	04/15/2021
P2009021548		Auburn	WA		06/29/2021	5.125	336,409		(2,048)				472,000	02/21/2021
A600470		Chicago	IL		10/31/2021	8.000	472,500						825,000	07/21/2021
A321053		Palmetto Bay	FL		11/22/2021	7.500	446,720						735,000	06/15/2021
A270419		Charlotte	NC		10/31/2021	7.000	156,000						195,000	10/28/2021
R2004956430		Jacksonville	FL		11/02/2021	3.000	128,264						145,958	10/26/2021
P1911015951		Sarasota	FL		06/25/2020	5.990	732,527		331				850,000	01/02/2020
R2004956115		Locust Grove	GA		07/22/2021	3.000	264,771						294,191	06/23/2021
R2004955628		Sanger	TX		07/22/2021	3.000	180,869						200,966	06/15/2021
A430595		University Heights	OH		10/31/2021	8.000	185,117						315,000	07/20/2021
R2004955911		Conyers	GA		07/22/2021	3.000	188,674						209,638	06/23/2021
P2009021619		Chicago	IL		06/29/2021	5.875	186,743		(1,528)				275,000	03/15/2021
A980095		Anacortes	WA		10/31/2021	8.000	276,300						385,000	12/29/2020
P2009020232		Hurricane	UT		12/30/2020	6.625	257,953		(138)				299,500	11/19/2020
R2004955969		Covington	GA		07/22/2021	3.000	289,421						321,579	06/23/2021
R2004955503		Dallas	TX		07/22/2021	3.000	255,537						283,930	06/15/2021
P2009022040		Ahwahnee	CA		08/17/2021	5.500	534,090		(286)				740,000	03/25/2021
P2009020536		LAUDERHILL	FL		02/24/2021	5.375	249,009		(144)				370,000	01/07/2021
P2009021934		Great Neck	NY		07/30/2021	5.625	547,212		(303)				850,000	03/30/2021
P2009023087		Brentwood	CA		12/28/2021	5.125	860,701		(9)				1,037,000	11/04/2021
P2009020045		Cypress	TX		12/16/2020	4.875	1,607,939		(1,067)				2,675,000	10/05/2020
R2004956691		Mesa	AZ		12/23/2021	3.710	338,029						379,808	12/06/2021
P2009020313		Los Angeles	CA		12/30/2020	4.625	312,185		(455)				440,000	10/23/2020
A303107		Palmetto	GA		10/31/2021	7.000	51,650						95,000	07/26/2021
P2009020033		WYCKOFF	NJ		12/16/2020	4.875	363,433		(263)				640,000	09/03/2020
P2009020552		Brandywine	MD		02/09/2021	6.500	259,698		(136)				300,000	12/30/2020
A915149		North Hollywood	CA		10/31/2021	9.750	2,051,106						3,100,000	07/03/2019
A918746		Berkeley	CA		10/31/2021	8.000	914,400						1,450,000	10/28/2021
R2004956392		Fort Worth	TX		11/02/2021	3.880	264,726						297,445	10/27/2021
A190013		Newark	DE		10/31/2021	8.000	117,000						235,000	09/22/2021
P2009020602		MATAWAN	NJ		03/12/2021	6.625	288,901		(194)				400,000	12/14/2020
R2004955887		Austell	GA		07/22/2021	3.000	226,215						251,350	06/23/2021
R2004955728		La Vergne	TN		07/22/2021	3.000	302,447						336,053	06/23/2021
R2004955796		Murfreesboro	TN		07/22/2021	3.000	287,895						319,884	06/23/2021
A916053		Altadena	CA		10/31/2021	7.000	690,400						1,000,000	02/18/2020
A430627		Shaker Heights	OH		10/31/2021	8.000	172,200						230,000	09/01/2021
A170758		New Brunswick	NJ		10/31/2021	7.500	265,500						400,000	06/10/2021
R2004955701		Goodlettsville	TN		07/22/2021	3.000	308,235						342,484	06/23/2021
R2004956645		Riverview	FL		12/08/2021	3.940	310,557						348,941	11/16/2021
R2004955466		Desoto	TX		07/22/2021	3.000	321,968						357,743	06/15/2021
P2009020204		Hollywood	FL		12/30/2020	6.750	296,657		(300)				410,000	09/22/2020
A917611		Sacramento	CA		10/31/2021	8.500	488,281						890,000	02/11/2021
A918938		San Diego	CA		11/22/2021	7.000	428,850						580,000	04/13/2020
R2004955930		Covington	GA		07/22/2021	3.000	218,122						242,358	06/23/2021
P2009022127		Boca Raton	FL		08/17/2021	5.500	458,836		(244)				765,000	04/30/2021
A320989		Tampa	FL		10/31/2021	9.000	222,750						330,000	09/17/2021
P2009021411		Quakertown	PA		05/28/2021	5.875	375,834		(331)				510,000	01/12/2020
P2009021777		Gastonia	NC		07/15/2021	4.625	193,480		630				290,000	06/09/2021
R2004956687		Charlotte	NC		12/23/2021	4.120	286,105						321,466	12/14/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A918461		Los Angeles	CA		10/31/2021	8.000	2,437,500						3,250,000	08/24/2021
R2004956436		Jacksonville	FL		11/02/2021	3.000	193,092						218,199	10/26/2021
A660064		Tonganoxie	KS		10/31/2021	9.000	84,285						130,000	03/24/2021
A918252		Los Angeles	CA		10/31/2021	8.250	764,000						1,100,000	09/03/2021
A600443		Chicago	IL		10/31/2021	9.000	161,200						285,000	04/12/2021
P4200110270		Newtown	PA		06/25/2020	4.750	477,528		240				937,000	02/03/2020
R2004955690		Cane Ridge	TN		07/22/2021	3.000	418,126						464,585	06/23/2021
P2009023126		JAMAICA	NY		12/28/2021	4.750	726,242		(8)				1,040,000	11/05/2021
A918905		Fresno	CA		11/22/2021	8.000	241,400						420,000	12/07/2020
P2009021335		Pompano Beach	FL		05/28/2021	5.500	152,788		(138)				224,000	12/11/2020
A918663		Encino	CA		10/31/2021	8.000	1,540,200						3,300,000	09/21/2021
A430611		Crestline	OH		10/31/2021	8.000	407,802						750,001	10/28/2021
A918898		Escondido	CA		10/31/2021	7.000	390,000						530,000	10/28/2021
A918463		Sun Valley	CA		10/31/2021	8.000	585,000						800,000	08/02/2021
A980068		Seattle	WA		10/31/2021	8.500	607,565						900,000	07/06/2020
R2004955790		Murfreesboro	TN		07/22/2021	3.000	295,647						328,497	06/23/2021
R2004955764		Madison	TN		07/22/2021	3.000	298,108						331,232	06/23/2021
A880893		Las Vegas	NV		10/31/2021	8.500	315,000						425,000	10/28/2021
P2009020493		PIEDMONT	SC		01/27/2021	6.500	197,362		(110)				243,000	11/30/2020
P2009021566		Ozone Park	NY		06/29/2021	5.625	552,506		(422)				715,000	12/15/2020
R2004955923		Conyers	GA		07/22/2021	3.000	208,555						231,728	06/23/2021
A917224		Los Angeles	CA		10/31/2021	8.500	900,000						1,240,000	11/16/2020
A210168		Alexandria	VA		10/31/2021	8.000	842,000						1,285,000	01/02/2020
R2004956422		Jacksonville	FL		11/02/2021	3.000	258,347						291,166	10/26/2021
A630437		Blue Springs	MO		10/31/2021	7.250	345,000						460,000	08/21/2021
R2004955582		Fort Worth	TX		07/22/2021	3.000	212,585						236,206	06/15/2021
P2009021625		Delray Beach	FL		06/29/2021	6.375	213,542		(151)				280,000	03/24/2021
R2004955992		Douglasville	GA		07/22/2021	3.000	207,801						230,890	06/23/2021
A430573		South Euclid	OH		10/31/2021	8.000	195,000						260,000	05/20/2021
R2004955656		Dallas	TX		07/22/2021	3.000	235,653						261,837	06/15/2021
P2009020283		Area Of Woodland Hills Los An	CA		12/30/2020	6.125	1,134,900		(1,436)				1,450,000	10/22/2020
R2004955898		College Park	GA		07/22/2021	3.000	258,500						287,223	06/23/2021
R2004956014		Hampton	GA		07/22/2021	3.000	302,655						336,284	06/23/2021
A750910		Beaumont	TX		10/31/2021	8.500	103,500						150,000	06/25/2021
P2009021554		Bridgeport	CT		06/29/2021	6.125	257,761		(187)				350,000	02/03/2021
R2004956385		Benbrook	TX		11/02/2021	3.880	316,699						356,366	09/29/2021
A880895		Las Vegas	NV		10/31/2021	7.000	158,183						200,000	10/28/2021
P2009020352		Exeter	RI		01/29/2021	5.750	382,587		(438)				526,000	08/20/2020
P2009021367		Brooklyn	NY		05/28/2021	6.000	751,237		(7,517)				1,300,000	12/28/2020
A918900		El Cajon	CA		10/31/2021	7.000	840,000						1,350,000	10/28/2021
A980117		Kirkland	WA		10/31/2021	8.000	960,000						1,325,000	05/03/2021
R2004955674		Antioch	TN		07/22/2021	3.000	326,081						362,313	06/23/2021
P2009021569		Valley Stream	NY		06/29/2021	6.125	599,414		(5,292)				760,000	01/21/2021
P2002017867		Sun City Center	FL		06/25/2020	5.125	104,576		51				153,000	12/27/2019
R2004956585		Jacksonville	FL		11/02/2021	3.000	192,207						217,206	10/26/2021
A270453		Conover	NC		11/22/2021	8.000	66,908						255,000	10/28/2021
P2009020230		Myrtle Beach	SC		12/30/2020	6.625	201,505		(151)				246,000	11/02/2020
A370215		Knoxville	TN		10/31/2021	8.500	175,500						270,000	10/28/2021
A880725		Las Vegas	NV		10/31/2021	7.000	184,680						285,000	06/28/2021
R2004955585		Arlington	TX		07/22/2021	3.000	258,722						287,469	06/15/2021
R2004955996		Ellenwood	GA		07/22/2021	3.000	231,751						257,502	06/23/2021
A918279		Cathedral City	CA		10/31/2021	9.000	343,000						490,000	07/21/2021
P2009021558		Brooklyn	NY		06/29/2021	5.875	417,568		(3,410)				2,315,000	01/20/2021
P2009021545		Gig Harbor	WA		06/29/2021	5.750	449,663		(340)				570,000	02/19/2021
A918579		Escondido	CA		10/31/2021	7.500	742,700						1,200,000	09/21/2021
R2004955902		College Park	GA		07/22/2021	3.000	269,457						299,397	06/23/2021
A370159		Knoxville	TN		10/31/2021	7.500	543,750						725,000	07/01/2021
A430564		South Euclid	OH		10/31/2021	8.000	138,750						185,000	04/28/2021
P2009023051		Syosset	NY		12/28/2021	5.125	1,672,856		(113)				2,150,000	09/29/2021
R2004955642		Fort Worth	TX		07/22/2021	3.000	249,854						277,616	06/15/2021
R2004956187		Hampton	GA		07/22/2021	3.000	219,006						243,340	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955761		La Vergne	TN		07/22/2021	3.000	297,087						330,097	06/23/2021
A880820		Las Vegas	NV		10/31/2021	7.000	660,000						825,000	10/28/2021
R2004956371		Stone Mountain	GA		07/22/2021	3.000	255,025						283,362	06/23/2021
R2004956326		Snellville	GA		07/22/2021	3.000	275,089						305,655	06/23/2021
A918142		Los Angeles	CA		10/31/2021	8.000	6,337,500						8,450,000	05/24/2021
P2009021364		East Wenatchee	WA		05/28/2021	5.125	256,402		(611)				420,000	11/11/2020
P2009021370		Stateline	NV		05/28/2021	6.375	854,939		(373)				1,155,000	01/06/2021
R2004956155		Locust Grove	GA		07/22/2021	3.000	278,254						309,172	06/23/2021
A321024		Middleburg	FL		10/31/2021	8.250	318,750						425,000	10/28/2021
A170711		Montclair	NJ		10/31/2021	8.000	646,200						1,550,000	01/26/2021
R2004956093		Lithonia	GA		07/22/2021	3.000	192,402						213,781	06/23/2021
P2009020250		FALLBROOK	CA		12/16/2020	7.000	450,150		(489)				575,000	10/19/2020
P2009021382		Bucksport	ME		05/28/2021	6.375	144,899		(328)				205,000	12/15/2020
A918005		Healdsburg	CA		10/31/2021	8.500	549,000						780,000	10/28/2021
P2009020177		Hoytsville	UT		12/16/2020	7.990	299,832		(188)				395,000	10/28/2020
A915640		Los Angeles	CA		10/31/2021	7.250	1,032,532						1,920,000	01/14/2020
P2009020438		Lehigh Acres	FL		02/02/2021	5.875	170,259		(72)				225,000	12/16/2020
R2004955987		Douglasville	GA		07/22/2021	3.000	221,440						246,045	06/23/2021
P2009020616		Lehigh Acres	FL		04/09/2021	5.625	228,778		(97)				300,000	01/22/2021
R2004956040		Jonesboro	GA		07/22/2021	3.000	247,161						274,624	06/23/2021
A630458		Springfield	MO		10/31/2021	8.500	50,850						80,000	10/28/2021
A303193		Atlanta	GA		11/22/2021	7.000	75,600						108,000	08/18/2021
P2009020546		HYATTSVILLE	MD		02/24/2021	6.250	198,708		(105)				260,000	12/03/2020
R2004956306		Riverdale	GA		07/22/2021	3.000	204,731						227,479	06/23/2021
R2004955866		Spring Hill	TN		07/22/2021	3.000	355,076						394,529	06/23/2021
R2004955829		Nashville	TN		07/22/2021	3.000	422,165						469,073	06/23/2021
R2004956535		Jacksonville	FL		11/02/2021	3.000	160,626						181,892	10/26/2021
A210304		Richmond	VA		10/31/2021	8.000	275,000						750,000	10/28/2021
A170789		Hackettstown	NJ		11/01/2021	7.500	346,500						560,000	09/01/2021
P2009020460		SUGAR LAND	TX		01/27/2021	5.250	535,186		(337)				695,000	12/02/2020
A918911		Westminster	CA		10/31/2021	9.000	1,366,500						3,200,000	10/28/2021
P2009021363		WHITESTONE	NY		05/28/2021	4.875	145,255		(350)				295,000	11/06/2020
A918627		Sacramento	CA		10/31/2021	7.250	345,000						460,000	08/31/2021
A190019		Claymont	DE		10/31/2021	8.000	105,300						180,000	08/10/2021
R2004956164		Locust Grove	GA		07/22/2021	3.000	277,789						308,655	06/23/2021
R2004956031		Hampton	GA		07/22/2021	3.000	304,077						337,864	06/23/2021
A730074		Tulsa	OK		11/22/2021	8.000	105,000						140,000	12/02/2019
P2009020571		Fort Washington	MD		03/12/2021	6.125	263,101		(151)				357,000	01/13/2021
R2004956076		Lithonia	GA		07/22/2021	3.000	245,614						272,905	06/23/2021
A917997		Montebello	CA		10/31/2021	8.500	424,780						1,400,000	05/04/2021
R2004955998		Ellenwood	GA		07/22/2021	3.000	239,851						266,502	06/23/2021
P2009020464		TAMPA	FL		01/27/2021	6.750	191,268		(104)				235,000	12/11/2020
A170633		Westfield	NJ		10/31/2021	8.000	299,200						420,000	06/03/2020
R2004955706		Hendersonville	TN		07/22/2021	3.000	345,335						383,706	06/23/2021
A370220		Nashville	TN		10/31/2021	7.500	586,200						840,000	10/28/2021
A210210		Richmond	VA		10/31/2021	8.000	105,000						140,000	09/11/2020
R2004955755		La Vergne	TN		07/22/2021	3.000	292,939						325,488	06/23/2021
R2004956017		Hampton	GA		07/22/2021	3.000	302,613						336,237	06/23/2021
A630423		Kansas City	MO		10/31/2021	7.500	69,300						128,000	06/17/2021
R2004956467		Jacksonville	FL		11/02/2021	3.000	155,525						176,192	10/26/2021
P2009021575		Delray Beach	FL		06/29/2021	5.875	271,712		(202)				376,000	02/19/2021
P2009021437		Ville Platte	LA		05/28/2021	5.875	109,585		(1,052)				157,000	01/22/2021
A320964		Jacksonville	FL		10/31/2021	7.500	81,000						125,000	10/28/2021
R2004956490		Jacksonville	FL		11/02/2021	3.000	145,085						164,518	10/26/2021
A915697		North Hollywood	CA		10/31/2021	8.000	520,000						800,000	11/17/2020
A303123		Atlanta	GA		10/31/2021	7.000	184,650						250,000	08/11/2021
A917250		Los Angeles	CA		10/31/2021	8.500	844,000						2,300,000	12/18/2020
R2004956179		Loganville	GA		07/22/2021	3.000	344,397						382,664	06/23/2021
A918731		San Diego	CA		10/31/2021	7.000	600,000						750,000	09/21/2021
A918629		Los Angeles	CA		10/31/2021	8.500	888,191						1,350,000	09/08/2021
A918556		San Diego	CA		10/31/2021	7.500	713,208						975,000	08/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A630436		Kansas City	MO		10/31/2021	7.250	168,750						225,000	08/12/2021
R2004955751		La Vergne	TN		07/22/2021	3.000	296,967						329,964	06/23/2021
P2001017064		Coral Springs	FL		06/25/2020	7.250	101,088		41				140,000	12/12/2019
R2004955718		Hermitage	TN		07/22/2021	3.000	344,838						383,154	06/23/2021
P2009020502		BLADENSBURG	MD		02/09/2021	6.875	196,414		(117)				250,000	12/14/2020
R2004956169		Locust Grove	GA		07/22/2021	3.000	269,064						298,961	06/23/2021
A430584		Circleville	OH		10/31/2021	9.000	50,837						127,000	06/16/2021
R2004955563		Ft Worth	TX		07/22/2021	3.000	244,692						271,880	06/15/2021
A321044		Saint Petersburg	FL		11/22/2021	7.500	187,500						250,000	08/12/2021
P1911015669		Mission Viejo	CA		06/25/2020	5.125	582,083		286				780,000	11/04/2019
R2004956584		Jacksonville	FL		11/02/2021	3.000	171,631						194,198	10/26/2021
R2004956521		Jacksonville	FL		11/02/2021	3.000	190,189						214,952	10/26/2021
R2004956219		McDonough	GA		07/22/2021	3.000	207,040						230,045	06/23/2021
A918475		San Diego	CA		10/31/2021	7.000	880,000						1,100,000	07/28/2021
A918801		Simi Valley	CA		10/31/2021	8.000	223,000						2,160,000	10/07/2021
P1912016435		Porter Ranch	CA		06/25/2020	6.990	1,230,705		(13,681)				1,530,000	12/02/2019
R2004956001		Fairburn	GA		07/22/2021	3.000	304,681						338,535	06/23/2021
R2004956386		Rowlett	TX		11/02/2021	3.880	304,467						342,098	10/04/2021
P2009020056		Kew Gardens Hills	NY		12/18/2020	5.125	176,815		(210)				368,000	06/14/2019
A210265		Locust Grove	VA		10/31/2021	9.000	221,660						425,000	07/19/2021
A270376		Kannapolis	NC		11/22/2021	8.000	7,058						375,000	10/28/2021
A630464		Independence	MO		10/31/2021	9.000	67,500						90,000	09/11/2021
A916676		San Diego	CA		10/31/2021	8.000	846,225						1,100,000	05/21/2020
P2009020307		Rimrock	AZ		12/30/2020	5.125	135,344		(188)				235,000	11/03/2020
R2004956380		Union City	GA		07/22/2021	3.000	249,621						277,357	06/23/2021
R2004956245		McDonough	GA		07/22/2021	3.000	209,341						232,602	06/23/2021
R2004956621		Jacksonville	FL		11/02/2021	3.000	178,310						201,667	10/26/2021
R2004955763		Lebanon	TN		07/22/2021	3.000	255,188						283,543	06/23/2021
A917041		Fresno	CA		10/31/2021	8.000	127,500						240,000	02/04/2021
P2009022095		Los Angeles	CA		08/17/2021	5.875	1,581,002		(813)				2,900,000	02/04/2021
P2009020507		SPRING	TX		02/09/2021	6.750	149,998		(77)				175,000	12/17/2020
P2009023085		Freedom	ME		12/28/2021	5.250	234,473		(2)				323,000	10/25/2021
R2004956193		Marietta	GA		07/22/2021	3.000	350,363						389,293	06/23/2021
P2009023113		Brooklyn	NY		12/28/2021	4.500	958,639		(11)				1,325,000	09/30/2021
R2004956669		Cordova	TN		12/23/2021	4.660	204,053						229,273	12/13/2021
A430578		Coventry Township	OH		10/31/2021	8.000	107,549						175,000	06/02/2021
P4190706220		Millsboro	DE		06/25/2020	6.250	261,576		64				314,000	02/06/2020
A880743		Las Vegas	NV		10/31/2021	9.000	187,200						285,000	08/27/2021
A270447		Whitsett	NC		11/22/2021	7.000	280,000						350,000	03/02/2021
A918107		South San Francisco	CA		10/31/2021	7.500	967,500						1,500,000	09/09/2021
R2004956604		Jacksonville	FL		11/02/2021	3.000	226,086						255,089	10/26/2021
P4200110273		Sandy Springs	GA		06/25/2020	7.990	1,097,829		(17,771)				1,457,000	11/26/2019
P2009020568		Newark	CA		03/12/2021	4.990	606,028		(197)				927,500	01/07/2021
P2009023063		Longboat Key	FL		12/28/2021	5.375	1,369,495		(5)				1,900,000	10/27/2021
P2009021582		FLUSHING	NY		06/29/2021	5.875	257,931		(192)				405,000	12/07/2020
A630450		Independence	MO		10/31/2021	7.000	138,750						185,000	08/20/2021
R2004955743		La Vergne	TN		07/22/2021	3.000	287,415						319,350	06/23/2021
R2004955991		Douglasville	GA		07/22/2021	3.000	225,949						251,055	06/23/2021
A918716		La Mesa	CA		10/31/2021	7.000	612,000						840,000	09/19/2021
P1912016246		Salisbury	MA		06/25/2020	5.875	385,811		(1,732)				677,000	12/19/2019
A850341		Tucson	AZ		10/31/2021	7.000	121,500						195,000	10/07/2021
A918206		Encinitas	CA		10/31/2021	7.500	1,106,058						1,400,000	06/08/2021
P2009023117		Levittown	PA		12/28/2021	4.500	452,336		(14)				545,000	10/20/2021
P2009021375		Melville	NY		05/28/2021	6.500	472,101		(391)				640,000	01/01/2021
A210247		Richmond	VA		10/31/2021	8.250	212,134						435,000	02/18/2021
A850319		Phoenix	AZ		10/31/2021	8.000	645,670						1,450,000	10/07/2021
R2004956633		Jacksonville	FL		11/02/2021	3.000	218,487						247,263	10/26/2021
P2009021352		Las Vegas	NV		05/28/2021	6.000	116,757		(102)				415,000	11/24/2020
A150192		Philadelphia	PA		10/31/2021	8.500	274,550						415,000	08/04/2021
R2004956492		Jacksonville	FL		11/02/2021	3.000	157,413						178,303	10/26/2021
A170717		Montclair Township	NJ		10/31/2021	8.000	463,500						760,000	04/14/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955614		Arlington	TX		07/22/2021	3.000	255,211						283,568	06/15/2021
P2009021577		Weston	CT		06/29/2021	6.000	367,223		(270)				465,000	02/08/2021
A914638		West Hollywood	CA		10/31/2021	9.000	1,612,565						6,500,000	03/13/2019
P2009021333		Hemet	CA		05/28/2021	5.500	369,488		(339)				540,000	09/19/2020
A918416		Los Angeles	CA		10/31/2021	8.500	1,190,712						3,150,000	07/27/2021
P1911016090		Marietta	GA		06/25/2020	4.875	503,547		519				1,070,000	11/05/2019
R2004956234		McDonough	GA		07/22/2021	3.000	199,147						221,275	06/23/2021
A918247		Antioch	CA		10/31/2021	8.000	401,250						535,000	07/06/2021
P2009020532		Avalon	NJ		02/02/2021	4.875	2,227,315		(1,409)				3,000,000	01/06/2021
R2004955724		La Vergne	TN		07/22/2021	3.000	273,575						303,973	06/23/2021
P2009020503		SUISUN CITY	CA		02/09/2021	6.125	295,352		(160)				415,000	12/12/2020
A270416		Charlotte	NC		10/31/2021	7.000	200,000						250,000	10/28/2021
A270359		Washington	NC		10/31/2021	8.500	78,300						140,000	10/28/2021
P2009022130		Hewitt	NJ		08/17/2021	5.875	306,187		(157)				420,000	04/30/2021
A430613		Willard	OH		10/31/2021	8.000	745,691						1,197,500	10/28/2021
P2009020562		Los Angeles	CA		03/12/2021	4.500	752,421		(287)				1,560,000	01/25/2021
R2004956117		Locust Grove	GA		07/22/2021	3.000	273,080						303,423	06/23/2021
A210258		Richmond	VA		10/31/2021	7.500	337,500						850,000	06/15/2021
A320947		Saint Petersburg	FL		10/31/2021	7.500	702,000						1,325,000	10/01/2021
R2004955668		Antioch	TN		07/22/2021	3.000	388,634						431,816	06/23/2021
P2009022051		Federal Way	WA		08/17/2021	5.625	410,500		(217)				520,000	04/14/2021
R2004955654		Mesquite	TX		07/22/2021	3.000	233,080						258,978	06/15/2021
R2004956343		Stockbridge	GA		07/22/2021	3.000	183,580						203,978	06/23/2021
R2004955480		Burleson	TX		07/22/2021	3.000	261,812						290,903	06/15/2021
P4200110349		St. Cloud	FL		06/25/2020	6.250	234,737		103				305,000	02/25/2020
R2004956258		McDonough	GA		07/22/2021	3.000	218,388						242,654	06/23/2021
A917975		Costa Mesa	CA		10/31/2021	7.750	862,500						1,150,000	04/16/2021
P2009020125		Brooklyn	NY		12/18/2020	5.500	1,424,007		(5,376)				2,800,000	02/24/2020
P2009020225		Surprise	AZ		12/30/2020	6.490	200,053		(203)				252,000	10/05/2020
P2009020331		Wellington	FL		01/14/2021	6.500	1,446,834		(713)				1,875,000	10/30/2020
A970056		Portland	OR		10/31/2021	8.500	405,000						1,400,000	10/28/2021
A800057		Denver	CO		10/31/2021	8.000	933,750						1,245,000	05/10/2021
R2004955588		Arlington	TX		07/22/2021	3.000	276,125						306,806	06/15/2021
R2004956134		Locust Grove	GA		07/22/2021	3.000	242,919						269,910	06/23/2021
A918036		San Bernardino	CA		10/31/2021	8.000	252,424						785,000	05/18/2021
R2004955506		Dallas	TX		07/22/2021	3.000	217,288						241,432	06/15/2021
A916907		Encino	CA		10/31/2021	8.500	3,595,143						13,250,000	08/20/2020
A918608		Vallejo	CA		10/31/2021	8.000	301,050						485,000	09/16/2021
A880600		Las Vegas	NV		10/31/2021	8.000	786,320						1,200,000	05/18/2021
R2004955736		La Vergne	TN		07/22/2021	3.000	338,661						376,291	06/23/2021
R2004956655		Lancaster	TX		12/08/2021	3.880	298,622						335,530	11/22/2021
A270461		Charlotte	NC		11/22/2021	7.000	188,000						235,000	10/28/2021
P2009022063		GREAT NECK	NY		08/17/2021	5.375	168,493		(90)				268,000	03/03/2021
R2004956072		Lithonia	GA		07/22/2021	3.000	246,971						274,413	06/23/2021
R2004956063		Lawrenceville	GA		07/22/2021	3.000	338,385						375,984	06/23/2021
R2004956514		Jacksonville	FL		11/02/2021	3.000	150,498						170,571	10/26/2021
P2009020219		Indio	CA		12/30/2020	6.875	344,342		(89)				402,000	10/19/2020
R2004956208		McDonough	GA		07/22/2021	3.000	276,550						307,278	06/23/2021
R2004956619		Jacksonville	FL		11/02/2021	3.000	152,530						172,840	10/26/2021
A320951		Miami Beach	FL		10/31/2021	9.000	180,000						240,000	10/28/2021
A918346		Altadena	CA		10/31/2021	8.500	821,520						1,350,000	08/02/2021
R2004956005		Fairburn	GA		07/22/2021	3.000	196,047						217,831	06/23/2021
A916218		Palm Springs	CA		10/31/2021	9.500	276,464						2,200,000	04/10/2020
R2004955932		Covington	GA		07/22/2021	3.000	190,063						211,182	06/23/2021
R2004955556		Waxahachie	TX		07/22/2021	3.000	351,458						390,509	06/15/2021
A915200		Corte Madera	CA		10/31/2021	9.000	1,048,500						1,600,000	07/21/2019
A918635		Rancho Cucamonga	CA		10/31/2021	7.000	494,100						650,000	08/27/2021
A880816		Henderson	NV		10/31/2021	7.000	340,000						425,000	10/01/2021
A350195		Montgomery	AL		10/31/2021	7.250	70,846						165,000	10/28/2021
R2004955936		Covington	GA		07/22/2021	3.000	190,063						211,182	06/23/2021
A430647		Akron	OH		10/31/2021	8.500	156,660						405,003	10/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A430514		South Euclid	OH		10/31/2021	9.000	85,668						120,000	08/17/2020
R2004955523		Fort Worth	TX		07/22/2021	3.000	210,377						233,753	06/15/2021
R2004955541		Fort Worth	TX		07/22/2021	3.000	245,529						272,810	06/15/2021
P2009020488		Denver	CO		01/14/2021	7.250	809,301		(10,419)				1,000,000	12/14/2020
R2004956578		Jacksonville	FL		11/02/2021	3.000	169,985						192,357	10/26/2021
A303174		Atlanta	GA		10/31/2021	7.000	280,500						425,000	10/28/2021
R2004956024		Hampton	GA		07/22/2021	3.000	304,195						337,995	06/23/2021
A918256		San Diego	CA		10/31/2021	7.500	596,000						795,000	06/23/2021
R2004956570		Jacksonville	FL		11/02/2021	3.000	192,192						217,190	10/26/2021
A350103		Birmingham	AL		10/31/2021	8.000	561,039						1,270,500	09/28/2021
P2009020469		CLEARWATER	FL		01/27/2021	6.750	563,499		(306)				651,300	11/27/2020
P2009020628		EVANSTON	IL		04/09/2021	6.125	229,889		(97)				320,000	01/03/2021
A600212		Dolton	IL		10/31/2021	8.025	260,250						347,000	09/29/2021
A320849		Titusville	FL		10/31/2021	8.250	97,000						170,000	07/26/2021
R2004956660		Tampa	FL		12/08/2021	3.940	311,802						350,339	11/30/2021
A320936		Cocoa	FL		10/31/2021	7.000	76,500						130,000	08/18/2021
P2009020566		ROSWELL	GA		02/02/2021	4.750	607,145		(390)				750,000	12/22/2020
P2001017503		Lombard	IL		06/25/2020	5.990	164,475		(876)				260,000	01/23/2020
A912666		Calabasas	CA		10/31/2021	9.000	4,461,797						10,200,002	03/25/2018
P2009020545		LOS ANGELES	CA		03/26/2021	5.625	329,770		(165)				540,000	01/27/2021
A430600		Lakewood	OH		10/31/2021	8.000	175,500						310,000	08/10/2021
P2009021596		Shelter Island Heights	NY		06/29/2021	5.375	1,420,187		(1,111)				2,325,000	03/03/2021
R2004955565		Duncanville	TX		07/22/2021	3.000	201,281						223,646	06/15/2021
A916874		Los Angeles	CA		10/31/2021	9.000	1,717,071						2,600,000	08/07/2020
R2004956628		Jacksonville	FL		11/02/2021	3.000	94,377						107,814	10/26/2021
R2004955482		Burleson	TX		07/22/2021	3.000	253,686						281,874	06/15/2021
R2004955555		Forest Hill	TX		07/22/2021	3.000	216,205						240,228	06/15/2021
R2004955536		Dallas	TX		07/22/2021	3.000	224,720						249,689	06/15/2021
R2004955742		La Vergne	TN		07/22/2021	3.000	284,648						316,276	06/23/2021
R2004955688		Antioch	TN		07/22/2021	3.000	334,007						371,119	06/23/2021
P2002017784		Brentwood	TN		06/25/2020	6.750	458,868		(1,981)				660,000	02/10/2020
A830005		Spirit Lake	ID		10/31/2021	8.000	453,500						605,000	10/28/2021
R2004955665		Antioch	TN		07/22/2021	3.000	359,158						399,065	06/23/2021
A210290		Richmond	VA		10/31/2021	8.000	84,780						255,000	10/21/2021
A302568		Powder Springs	GA		10/31/2021	6.750	87,350						140,000	02/03/2020
P2009020085		Flushing	NY		12/18/2020	5.875	483,948		(3,039)				796,000	10/31/2019
A918909		La Puente	CA		11/22/2021	7.000	428,400						560,000	06/03/2020
A830002		Boise	ID		10/31/2021	8.000	368,000						460,000	08/24/2021
P2009023064		Lakewood	WA		12/28/2021	5.500	1,031,012		(3)				1,325,000	11/04/2021
A918917		San Diego	CA		11/22/2021	7.000	650,000						915,000	05/05/2020
P2009020095		Staten Island	NY		12/18/2020	5.625	297,954		(1,405)				468,000	12/03/2019
P2009022058		Hallandale Beach	FL		08/17/2021	5.750	375,439		(195)				475,000	04/01/2021
P2009020518		El Dorado Hills	CA		02/24/2021	3.990	1,592,852		(73)				2,800,000	01/05/2021
P2009020600		PORT SAINT LUCIE	FL		03/12/2021	8.250	250,166		(114)				328,000	12/29/2020
A915745		Los Angeles	CA		10/31/2021	8.000	1,126,010						3,100,000	01/14/2020
A660074		Kansas City	KS		10/31/2021	8.000	167,900						210,000	08/17/2021
A918633		Los Angeles	CA		10/31/2021	8.000	1,434,716						2,550,000	09/13/2021
P2009022077		Redwood City	CA		08/17/2021	6.375	1,185,847		(293)				1,865,000	04/22/2021
P2009022044		Farmington	ME		08/17/2021	5.625	115,782		(61)				165,000	03/27/2021
A912323		San Francisco	CA		10/31/2021	10.000	729,146						8,700,000	09/04/2018
A918935		Pasadena	CA		11/22/2021	7.000	673,200						875,000	04/16/2020
R2004955670		Antioch	TN		07/22/2021	3.000	379,977						422,197	06/23/2021
A321050		Saint Petersburg	FL		11/22/2021	9.000	326,723						525,000	07/19/2021
P2009021963		Fayetteville	AR		07/30/2021	4.625	214,538		637				347,000	06/09/2021
A918771		San Diego	CA		10/31/2021	7.500	400,000						500,000	10/04/2021
R2004955625		Cedar Hill	TX		07/22/2021	3.000	225,552						250,614	06/15/2021
A500038		Van Meter	IA		10/31/2021	8.500	352,500						470,000	10/28/2021
P2009023135		Staten Island	NY		12/28/2021	5.125	1,348,735		(15)				1,800,000	09/07/2021
P2009023053		Staten Island	NY		12/28/2021	4.500	689,929		(8)				950,000	10/07/2021
A350102		Pleasant Grove	AL		10/31/2021	8.000	814,832						6,351,000	03/27/2020
R2004956502		Jacksonville	FL		11/02/2021	3.000	212,345						239,728	10/26/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A321015		Saint Petersburg	FL		10/31/2021	7.500	284,800						500,000	10/28/2021
A303025		Hapeville	GA		10/31/2021	10.000	213,514						400,000	04/27/2021
R2004955581		Dallas	TX		07/22/2021	3.000	275,689						306,322	06/15/2021
A918742		Bellflower	CA		10/31/2021	7.000	536,400						690,000	09/21/2021
A630446		Independence	MO		10/31/2021	7.000	54,000						150,000	08/20/2021
P1911015992		Bethany	CT		06/25/2020	4.500	137,666		(236)				255,000	11/18/2019
R2004955452		Forney	TX		07/22/2021	3.000	244,147						271,275	06/15/2021
R2004956374		Union City	GA		07/22/2021	3.000	211,632						235,147	06/23/2021
P2009021351		Redondo Beach	CA		05/28/2021	5.750	161,428		6,941				1,310,000	12/11/2020
P2009020522		JACKSONVILLE	FL		02/02/2021	6.500	236,270		(128)				290,000	11/23/2020
A980082		Seattle	WA		10/31/2021	8.500	739,068						1,425,000	11/03/2020
A917086		Los Angeles	CA		10/31/2021	8.000	722,000						1,200,000	09/30/2020
A850367		Tucson	AZ		10/31/2021	7.000	198,000						360,000	10/28/2021
P2009023056		Hillside	NJ		12/28/2021	5.250	268,710		(3)				450,000	08/24/2021
R2004956253		McDonough	GA		07/22/2021	3.000	179,639						199,599	06/23/2021
P2009023071		Coral Springs	FL		12/28/2021	5.250	954,490		(10)				1,280,000	11/02/2021
A880854		Henderson	NV		10/31/2021	8.000	375,000						540,000	10/28/2021
P2009021378		Roslyn	NY		05/28/2021	6.250	1,051,285		(893)				1,700,000	12/23/2020
P1912016817		Addison	TX		06/25/2020	6.875	159,492		72				221,000	12/23/2019
R2004956400		Jacksonville	FL		11/02/2021	3.000	103,896						118,461	10/26/2021
A918946		San Diego	CA		11/22/2021	7.000	418,500						685,000	10/18/2021
P1912016877		Menlo Park	CA		06/25/2020	5.250	2,349,054		(1,966)				3,900,000	01/08/2020
A270317		Gibsonville	NC		10/31/2021	8.000	129,375						172,500	09/22/2021
R2004956434		Jacksonville	FL		11/02/2021	3.000	85,884						98,320	10/26/2021
P2009023096		Staten Island	NY		12/28/2021	4.250	385,945		(5)				625,000	10/26/2021
R2004956244		McDonough	GA		07/22/2021	3.000	206,001						228,890	06/23/2021
P8210800022		North Charleston	SC		09/03/2021	4.625	231,449		537				350,000	07/08/2021
R2004956656		Katy	TX		12/08/2021	3.920	218,950						246,011	11/29/2021
A918615		Colton	CA		10/31/2021	8.000	129,450						230,000	08/27/2021
A320826		Sandford	FL		10/31/2021	9.000	306,957						765,000	06/30/2021
R2004956036		Jonesboro	GA		07/22/2021	3.000	213,016						236,685	06/23/2021
P2009020322		Crystal Lake	IL		12/30/2020	6.500	274,692		(163)				320,000	11/11/2020
P8210800025		Columbia	SC		09/03/2021	4.625	168,627		391				250,000	07/02/2021
P2009021910		Washoe Valley	NV		07/30/2021	6.375	1,270,128		(372)				2,475,000	03/31/2021
R2004956688		Memphis	TN		12/23/2021	4.660	255,781						287,394	12/14/2021
A880827		Las Vegas	NV		10/31/2021	7.000	280,000						350,000	10/28/2021
P2009020619		North Las Vegas	NV		03/12/2021	6.500	275,654		(166)				317,500	01/19/2021
P2009023047		Leonia	NJ		12/28/2021	5.000	646,514		(56)				780,000	09/22/2021
A210182		Richmond	VA		10/31/2021	7.000	162,750						225,000	01/30/2020
R2004956399		Jacksonville	FL		11/02/2021	3.000	111,131						126,551	10/26/2021
P2009020570		Fremont	CA		03/12/2021	4.990	564,941		(184)				1,078,000	12/29/2020
A303138		Jackson	GA		10/31/2021	7.000	180,000						240,000	08/25/2021
P2009020508		WEST VALLEY CITY	UT		02/09/2021	7.625	214,091		(99)				300,000	12/22/2020
R2004956647		Fairburn	GA		12/08/2021	4.150	370,159						415,909	11/17/2021
R2004956065		Lawrenceville	GA		07/22/2021	3.000	337,759						375,288	06/23/2021
R2004956388		Denton	TX		11/02/2021	3.880	296,568						333,222	10/06/2021
A270404		Hubert	NC		10/31/2021	8.000	111,510						170,000	10/28/2021
A270409		Statesville	NC		10/31/2021	7.000	240,000						300,000	10/28/2021
R2004956156		Locust Grove	GA		07/22/2021	3.000	241,187						267,986	06/23/2021
A320905		Tampa	FL		10/31/2021	9.000	148,500						230,000	08/12/2021
A320959		Jacksonville	FL		10/31/2021	9.000	54,501						175,000	10/28/2021
A270253		High Point	NC		10/31/2021	8.000	67,500						99,000	07/02/2021
A303102		Rockmart	GA		10/31/2021	7.000	142,500						190,000	08/04/2021
P2009021393		Dallas	TX		05/28/2021	6.125	1,791,368		(1,601)				2,250,000	01/22/2021
P2009020467		MIAMI LAKES	FL		02/09/2021	6.750	571,481		(291)				670,000	12/08/2020
P2001017268		Orlando	FL		06/25/2020	6.250	163,298		(1,106)				229,000	01/27/2020
R2004955510		Ennis	TX		07/22/2021	3.000	238,746						265,274	06/15/2021
A303098		Decatur	GA		10/31/2021	7.000	171,300						240,000	07/27/2021
P2009022035		Squaw Valley	CA		08/17/2021	6.000	163,242		(65)				314,000	01/29/2021
P2009022042		HOLLYWOOD	FL		08/17/2021	5.750	201,867		113				326,000	04/14/2021
R2004955554		Dallas	TX		07/22/2021	3.000	211,113						234,571	06/15/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A130001		Cumberland	ME		10/31/2021	8.500	512,500						725,000	04/02/2021
P8210800019		Blythewood	SC		09/03/2021	4.625	178,547		414				270,000	07/08/2021
R2004955862		Spring Hill	TN		07/22/2021	3.000	386,964						429,961	06/23/2021
A630455		Centerview	MO		10/31/2021	8.000	198,900						270,000	10/15/2021
R2004956214		McDonough	GA		07/22/2021	3.000	281,818						313,132	06/23/2021
R2004956527		Jacksonville	FL		11/02/2021	3.000	116,624						132,693	10/26/2021
A880638		Las Vegas	NV		10/31/2021	7.500	195,000						360,000	06/03/2021
R2004955777		Murfreesboro	TN		07/22/2021	3.000	295,480						328,312	06/23/2021
P4200110088		San Diego	CA		06/25/2020	4.990	683,948		205				1,050,000	02/18/2020
A600435		Chicago	IL		10/31/2021	8.000	187,170						255,000	03/18/2021
R2004956671		Blacklick	OH		12/23/2021	4.040	310,474						348,847	12/06/2021
P2009022114		El Dorado Hills	CA		08/17/2021	5.500	1,884,955		(7,145)				2,975,000	04/01/2021
A321036		Jacksonville	FL		10/31/2021	7.500	72,000						117,500	10/28/2021
A918773		Harbor City	CA		10/31/2021	7.250	705,000						940,000	10/01/2021
A918582		Goshen	CA		10/31/2021	8.000	179,100						255,000	10/28/2021
A321016		Saint Petersburg	FL		10/31/2021	9.000	262,608						415,000	10/28/2021
A270345		Oriental	NC		10/31/2021	8.500	63,591						240,000	10/15/2021
R2004955913		Antioch	TN		07/22/2021	3.000	246,109						357,951	06/23/2021
A750930		Austin	TX		10/31/2021	7.500	270,000						515,000	10/01/2021
A918270		Los Angeles	CA		10/31/2021	8.000	994,400						2,600,000	06/23/2021
A917683		Los Angeles	CA		10/31/2021	8.500	837,493						2,650,000	03/22/2021
P2009023052		Raleigh	NC		12/28/2021	4.750	376,608		(4)				485,000	11/11/2021
A370169		Nashville	TN		10/31/2021	7.500	311,250						415,000	10/28/2021
A916800		San Diego	CA		10/31/2021	8.000	390,000						520,000	07/03/2020
A918464		San Diego	CA		10/31/2021	7.500	750,600						940,000	07/27/2021
A210211		Richmond	VA		10/31/2021	8.000	134,991						185,000	09/16/2020
P4200110395		Cape Coral	FL		06/25/2020	4.990	145,902		1,731				217,000	02/06/2020
A918118		Garden Grove	CA		10/31/2021	8.500	704,000						1,150,000	05/12/2021
A915613		Los Angeles	CA		10/31/2021	8.500	1,817,678						2,650,000	04/22/2020
P2009020563		SOUTH BEND	IN		02/24/2021	6.875	180,425		(120)				229,000	12/08/2020
P1911015884		Rocklin	CA		06/25/2020	6.875	877,424		(7,106)				1,110,000	12/19/2019
R2004955872		Locust Grove	GA		07/22/2021	3.000	248,553						276,171	06/23/2021
A430555		Washington Court House	OH		10/31/2021	8.000	113,394						370,000	05/06/2021
R2004956695		Glenn Heights	TX		12/23/2021	3.880	286,347						321,738	12/13/2021
A918223		San Francisco	CA		10/31/2021	8.250	904,850						1,375,000	10/11/2021
P2009021932		Sunny Isles Beach	FL		07/30/2021	5.625	1,026,880		(6,163)				2,425,000	03/09/2021
R2004955570		Blue Mound	TX		07/22/2021	3.000	179,142						199,047	06/15/2021
A918974		El Cajon	CA		11/22/2021	7.000	608,000						760,000	08/04/2021
A880835		Henderson	NV		10/31/2021	7.000	408,000						510,000	10/28/2021
A916005		West Hollywood	CA		10/31/2021	8.000	1,942,706						6,000,000	03/09/2020
A918421		San Diego	CA		10/31/2021	7.000	600,300						815,000	07/28/2021
A917439		Los Angeles	CA		10/31/2021	8.000	1,329,742						2,200,000	01/12/2021
A918111		Los Angeles	CA		10/31/2021	8.000	892,098						1,250,000	05/12/2021
P2009021784		Summerville	SC		07/15/2021	4.625	168,785		549				255,000	06/10/2021
A915934		Los Angeles	CA		10/31/2021	8.000	991,000						2,500,000	01/09/2020
P2009020005		Sandy	UT		12/30/2020	4.990	875,096		(107)				1,150,000	08/18/2020
P2009022089		Woodbridge	VA		08/17/2021	5.375	667,352		(360)				905,000	04/19/2021
P2009020398		Delray Beach	FL		01/29/2021	5.625	161,187		(186)				260,000	09/28/2020
A918881		Jacumba	CA		10/31/2021	8.000	144,750						205,000	10/28/2021
R2004955722		Hermitage	TN		07/22/2021	3.000	371,895						413,217	06/23/2021
P2009020550		MISSOURI CITY	TX		02/24/2021	5.125	672,361		(146)				750,000	01/09/2021
R2004956483		Jacksonville	FL		11/02/2021	3.000	115,656						131,611	10/26/2021
A302861		Atlanta	GA		10/31/2021	8.000	71,257						110,000	08/30/2020
P2009020281		Birmingham	AL		12/30/2020	5.750	917,575		(1,203)				1,175,000	11/02/2020
A918936		Reseda	CA		11/22/2021	8.000	552,500						1,250,000	03/02/2020
A320931		Saint Petersburg	FL		10/31/2021	8.000	190,800						305,000	09/27/2021
A918149		Santa Monica	CA		10/31/2021	8.000	2,156,250						2,875,000	05/24/2021
P2009022136		Spring	TX		08/17/2021	5.750	106,837		(301)				360,300	04/21/2021
A630415		Kansas City	MO		10/31/2021	7.750	112,500						150,000	08/23/2021
R2004955539		Fort Worth	TX		07/22/2021	3.000	238,662						265,181	06/15/2021
R2004955851		Smyrna	TN		07/22/2021	3.000	319,853						355,393	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956105		Locust Grove	GA		07/22/2021	3.000	282,618						314,021	06/23/2021
A918073		Sacramento	CA		10/31/2021	8.000	605,650						925,000	07/08/2021
P2009021392		East Elmhurst	NY		05/28/2021	6.250	782,143		(664)				1,040,000	12/08/2020
P2009021896		Draper	UT		07/30/2021	5.750	2,084,521		(1,143)				3,050,000	03/25/2021
R2004956125		Locust Grove	GA		07/22/2021	3.000	267,015						296,684	06/23/2021
P2009021403		Middle Village	NY		05/28/2021	5.625	597,359		(298)				756,000	12/31/2020
R2004956022		Hampton	GA		07/22/2021	3.000	304,081						337,868	06/23/2021
R2004956481		Jacksonville	FL		11/02/2021	3.000	96,661						110,371	10/26/2021
R2004956061		Lawrenceville	GA		07/22/2021	3.000	262,359						291,511	06/23/2021
A980164		Seattle	WA		11/22/2021	7.500	504,000						935,000	08/13/2021
R2004956405		Jacksonville	FL		11/02/2021	3.000	146,014						165,557	10/26/2021
R2004956037		Jonesboro	GA		07/22/2021	3.000	223,499						248,333	06/23/2021
R2004956443		Jacksonville	FL		11/02/2021	3.000	94,166						107,581	10/26/2021
A430586		Lakewood	OH		10/31/2021	8.000	577,410						1,175,000	06/16/2021
A918040		La Habra	CA		10/31/2021	7.750	633,750						845,000	04/28/2021
P2009021574		Massapequa	NY		06/29/2021	5.625	469,632		(3,517)				600,000	01/07/2021
R2004955627		Dallas	TX		07/22/2021	3.000	218,678						242,976	06/15/2021
P2009022073		Arlington	VA		08/17/2021	5.625	1,253,933		(661)				2,700,000	04/06/2021
P1912016907		Hollywood	MD		06/25/2020	5.625	386,231		181				475,000	01/02/2020
P2009021467		Forest Hills	NY		05/28/2021	5.875	1,339,247		497				1,900,000	12/02/2020
A210291		Richmond	VA		10/31/2021	8.000	7,100						245,000	10/28/2021
R2004955807		Murfreesboro	TN		07/22/2021	3.000	314,648						349,609	06/23/2021
A270328		High Point	NC		10/31/2021	8.000	236,000						295,000	09/29/2021
A880805		Las Vegas	NV		10/31/2021	7.500	527,500						1,000,000	09/20/2021
P2009020255		Upper Marlboro	MD		01/14/2021	7.250	242,953		(171)				296,000	10/19/2020
A270207		Winston Salem	NC		10/31/2021	8.250	65,625						87,500	09/08/2021
A630483		Independence	MO		10/31/2021	7.250	24,985						145,000	10/10/2021
A918745		Richmond	CA		10/31/2021	8.000	274,500						450,000	10/28/2021
R2004955671		Antioch	TN		07/22/2021	3.000	323,996						359,996	06/23/2021
P2009020369		Flushing	NY		01/29/2021	6.000	265,426		(296)				340,000	07/27/2020
A370223		Knoxville	TN		11/22/2021	7.500	89,100						180,000	10/07/2020
A880833		North Las Vegas	NV		10/31/2021	7.000	216,000						270,000	10/28/2021
A270415		Charlotte	NC		10/31/2021	7.000	164,000						205,000	10/28/2021
P2009022029		Astoria	NY		08/17/2021	6.000	793,180		(406)				1,168,000	09/18/2020
A630397		Kansas City	MO		10/31/2021	9.000	423,000						620,000	09/09/2021
P2009021884		Bal Harbour	FL		07/30/2021	5.750	3,135,983		(20,130)				6,350,000	03/06/2021
A918727		San Clemente	CA		10/31/2021	7.000	940,500						1,300,000	09/27/2021
A150203		Philadelphia	PA		10/31/2021	8.250	335,382						710,000	05/27/2021
P2009021936		Corpus Christi	TX		07/30/2021	5.875	202,651		(110)				298,000	04/13/2021
P2009020328		Beaumont	CA		01/14/2021	6.875	283,847		(178)				350,000	11/12/2020
R2004956629		Jacksonville	FL		11/02/2021	3.000	156,294						177,049	10/26/2021
A850265		Tucson	AZ		10/31/2021	7.750	198,750						265,000	04/15/2021
A917765		Los Angeles	CA		10/31/2021	8.500	540,000						725,000	04/11/2021
R2004956689		Montgomery	TX		12/23/2021	3.920	251,833						282,958	12/06/2021
P2009023059		Bayside	NY		12/28/2021	4.500	645,836		(8)				830,000	10/08/2021
A430566		Euclid	OH		10/31/2021	8.000	187,500						250,000	04/28/2021
R2004956268		McDonough	GA		07/22/2021	3.000	287,880						319,867	06/23/2021
R2004956468		Jacksonville	FL		11/02/2021	3.000	92,035						105,198	10/26/2021
A500037		West Des Moines	IA		10/31/2021	9.000	130,707						200,000	10/28/2021
A918536		Whittier	CA		10/31/2021	7.250	499,900						750,000	08/10/2021
P2009022090		Watchung	NJ		08/17/2021	5.750	1,027,518		(535)				1,370,000	04/18/2021
P4191108967		Houston	TX		06/25/2020	8.750	116,485		64				182,500	11/21/2019
P2009020459		DORAL	FL		01/27/2021	4.375	255,211		(174)				400,000	12/02/2020
A210272		Mineral	VA		10/31/2021	9.000	63,715						435,000	07/15/2021
R2004956175		Loganville	GA		07/22/2021	3.000	296,902						329,892	06/23/2021
R2004956090		Lithonia	GA		07/22/2021	3.000	230,013						255,571	06/23/2021
R2004956416		Jacksonville	FL		11/02/2021	3.000	261,061						295,068	10/26/2021
A370234		Knoxville	TN		11/22/2021	7.000	180,000						365,000	10/22/2021
R2004956566		Jacksonville	FL		11/02/2021	3.000	98,938						112,913	10/26/2021
P2009020116		New York	NY		12/18/2020	5.107	358,438		(548)				950,000	01/30/2020
P2009023133		Central Islip	NY		12/28/2021	5.250	283,235		(3)				390,000	11/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4200210621		Santa Ana	CA		06/25/2020	5.875	520,044		223				700,000	02/14/2020
A430625		Mechanicsburg	OH		10/31/2021	8.000	123,870						230,000	10/28/2021
P2001017566		Lake Havasu City	AZ		06/25/2020	5.875	161,743		(726)				235,000	01/27/2020
A270410		Supply	NC		11/22/2021	7.000	145,530						190,000	09/16/2021
A916911		Santa Monica	CA		10/31/2021	8.000	2,058,634						3,500,000	04/16/2021
P2009022060		Pawtucket	RI		08/17/2021	6.375	185,860		(91)				235,000	03/04/2021
P2009020404		Hallandale Beach	FL		01/29/2021	5.875	140,915		(164)				215,000	09/17/2020
A918555		Sacramento	CA		10/31/2021	7.500	276,300						435,000	08/31/2021
A918926		National City	CA		10/31/2021	7.000	340,000						425,000	10/28/2021
P2009020544		Palo Cedro	CA		03/12/2021	5.875	567,610		(310)				655,000	10/14/2020
R2004956546		Jacksonville	FL		11/02/2021	3.000	92,445						105,653	10/26/2021
A290079		Greenville	SC		11/22/2021	7.500	270,000						510,000	10/11/2021
A210267		Henrico	VA		10/31/2021	7.500	138,800						195,000	07/29/2021
R2004956239		McDonough	GA		07/22/2021	3.000	196,888						218,765	06/23/2021
A918384		Cedarpines Park	CA		10/31/2021	8.000	178,200						260,000	07/13/2021
R2004956366		Stone Mountain	GA		07/22/2021	3.000	272,665						302,962	06/23/2021
P2009022125		Bakersfield	CA		08/17/2021	5.875	169,150		(88)				215,000	04/20/2021
P2009020465		Los Angeles	CA		01/27/2021	5.625	821,800		(567)				1,075,000	11/21/2020
P2009021624		Leonia	NJ		06/29/2021	5.500	333,240		(2,373)				577,000	03/01/2021
A320801		Winter Haven	FL		10/31/2021	7.750	52,750						125,000	02/23/2021
P2009021916		Bayside	NY		07/30/2021	4.750	367,517		(220)				715,000	03/30/2021
R2004955908		Conyers	GA		07/22/2021	3.000	191,461						212,735	06/23/2021
R2004955453		Duncanville	TX		07/22/2021	3.000	240,151						266,835	06/15/2021
R2004956569		Jacksonville	FL		11/02/2021	3.000	205,371						231,926	10/26/2021
R2004956243		McDonough	GA		07/22/2021	3.000	198,968						221,076	06/23/2021
A918631		El Cajon	CA		10/31/2021	7.500	641,800						850,000	09/01/2021
P4191109039		Costa Mesa	CA		06/25/2020	4.375	1,284,540		7,249				2,060,000	05/11/2019
P2009022091		Bend	OR		08/17/2021	5.875	527,031		(240)				675,000	04/29/2021
P2009022119		Middletown	DE		08/17/2021	5.125	314,739		(1,379)				501,000	04/22/2021
R2004956039		Jonesboro	GA		07/22/2021	3.000	224,370						249,300	06/23/2021
R2004955606		Arlington	TX		07/22/2021	3.000	255,209						283,566	06/15/2021
A170773		Asbury Park	NJ		10/31/2021	7.500	262,800						420,000	10/28/2021
R2004955564		Dallas	TX		07/22/2021	3.000	186,039						206,711	06/15/2021
P2009020555		Hiawassee	GA		02/24/2021	5.625	145,015		(104)				194,000	11/10/2020
R2004956477		Jacksonville	FL		11/02/2021	3.000	142,186						161,277	10/26/2021
A630428		Kansas City	MO		10/31/2021	8.000	247,500						455,000	10/28/2021
R2004955640		Dallas	TX		07/22/2021	3.000	237,661						264,068	06/15/2021
P2009021349		Mars	PA		05/28/2021	5.625	113,254		57				208,000	12/14/2020
A880830		Las Vegas	NV		10/31/2021	7.000	288,000						400,000	10/28/2021
A980120		Poulsbo	WA		10/31/2021	8.000	325,800						470,000	04/30/2021
A880811		Las Vegas	NV		10/31/2021	7.000	270,000						370,000	10/28/2021
R2004955929		Covington	GA		07/22/2021	3.000	201,816						224,240	06/23/2021
R2004956424		Jacksonville	FL		11/02/2021	3.000	165,809						187,692	10/26/2021
R2004955633		Fort Worth	TX		07/22/2021	3.000	234,839						260,933	06/15/2021
A918103		Los Angeles	CA		10/31/2021	9.000	339,047						970,000	05/12/2021
A918965		San Diego	CA		11/22/2021	7.500	750,378						1,000,000	10/04/2021
A918400		Los Angeles	CA		10/31/2021	8.000	618,500						1,425,000	08/09/2021
P2009021915		Concord	CA		07/30/2021	5.750	1,006,816		(539)				1,280,000	03/26/2021
R2004955709		Hendersonville	TN		07/22/2021	3.000	385,023						427,804	06/23/2021
A918847		Altadena	CA		10/31/2021	8.000	1,135,800						1,750,000	10/28/2021
A918591		Los Angeles	CA		10/31/2021	8.000	1,033,000						1,725,000	09/01/2021
A850301		Phoenix	AZ		10/31/2021	8.000	446,250						635,000	06/17/2021
R2004956174		Loganville	GA		07/22/2021	3.000	308,557						342,842	06/23/2021
R2004956398		Jacksonville	FL		11/02/2021	3.000	134,188						152,333	10/26/2021
R2004955779		Murfreesboro	TN		07/22/2021	3.000	286,770						318,634	06/23/2021
P2009020073		Staten Island	NY		12/18/2020	5.875	201,492		(270)		59		485,000	12/17/2019
A370176		Watertown	TN		10/31/2021	7.500	206,250						275,000	07/27/2021
A918967		San Diego	CA		11/22/2021	7.000	652,000						815,000	10/28/2021
R2004955542		Fort Worth	TX		07/22/2021	3.000	235,342						261,492	06/15/2021
R2004955586		Arlington	TX		07/22/2021	3.000	261,654						290,727	06/15/2021
R2004956143		Locust Grove	GA		07/22/2021	3.000	275,147						305,719	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A430606		Plymouth	OH		10/31/2021	8.000	47,724						100,000	10/28/2021
P2009020423		Richmond Hill	NY		01/29/2021	5.500	522,658		(1,899)				840,000	09/01/2020
R2004955530		Waxahachie	TX		07/22/2021	3.000	319,337						354,819	06/15/2021
P2008802567		Rancho Santa Margarita	CA		08/14/2020	4.500	948,520						1,250,000	02/12/2020
A918832		San Diego	CA		10/31/2021	8.000	962,500						1,275,000	10/28/2021
A750933		Killeen	TX		10/31/2021	8.000	88,000						110,000	10/28/2021
P2009020154		Bethany	CT		12/16/2020	6.500	675,305		(350)				900,000	10/14/2020
R2004956310		Riverdale	GA		07/22/2021	3.000	261,682						290,758	06/23/2021
A918854		San Diego	CA		10/31/2021	7.000	1,034,100						1,450,000	10/28/2021
A917490		Los Angeles	CA		10/31/2021	9.000	631,255						1,000,000	03/03/2021
A917255		Santa Barbara	CA		10/31/2021	8.750	1,643,465						2,250,000	01/13/2021
A321004		Saint Petersburg	FL		10/31/2021	7.500	234,000						380,000	10/28/2021
A918010		Pasadena	CA		10/31/2021	8.000	1,031,900						1,450,000	05/12/2021
A290072		Anderson	SC		10/31/2021	7.500	72,000						110,000	10/28/2021
A918777		San Anselmo	CA		10/31/2021	8.500	999,000						1,650,000	10/28/2021
R2004955914		Conyers	GA		07/22/2021	3.000	219,306						243,674	06/23/2021
R2004956319		Snellville	GA		07/22/2021	3.000	262,711						291,902	06/23/2021
A918919		San Diego	CA		10/31/2021	7.000	690,000						1,050,000	10/28/2021
P2009021778		Lexington	SC		07/15/2021	4.625	152,747		497				205,000	06/01/2021
R2004955960		Covington	GA		07/22/2021	3.000	153,867						170,964	06/23/2021
A917105		San Carlos	CA		10/31/2021	8.500	1,151,500						1,550,000	09/29/2020
P2009020558		IRVING	TX		02/24/2021	7.750	195,807		(65)				258,000	01/12/2021
P2009021404		Miami	FL		05/28/2021	6.000	123,914		(81)				182,000	12/23/2020
R2004955735		La Vergne	TN		07/22/2021	3.000	293,673						326,304	06/23/2021
P2009020485		Clearwater	FL		01/14/2021	5.125	258,778		(160)				344,000	12/03/2020
A320978		Miami Beach	FL		10/31/2021	9.000	161,250						215,000	10/28/2021
P2009021480		CLermont	FL		05/28/2021	5.000	157,867		(151)				315,000	02/20/2021
A918990		El Cajon	CA		11/22/2021	7.000	850,000						1,200,000	10/09/2020
A220012		Washington	DC		10/31/2021	8.500	731,250						975,000	03/02/2021
P4191109097		Castle Rock	CO		06/25/2020	4.875	314,919		157				550,000	12/26/2019
A880872		Las Vegas	NV		10/31/2021	7.000	266,000						350,000	10/28/2021
A303088		Covington	GA		10/31/2021	7.000	100,550						135,000	07/21/2021
A270438		Mocksville	NC		11/22/2021	7.000	65,232						130,000	10/28/2021
A600463		Olympia Fields	IL		10/31/2021	8.000	292,500						390,000	03/24/2021
R2004956686		Monroe	NC		12/23/2021	4.120	327,734						368,240	12/09/2021
A917743		Los Angeles	CA		10/31/2021	8.500	805,640						2,650,000	03/29/2021
R2004955744		La Vergne	TN		07/22/2021	3.000	298,548						331,720	06/23/2021
A912969		Los Angeles	CA		10/31/2021	8.000	1,530,543						2,300,000	05/01/2018
A918943		San Diego	CA		11/22/2021	8.000	652,000						855,000	08/18/2020
A918721		Los Angeles	CA		10/31/2021	8.500	720,000						1,480,000	10/28/2021
R2004956052		Lawrenceville	GA		07/22/2021	3.000	328,661						365,179	06/23/2021
R2004955521		Terrell	TX		07/22/2021	3.000	229,589						255,099	06/15/2021
R2004956426		Jacksonville	FL		11/02/2021	3.000	87,248						99,845	10/26/2021
A980149		Spokane	WA		10/31/2021	7.500	167,423						225,000	10/28/2021
P2009023076		East Meadow	NY		12/28/2021	5.000	596,815		(7)				767,000	10/15/2021
R2004956666		Spring	TX		12/23/2021	3.920	267,601						300,675	12/14/2021
R2004955685		Antioch	TN		07/22/2021	3.000	368,167						409,075	06/23/2021
R2004956096		Lithonia	GA		07/22/2021	3.000	227,623						252,915	06/23/2021
R2004956006		Fayetteville	GA		07/22/2021	3.000	228,201						253,557	06/23/2021
P2009020578		WOODBRIDGE	VA		02/24/2021	8.125	196,307		(101)				255,000	10/23/2020
A980093		Seattle	WA		10/31/2021	9.000	3,217,500						4,290,000	05/24/2021
P2009020394		Los Angeles	CA		01/29/2021	6.000	981,035		(1,092)				1,450,000	09/13/2020
P2009020215		Riverveiw	FL		12/30/2020	3.990	154,757		(199)				357,000	10/27/2020
P4200110022		Great Meadows	NJ		06/25/2020	6.990	185,161		76				255,000	01/24/2020
A660091		Kansas City	KS		10/31/2021	7.000	61,200						115,000	10/28/2021
P2009022094		Johnsburg	IL		08/17/2021	5.500	671,660		(358)				850,000	03/22/2021
A917816		Los Angeles	CA		10/31/2021	8.500	1,036,000						1,950,000	04/28/2021
A850281		Phoenix	AZ		10/31/2021	9.000	576,388						1,750,000	04/19/2021
A460247		Indianapolis	IN		10/31/2021	9.000	12,360						430,000	06/23/2021
A500034		Des Moines	IA		10/31/2021	9.000	157,500						210,000	07/21/2021
A210229		Richmond	VA		10/31/2021	8.000	116,250						155,000	12/04/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A9174340		Encino	CA		10/31/2021	11.000	286,132						14,000,000	07/27/2021
P2009021402		Parkland	FL		05/28/2021	5.750	688,459		(603)				1,195,000	12/17/2020
A918198		Oceanside	CA		10/31/2021	7.500	1,040,000						1,300,000	06/02/2021
A918253		La Jolla	CA		10/31/2021	8.750	2,350,721						15,750,000	06/17/2021
R2004956428		Jacksonville	FL		11/02/2021	3.000	242,180						273,868	10/26/2021
P2009020395		Lake Hughes	CA		01/29/2021	6.000	350,922		(391)				450,000	09/02/2020
A303113		Monticello	GA		10/31/2021	7.000	107,700						172,500	08/02/2021
P2009020112		Commack	NY		12/18/2020	5.625	94,818		(486)				415,000	01/21/2020
A303124		Morrow	GA		10/31/2021	7.000	144,950						200,000	08/12/2021
A918123		Orinda	CA		10/31/2021	8.000	1,318,900						2,000,000	05/21/2021
A660081		Olathe	KS		10/31/2021	8.000	230,395						382,500	09/07/2021
R2004956480		Jacksonville	FL		11/02/2021	3.000	141,906						160,964	10/26/2021
R2004956538		Jacksonville	FL		11/02/2021	3.000	159,228						180,329	10/26/2021
A917927		Palm Springs	CA		10/31/2021	7.750	330,000						440,000	05/11/2021
A917950		Oakland	CA		10/31/2021	7.500	499,500						775,000	05/02/2021
R2004955827		Nashville	TN		07/22/2021	3.000	345,897						384,330	06/23/2021
A430654		Akron	OH		11/22/2021	8.500	89,910						120,000	01/02/2020
P2009023098		West Orange	NJ		12/28/2021	4.500	322,918		(4)				415,000	10/21/2021
A830009		Meridian	ID		10/31/2021	8.000	303,750						405,000	10/28/2021
R2004955713		Hendersonville	TN		07/22/2021	3.000	286,469						318,299	06/23/2021
P2009021591		Charlevoix	MI		06/29/2021	6.000	3,182,410		(1,234)				5,500,000	01/14/2021
A918362		San Diego	CA		10/31/2021	8.000	886,500						1,275,000	07/09/2021
R2004956487		Jacksonville	FL		11/02/2021	3.000	137,272						155,781	10/26/2021
A320901		Sarasota	FL		10/31/2021	9.000	94,500						150,000	07/14/2021
R2004956555		Jacksonville	FL		11/02/2021	3.000	168,001						190,140	10/26/2021
P2009020314		Elmwood Park	NJ		12/30/2020	6.250	316,047		(109)				399,000	09/11/2020
A800056		Denver	CO		10/31/2021	8.000	573,750						875,000	05/08/2021
A320925		Saint Petersburg	FL		10/31/2021	8.000	177,300						260,000	09/22/2021
A918509		Carlsbad	CA		10/31/2021	7.500	959,848						1,250,000	08/05/2021
A630431		Independence	MO		10/31/2021	7.250	79,191						120,000	07/23/2021
A350200		Montgomery	AL		10/31/2021	7.250	62,550						145,000	10/28/2021
R2004956028		Hampton	GA		07/22/2021	3.000	304,725						338,584	06/23/2021
A918239		Los Angeles	CA		10/31/2021	8.500	712,500						1,150,000	06/23/2021
P2009023107		Sandy	UT		12/28/2021	5.250	545,304		(6)				657,000	11/17/2021
P2009020074		Point Pleasant	NJ		12/18/2020	5.875	314,345		(311)				663,440	09/23/2019
R2004955792		Murfreesboro	TN		07/22/2021	3.000	320,940						356,601	06/23/2021
A918853		Menifee	CA		10/31/2021	9.000	447,551						760,000	10/28/2021
R2004955934		Covington	GA		07/22/2021	3.000	223,481						248,313	06/23/2021
A918738		Lemon Grove	CA		10/31/2021	7.000	520,000						650,000	09/21/2021
P2009021348		Sunny Isles Beach	FL		05/28/2021	5.875	525,248		(465)				1,605,000	12/07/2020
R2004956292		Powder Springs	GA		07/22/2021	3.000	249,825						277,584	06/23/2021
A918032		Los Angeles	CA		10/31/2021	8.000	1,415,365						3,800,000	05/05/2021
P2009020526		SPICEWOOD	TX		02/02/2021	4.500	2,282,526		(1,290)				3,750,000	11/20/2020
P2009023069		Crete	IL		12/28/2021	5.125	290,497		(3)				355,000	10/29/2021
P2009021895		Sandpoint	ID		07/30/2021	5.500	368,202		(207)				660,000	03/29/2021
P2009020288		Beaumont	CA		12/30/2020	5.500	409,756		(550)				514,000	10/31/2020
R2004956544		Jacksonville	FL		11/02/2021	3.000	136,377						154,778	10/26/2021
P2009020380		Dallas	OR		01/29/2021	6.250	550,380		(599)				780,000	09/02/2020
P2009020415		Sterling Heights	MI		01/29/2021	5.875	167,415		(212)				278,000	09/14/2020
A370211		Memphis	TN		10/31/2021	8.000	54,375						72,500	10/28/2021
R2004955798		Murfreesboro	TN		07/22/2021	3.000	310,872						345,414	06/23/2021
A918607		Compton	CA		10/31/2021	8.500	435,000						580,000	08/26/2021
R2004955651		Dallas	TX		07/22/2021	3.000	243,262						270,292	06/15/2021
A270344		Greensboro	NC		10/31/2021	7.000	164,000						205,000	10/28/2021
A303089		Covington	GA		10/31/2021	7.000	82,050						120,000	07/25/2021
P2009020629		Crested Butte	CO		04/09/2021	4.990	855,655		(275)				2,680,000	02/02/2021
R2004956641		Charlotte	NC		12/08/2021	4.120	320,319						359,909	11/15/2021
P2009022098		Philadelphia	PA		08/17/2021	5.750	277,430		(144)				405,000	03/29/2021
A918528		Los Angeles	CA		10/31/2021	8.000	1,365,200						1,975,001	08/18/2021
A880832		Las Vegas	NV		10/31/2021	7.000	324,000						405,000	10/28/2021
P2009020607		STERLING	VA		03/12/2021	6.125	311,786		(220)				432,000	01/04/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A170728		Montclair	NJ		10/31/2021	8.000	1,144,500						2,150,000	04/14/2021
R2004955610		Arlington	TX		07/22/2021	3.000	263,709						293,011	06/15/2021
R2004956577		Jacksonville	FL		11/02/2021	3.000	122,790						139,585	10/26/2021
P2009021416		Laguna Niguel	CA		05/28/2021	6.500	800,783		(342)				1,375,000	12/22/2020
R2004955477		Fort Worth	TX		07/22/2021	3.000	240,347						267,053	06/15/2021
A370177		Memphis	TN		10/31/2021	8.000	59,936						84,000	10/28/2021
A290086		Columbia	SC		11/22/2021	8.500	161,100						225,000	10/28/2021
P2009020071		Valley Village	CA		12/18/2020	5.625	464,478		(2,210)				875,000	10/04/2019
R2004956455		Jacksonville	FL		11/02/2021	3.000	131,779						149,639	10/26/2021
A290057		Columbia	SC		10/31/2021	7.750	64,400						120,000	04/02/2021
A350188		Montgomery	AL		10/31/2021	7.250	117,000						225,000	10/28/2021
P2001017587		Marathon	FL		06/25/2020	5.875	873,084		379				1,300,000	01/27/2020
A880558		Carson City	NV		10/31/2021	9.000	224,944						2,500,000	04/05/2021
R2004956397		Jacksonville	FL		11/02/2021	3.000	153,115						173,497	10/26/2021
P2009021911		Seattle	WA		07/30/2021	5.500	570,898		(3,339)				782,000	04/02/2021
A918625		National City	CA		10/31/2021	7.000	409,500						630,000	08/30/2021
R2004955962		Covington	GA		07/22/2021	3.000	198,009						220,010	06/23/2021
R2004955620		Arlington	TX		07/22/2021	3.000	259,557						288,397	06/15/2021
A918809		Ventura	CA		10/31/2021	8.500	570,000						760,000	10/15/2021
R2004955691		Fairview	TN		07/22/2021	3.000	371,429						412,700	06/23/2021
R2004956611		Jacksonville	FL		11/02/2021	3.000	116,865						132,960	10/26/2021
R2004956550		Jacksonville	FL		11/02/2021	3.000	142,656						161,799	10/26/2021
R2004956320		Snellville	GA		07/22/2021	3.000	274,825						305,362	06/23/2021
P2009020208		Tampa	FL		12/30/2020	5.500	231,149		(85)				275,000	10/15/2020
P2009020174		Los Angeles	CA		01/14/2021	3.990	1,393,172		(71)				1,850,000	11/08/2020
R2004955574		Mansfield	TX		07/22/2021	3.000	339,710						377,456	06/15/2021
A170707		Plainfield	NJ		10/31/2021	7.500	487,500						1,050,000	06/21/2021
A918651		Sacramento	CA		10/31/2021	8.500	270,000						360,000	09/14/2021
P2009021391		SKOWHEGAN	ME		05/28/2021	6.750	195,434		(2,386)				252,000	01/11/2021
R2004956121		Locust Grove	GA		07/22/2021	3.000	230,082						255,647	06/23/2021
A830010		Hayden	ID		11/22/2021	8.000	385,625						525,000	09/24/2021
A916276		North Hollywood	CA		10/31/2021	8.000	1,439,000						2,600,001	03/12/2020
P2009020294		Katy	TX		12/30/2020	6.250	155,200		(200)				205,000	09/29/2020
P2009023121		Breinigsville	PA		12/28/2021	5.125	320,117		(3)				561,000	11/26/2021
P2009020179		Oak Hills	CA		12/30/2020	6.625	456,972		(291)				560,000	10/23/2020
R2004955817		Nashville	TN		07/22/2021	3.000	246,782						274,203	06/23/2021
R2004955598		Rowlett	TX		07/22/2021	3.000	259,938						288,820	06/15/2021
R2004956493		Jacksonville	FL		11/02/2021	3.000	221,117						249,536	10/26/2021
P2009021350		Palmdale	CA		05/28/2021	5.625	105,044		(95)				675,000	10/22/2020
R2004956309		Riverdale	GA		07/22/2021	3.000	245,889						273,210	06/23/2021
A730073		Oklahoma City	OK		10/31/2021	8.000	96,000						120,000	10/28/2021
P2009022082		Middlesex	NJ		08/17/2021	5.750	395,199		(206)				500,000	02/22/2021
A918988		Los Angeles	CA		11/22/2021	7.000	404,000						505,000	08/04/2021
P2009021361		Rochelle Park	NJ		05/28/2021	5.750	206,701		(186)				415,000	12/07/2020
P2009020323		Charlotte	NC		01/14/2021	6.250	205,922		(126)				271,000	10/26/2020
A303166		Rome	GA		10/31/2021	7.000	74,078						170,000	10/05/2021
A916039		Los Angeles	CA		10/31/2021	8.500	1,111,500						2,200,000	01/27/2020
A918922		Chula Vista	CA		10/31/2021	7.000	488,000						610,000	10/28/2021
R2004955922		Conyers	GA		07/22/2021	3.000	174,209						193,566	06/23/2021
R2004955938		Covington	GA		07/22/2021	3.000	242,442						269,381	06/23/2021
A918340		Antioch	CA		10/31/2021	8.000	253,800						450,000	07/15/2021
A918833		Phelan	CA		10/31/2021	10.000	217,750						335,000	10/28/2021
R2004955492		Fort Worth	TX		07/22/2021	3.000	233,128						259,032	06/15/2021
P2001017356		Menifee	CA		06/25/2020	6.875	365,625		(3,817)				515,000	01/26/2020
A918468		San Diego	CA		10/31/2021	7.500	844,851						1,075,000	08/01/2021
P2009020561		SOUTHWEST RANCHES	FL		02/24/2021	5.375	377,903		(237)				570,000	01/14/2021
R2004955775		Murfreesboro	TN		07/22/2021	3.000	299,598						332,887	06/23/2021
R2004955631		Fort Worth	TX		07/22/2021	3.000	247,680						275,200	06/15/2021
A430655		Olmsted Falls	OH		11/22/2021	8.500	148,186						275,000	12/23/2019
A917541		Sylmar	CA		10/31/2021	9.000	213,750						285,000	02/08/2021
A303115		Monticello	GA		10/31/2021	7.000	106,700						170,000	08/02/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020487		Los Angeles	CA		01/14/2021	4.875	289,290		890				681,500	12/08/2020
A850318		Avondale	AZ		10/31/2021	8.000	396,000						575,000	10/28/2021
R2004956154		Locust Grove	GA		07/22/2021	3.000	263,046						292,274	06/23/2021
R2004956676		Gastonia	NC		12/23/2021	4.120	269,905						303,264	12/08/2021
R2004956528		Jacksonville	FL		11/02/2021	3.000	106,387						121,247	10/26/2021
P2009023046		Glen Cove	NY		12/28/2021	5.500	431,553		(47)				522,000	07/09/2021
R2004956171		Loganville	GA		07/22/2021	3.000	238,712						265,236	06/23/2021
A150217		Philadelphia	PA		11/22/2021	8.250	112,500						200,000	07/02/2021
R2004956383		Villa Rica	GA		07/22/2021	3.000	306,819						340,911	06/23/2021
R2004956092		Lithonia	GA		07/22/2021	3.000	237,312						263,680	06/23/2021
A430457		Warren	OH		10/31/2021	7.000	27,900						50,000	01/21/2021
A320807		Lake Clarke Shores	FL		10/31/2021	8.750	479,500						700,000	03/16/2021
P2009020348		AUGUSTA	MO		12/30/2020	5.375	405,930		(495)				510,000	10/23/2020
P2009020311		Tracy	CA		12/30/2020	5.499	477,532		(641)				750,000	10/18/2020
R2004956325		Snellville	GA		07/22/2021	3.000	260,468						289,409	06/23/2021
A460227		Indianapolis	IN		10/31/2021	8.000	888,956						3,895,001	09/20/2021
A918375		Sacramento	CA		10/31/2021	8.500	308,664						1,650,000	08/12/2021
R2004956539		Jacksonville	FL		11/02/2021	3.000	91,521						104,620	10/26/2021
R2004956149		Locust Grove	GA		07/22/2021	3.000	262,838						292,043	06/23/2021
A918431		Montebello	CA		10/31/2021	7.250	522,500						770,000	07/26/2021
P2009021622		Orlando	FL		06/29/2021	6.125	167,166		49				240,000	03/09/2021
A916412		Los Angeles	CA		10/31/2021	8.500	748,292						1,400,000	05/14/2020
A320994		West Palm Beach	FL		10/31/2021	8.750	116,000						155,000	10/28/2021
R2004955747		La Vergne	TN		07/22/2021	3.000	343,460						381,623	06/23/2021
A916632		Pasadena	CA		10/31/2021	8.500	1,335,100						2,500,000	05/26/2020
R2004956680		Ruskin	FL		12/23/2021	3.940	277,510						311,809	12/14/2021
A430580		Dayton	OH		10/31/2021	8.500	62,386						220,000	06/30/2021
R2004956484		Jacksonville	FL		11/02/2021	3.000	139,674						158,467	10/26/2021
R2004956274		McDonough	GA		07/22/2021	3.000	287,210						319,123	06/23/2021
P2009020389		Castle Rock	WA		01/29/2021	6.375	206,280		(1,784)				285,000	09/08/2020
P2009020220		Oak Ridge	NC		12/30/2020	6.000	573,201		(647)				800,000	10/30/2020
A917999		Los Angeles	CA		10/31/2021	8.000	2,521,800						5,250,000	08/06/2021
A430620		Willard	OH		10/31/2021	8.000	783,003						1,317,504	10/28/2021
R2004956176		Loganville	GA		07/22/2021	3.000	307,609						341,788	06/23/2021
P2009022086		Bronx	NY		08/17/2021	5.875	358,361		(184)				535,000	03/31/2021
R2004955893		Austell	GA		07/22/2021	3.000	300,560						333,956	06/23/2021
R2004956337		Snellville	GA		07/22/2021	3.000	263,417						292,686	06/23/2021
R2004956113		Locust Grove	GA		07/22/2021	3.000	276,017						306,686	06/23/2021
R2004956667		Riverdale	GA		12/23/2021	4.150	264,250						296,910	12/13/2021
A918108		Fawnskin	CA		10/31/2021	7.500	418,500						570,000	05/31/2021
A270389		Charlotte	NC		10/31/2021	7.000	268,000						335,000	10/28/2021
R2004956338		Snellville	GA		07/22/2021	3.000	244,478						271,643	06/23/2021
A840017		Park City	UT		10/31/2021	8.000	1,080,000						1,700,000	07/13/2021
A915089		El Dorado Hills	CA		10/31/2021	9.000	328,852						495,000	02/15/2021
R2004956081		Lithonia	GA		07/22/2021	3.000	243,561						270,624	06/23/2021
A918767		Squaw Valley	CA		10/31/2021	8.500	144,281						320,000	10/28/2021
P2009021330		Cupertino	CA		05/28/2021	5.625	931,089		(848)				1,610,000	12/04/2020
P2009021590		Brooklyn	NY		06/29/2021	5.625	976,620		(745)				1,428,000	01/30/2021
A970057		Sandy	OR		10/31/2021	8.000	211,000						350,000	10/28/2021
A918710		Los Angeles	CA		10/31/2021	7.500	360,000						750,000	10/07/2021
A270393		Charlotte	NC		10/31/2021	7.000	280,000						350,000	10/28/2021
A210214		Richmond	VA		10/31/2021	9.000	173,420						280,000	05/17/2021
P2009020410		Greenville	NY		01/29/2021	6.000	265,426		(296)				340,000	08/24/2020
P2009020109		Valley Stream	NY		12/18/2020	5.750	100,107		(580)				790,000	01/31/2020
R2004955891		Austell	GA		07/22/2021	3.000	261,484						290,538	06/23/2021
A320977		Homosassa Springs	FL		10/31/2021	7.000	72,900						115,000	10/28/2021
A460248		South Bend	IN		10/31/2021	10.000	77,600						130,000	04/02/2021
R2004955791		Murfreesboro	TN		07/22/2021	3.000	346,176						384,641	06/23/2021
A850331		Phoenix	AZ		10/31/2021	8.000	240,000						440,000	09/30/2021
P2009021576		Wilmington	DE		06/29/2021	5.875	684,040		(510)				1,107,069	02/17/2021
A320946		Jacksonville	FL		11/22/2021	7.500	99,000						150,000	08/11/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020197		Riverview	FL		12/30/2020	5.750	255,391		(193)				297,000	09/23/2020
A850347		Tucson	AZ		10/31/2021	7.000	205,750						285,000	10/28/2021
P2009021889		Bayside	NY		07/30/2021	4.875	720,463		(427)				995,000	02/24/2021
R2004955537		Fort Worth	TX		07/22/2021	3.000	240,543						267,271	06/15/2021
A660078		Leawood	KS		10/31/2021	7.250	315,000						575,000	09/23/2021
R2004955864		Spring Hill	TN		07/22/2021	3.000	349,581						388,424	06/23/2021
P2001017132		Fayetteville	GA		06/25/2020	5.375	412,595		198				486,000	11/19/2019
R2004955978		Decatur	GA		07/22/2021	3.000	234,663						260,737	06/23/2021
R2004955757		La Vergne	TN		07/22/2021	3.000	335,401						372,668	06/23/2021
P2009020443		EAGLE MOUNTAIN	UT		01/14/2021	6.125	299,466		87				418,000	12/01/2020
A980111		Seattle	WA		10/31/2021	8.000	1,309,710						2,650,000	10/28/2021
A916946		Fullerton	CA		10/31/2021	8.500	562,500						800,000	09/22/2021
P2009020573		CHICAGO	IL		02/24/2021	6.990	196,028		(113)				225,000	12/14/2020
P2009023065		Honolulu	HI		12/28/2021	5.500	480,254		(5)				680,000	10/26/2021
P2009021894		Houston	TX		07/30/2021	5.875	2,104,585		(10,223)				4,630,000	03/26/2021
A170759		Jersey City	NJ		10/31/2021	8.000	1,362,500						3,900,000	06/17/2021
A303159		Canton	GA		10/31/2021	7.000	171,700						315,000	10/01/2021
A730062		Oklahoma City	OK		10/31/2021	7.500	78,300						130,000	08/20/2021
R2004955802		Murfreesboro	TN		07/22/2021	3.000	288,926						321,029	06/23/2021
R2004956370		Stone Mountain	GA		07/22/2021	3.000	237,262						263,625	06/23/2021
P2009021908		Las Vegas	NV		07/30/2021	5.625	408,428		(227)				555,000	04/15/2021
P1912016657		Defiance	MO		06/25/2020	5.875	423,273		(2,344)				762,000	12/20/2019
A210201		Richmond	VA		10/31/2021	8.000	120,000						160,000	09/09/2020
A880685		North Las Vegas	NV		10/31/2021	7.000	207,180						260,000	07/01/2021
A918802		Crestline	CA		10/31/2021	10.000	240,000						375,000	10/05/2021
P2009020104		Wheaton	IL		12/18/2020	5.500	696,394		(2,321)				1,250,000	12/18/2019
A918868		Menlo Park	CA		11/22/2021	7.500	1,206,625						3,000,000	04/14/2021
P4200110065		Charleston	SC		06/25/2020	4.990	237,907		117				379,000	01/30/2020
A170541		Scotch Plains	NJ		10/31/2021	7.000	522,000						750,000	04/17/2020
A918951		Lomita	CA		11/22/2021	7.500	810,000						1,025,000	10/28/2021
P2009020591		RANCHO MISSION VIEJO	CA		02/24/2021	5.750	433,817		(307)				623,000	12/18/2020
P2009022045		TEMPLE	TX		08/17/2021	5.375	161,516		(88)				225,000	04/01/2021
A918829		National City	CA		10/31/2021	7.000	291,500						375,000	10/28/2021
P2009023061		Bronx	NY		12/28/2021	4.375	414,995		(5)				575,000	11/04/2021
A918477		Berkeley	CA		10/31/2021	8.000	731,700						1,250,000	09/24/2021
R2004956620		Jacksonville	FL		11/02/2021	3.000	132,913						150,904	10/26/2021
A918476		San Diego	CA		10/31/2021	7.000	685,000						1,500,000	08/05/2021
A918327		Manhattan Beach	CA		10/31/2021	7.000	1,125,000						1,700,000	07/12/2021
A880909		Henderson	NV		11/22/2021	7.000	477,000						620,000	09/21/2021
P2009021564		Staten Island	NY		06/29/2021	6.125	693,321		(6,128)				1,035,000	12/04/2020
A850336		Tucson	AZ		10/31/2021	8.000	287,100						385,000	10/28/2021
P2009021329		Scarsdale	NY		05/28/2021	5.250	1,547,217		(1,460)				2,350,000	11/09/2020
A880617		Las Vegas	NV		10/31/2021	7.500	1,263,500						1,700,000	06/04/2021
P2009020414		Bridgehampton	NY		01/29/2021	6.250	2,098,289		(11,711)				3,800,000	09/12/2020
R2004955812		Nashville	TN		07/22/2021	3.000	586,139						651,266	06/23/2021
P2009021584		Bellport	NY		06/29/2021	5.500	694,371		(532)				1,100,000	12/10/2020
P2009020504		Los Angeles	CA		02/09/2021	4.375	835,529		(114)				1,310,000	12/10/2020
A980158		Renton	WA		10/31/2021	7.500	411,000						635,000	10/28/2021
A303185		Stone Mountain	GA		10/31/2021	7.000	158,525						280,000	10/20/2021
P2009020625		Taylor	AZ		03/26/2021	5.750	179,212		(30)				220,000	01/20/2021
P2009021879		Seminole	OK		07/30/2021	5.375	12,726		(119)				315,000	03/20/2021
P2009023129		PLANO	TX		12/28/2021	4.625	356,896		(4)				442,000	10/26/2021
P2009022075		Stockton	CA		08/17/2021	5.875	424,053		(218)				537,000	04/13/2021
A917958		San Diego	CA		10/31/2021	7.500	1,320,000						1,650,000	05/08/2021
A918785		Los Angeles	CA		10/31/2021	8.000	1,124,500						1,800,000	10/28/2021
P2009023083		Brooklyn	NY		12/28/2021	4.750	559,206		(6)				770,000	09/14/2021
A915916		San Francisco	CA		10/31/2021	8.000	1,320,000						2,900,000	05/06/2020
P2009020326		Celebration	FL		12/30/2020	4.625	199,209		(142)				464,000	12/02/2020
A918683		Ventura	CA		10/31/2021	8.500	409,500						685,000	10/04/2021
R2004955854		smyrna	TN		07/22/2021	3.000	306,814						340,905	06/23/2021
A270378		Concord	NC		10/31/2021	7.000	244,000						305,000	10/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009022124		Coto De Caza	CA		08/17/2021	5.875	2,723,168		(11,632)				4,300,000	04/28/2021
A917931		Los Angeles	CA		10/31/2021	8.500	958,500						1,300,000	05/03/2021
A430639		Eastlake	OH		10/31/2021	8.000	86,500						120,000	10/28/2021
P2001017189		Dinuba	CA		06/25/2020	7.250	370,016		147				480,000	01/25/2020
A303134		Villa Rica	GA		10/31/2021	7.000	118,600						160,000	08/27/2021
R2004955638		Fort Worth	TX		07/22/2021	3.000	248,640						276,267	06/15/2021
P2009020393		Valley Stream	NY		01/29/2021	6.000	390,290		(2,561)				582,000	08/19/2020
R2004956231		McDonough	GA		07/22/2021	3.000	231,818						257,576	06/23/2021
P2009020422		Saint Albans	NY		01/29/2021	6.250	690,669		(4,510)				889,000	09/02/2020
R2004955540		Fort Worth	TX		07/22/2021	3.000	239,587						266,208	06/15/2021
R2004956654		Schertz	TX		12/08/2021	3.750	300,808						337,987	11/23/2021
A918910		San Diego	CA		10/31/2021	7.500	550,000						700,000	10/28/2021
P2009020528		Coalinga	CA		02/09/2021	6.750	181,696		(93)				210,000	12/11/2020
R2004955900		College Park	GA		07/22/2021	3.000	240,139						266,822	06/23/2021
A350162		Montgomery	AL		10/31/2021	7.250	129,050						210,000	09/09/2021
A918007		Redondo Beach	CA		10/31/2021	8.000	1,402,769						3,000,000	05/12/2021
P2009020202		Orlando	FL		12/30/2020	7.990	111,015		(105)				144,000	08/10/2020
A200080		Ellicott City	MD		10/31/2021	8.950	330,000						440,000	12/12/2018
A880882		Henderson	NV		10/31/2021	7.500	1,298,000						1,675,000	10/28/2021
P2009022066		NewYork	NY		08/17/2021	5.875	316,647		(1,353)				825,000	10/09/2020
A980086		Kirkland	WA		10/31/2021	8.500	904,500						1,250,000	10/28/2020
A370193		Hermitage	TN		10/31/2021	7.500	211,500						360,000	09/24/2021
P2009021473		Highland Beach	FL		05/28/2021	6.250	257,283		(218)				365,000	02/10/2021
A880766		Las Vegas	NV		10/31/2021	7.000	231,300						310,000	09/23/2021
A918644		National City	CA		10/31/2021	7.000	432,000						650,000	08/26/2021
P4200110363		Royal Oaks	CA		06/25/2020	5.750	527,201		243				610,000	02/03/2020
R2004955460		Anna	TX		07/22/2021	3.000	252,901						281,002	06/15/2021
P2009020630		FORT WORTH	TX		03/26/2021	6.750	242,059		(139)				278,000	12/11/2020
A917307		Visalia	CA		10/31/2021	8.500	187,220						475,000	12/10/2020
A917707		Los Angeles	CA		10/31/2021	8.000	2,546,450						4,900,000	04/21/2021
A170663		Elizabeth	NJ		10/31/2021	9.000	200,000						350,000	11/25/2020
P2009020351		HOUSTON	TX		12/30/2020	6.125	424,337		(450)				469,300	10/29/2020
A918126		Santa Clarita	CA		10/31/2021	7.500	576,000						790,000	05/10/2021
P2009020368		Brooklyn	NY		01/29/2021	5.875	1,560,851		(1,758)				2,500,000	08/24/2020
R2004956457		Jacksonville	FL		11/02/2021	3.000	160,270						181,497	10/26/2021
A210283		Chesapeake	VA		10/31/2021	8.500	262,500						350,000	09/30/2021
A320983		Pensacola	FL		10/31/2021	7.000	76,491						130,000	10/28/2021
R2004956033		Hampton	GA		07/22/2021	3.000	260,217						289,131	06/23/2021
A918699		San Diego	CA		10/31/2021	7.000	639,000						900,000	09/15/2021
A916018		North Hollywood	CA		10/31/2021	8.500	1,191,454						1,725,000	03/31/2020
A800067		Denver	CO		11/22/2021	7.500	351,586						1,650,000	09/27/2021
A914636		West Hollywood	CA		10/31/2021	9.000	3,028,934						6,435,000	03/08/2019
R2004955661		Dallas	TX		07/22/2021	3.000	210,475						233,862	06/15/2021
A850334		Mesa	AZ		10/31/2021	8.000	333,750						445,000	09/14/2021
R2004956659		Decatur	GA		12/08/2021	4.150	306,700						344,607	11/29/2021
P2009020082		Fresh Meadows	NY		12/18/2020	4.875	560,222		(1,491)		3		1,065,000	10/06/2019
A918527		Sacramento	CA		10/31/2021	7.250	345,000						460,000	08/09/2021
R2004955623		Arlington	TX		07/22/2021	3.000	250,850						278,723	06/15/2021
P2009020175		DICKINSON	TX		12/30/2020	7.990	174,715		(64)				253,000	10/21/2020
P2009021410		Albany	NY		05/28/2021	5.625	124,599		(24)				241,000	12/18/2020
R2004955727		La Vergne	TN		07/22/2021	3.000	315,747						350,831	06/23/2021
R2004956249		McDonough	GA		07/22/2021	3.000	297,243						330,270	06/23/2021
P2008802565		Agoura Hills	CA		08/14/2020	4.500	1,498,800						2,000,000	02/15/2020
R2004955941		Covington	GA		07/22/2021	3.000	222,159						246,844	06/23/2021
A918269		North Hollywood	CA		10/31/2021	7.500	567,000						1,050,000	06/23/2021
A918826		Spring Valley	CA		10/31/2021	7.000	580,000						735,000	10/28/2021
P2009020444		OAKLAND	CA		01/14/2021	6.250	499,036		(148)				750,000	10/21/2020
A660082		Kansas City	KS		10/31/2021	9.000	95,850						150,000	10/06/2021
R2004956588		Jacksonville	FL		11/02/2021	3.000	128,363						145,817	10/26/2021
A880521		Las Vegas	NV		10/31/2021	9.500	1,011,794						2,500,000	08/28/2020
A918454		San Bernardino	CA		10/31/2021	8.500	267,750						515,000	07/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4200109821		Gilbert	AZ		06/25/2020	4.625	419,515		250				729,000	12/16/2019
P2009020445		NEVADA CITY	CA		01/27/2021	6.625	324,870		(163)				450,000	11/12/2020
A320976		Port Charlotte	FL		10/31/2021	7.000	72,000						130,000	10/13/2021
A320742		Pinellas Park	FL		10/31/2021	8.500	225,000						300,000	10/27/2020
R2004956027		Hampton	GA		07/22/2021	3.000	305,135						339,039	06/23/2021
A918451		Sacramento	CA		10/31/2021	8.500	261,000						370,000	07/31/2021
R2004955845		Smyrna	TN		07/22/2021	3.000	292,795						325,328	06/23/2021
P1912016777		Modesto	CA		06/25/2020	5.375	278,845		139				376,000	10/29/2019
A270407		Gastonia	NC		11/22/2021	7.000	268,000						335,000	04/28/2021
A918700		Reseda	CA		10/31/2021	8.000	549,000						735,000	10/19/2021
A918554		Chowchilla	CA		10/31/2021	8.000	143,550						215,000	08/16/2021
A916912		La Jolla	CA		10/31/2021	8.500	2,883,936						6,250,000	09/17/2020
P4200210989		Parkland	FL		06/25/2020	4.500	583,211		298				814,000	02/28/2020
R2004955644		Fort Worth	TX		07/22/2021	3.000	249,883						277,648	06/15/2021
P2009020131		Forest Hills	NY		12/18/2020	5.107	24,803		(202)				300,000	02/29/2020
A917803		Sylmar	CA		10/31/2021	8.000	364,500						585,000	04/08/2021
A320894		Winter Haven	FL		10/31/2021	7.750	95,000						180,000	08/27/2021
P2009023057		Brewster	NY		12/28/2021	5.250	350,153		(4)				430,000	10/19/2021
A430552		Cleveland Heights	OH		10/31/2021	8.000	198,000						280,000	05/27/2021
R2004956241		McDonough	GA		07/22/2021	3.000	198,534						220,594	06/23/2021
R2004956114		Locust Grove	GA		07/22/2021	3.000	271,596						301,774	06/23/2021
A600471		Chicago	IL		10/31/2021	9.000	115,200						220,000	07/15/2021
R2004956429		Jacksonville	FL		11/02/2021	3.000	133,629						151,982	10/26/2021
A370195		Chattanooga	TN		10/31/2021	7.500	208,000						295,000	10/28/2021
P2009021388		College Point	NY		05/28/2021	5.625	263,894		(2,318)				515,000	01/03/2021
A350167		Montgomery	AL		10/31/2021	7.250	93,750						125,000	09/10/2021
P2009021897		Greenbrae	CA		07/30/2021	5.875	1,051,623		(570)				1,450,000	03/12/2021
A918172		San Diego	CA		10/31/2021	7.500	939,500						1,300,000	07/24/2021
R2004956661		Arlington	TX		12/08/2021	3.880	257,857						289,727	11/22/2021
R2004956007		Grayson	GA		07/22/2021	3.000	324,637						360,708	06/23/2021
A917640		San Diego	CA		10/31/2021	8.500	492,451						3,800,000	06/27/2021
P2009023132		Bronx	NY		12/28/2021	5.250	661,399		(7)				850,000	08/18/2021
A430451		Cleveland	OH		10/31/2021	9.500	746,000						1,170,000	04/03/2020
R2004956491		Jacksonville	FL		11/02/2021	3.000	171,360						193,898	10/26/2021
A630470		Sugar Creek	MO		10/31/2021	7.250	108,750						145,000	10/28/2021
A270401		Charlotte	NC		10/31/2021	7.000	232,000						290,000	10/28/2021
A918403		Anza	CA		10/31/2021	8.000	391,500						800,000	07/26/2021
A980161		Spokane Valley	WA		10/31/2021	8.000	193,125						285,000	10/28/2021
P4200109846		Bolingbrook	IL		06/25/2020	5.875	425,518		194				570,000	01/10/2020
P4191108841		North Miami Beach	FL		06/25/2020	8.625	297,188		(1,705)				467,900	01/07/2020
R2004955963		Covington	GA		07/22/2021	3.000	182,081						202,313	06/23/2021
A918634		San Diego	CA		10/31/2021	7.000	761,550						1,025,000	09/02/2021
P2009021874		Manalapan	NJ		07/30/2021	5.625	625,521		(347)				865,000	02/06/2021
A850300		Phoenix	AZ		10/31/2021	8.000	531,250						735,000	06/17/2021
R2004956140		Locust Grove	GA		07/22/2021	3.000	245,039						272,266	06/23/2021
P2009020114		Daly City	CA		12/18/2020	5.107	310,684		(365)				710,000	01/28/2020
P2009021546		Saint Helens	OR		06/29/2021	5.875	489,849		(4,009)				625,000	03/03/2021
A918210		San Mateo	CA		10/31/2021	7.500	882,500						1,225,000	09/07/2021
R2004955487		Balch Springs	TX		07/22/2021	3.000	205,101						227,891	06/15/2021
P2009021353		Cherry Hill	NJ		05/28/2021	4.750	201,922		(489)				335,000	01/04/2021
A970058		Rainier	OR		10/31/2021	8.000	284,300						419,000	10/28/2021
A918208		Hidden Hills	CA		10/31/2021	8.500	5,989,105						19,000,000	06/21/2021
R2004955583		Fort Worth	TX		07/22/2021	3.000	198,261						220,291	06/15/2021
P4200109926		Folsom	CA		06/25/2020	4.990	497,170		244				650,000	02/20/2020
P2009021344		Williamstown	NJ		05/28/2021	5.500	281,054		(2,357)				420,000	12/16/2020
A918715		Murrieta	CA		10/31/2021	8.000	5,137,000						9,035,500	10/28/2021
R2004956086		Lithonia	GA		07/22/2021	3.000	221,874						246,527	06/23/2021
R2004956642		Lake Mary	FL		12/08/2021	3.910	341,579						383,797	11/15/2021
P2009020339		EL CAJON	CA		12/30/2020	6.500	970,299		(991)				1,040,000	10/08/2020
P2009022048		ORLANDO	FL		08/17/2021	6.000	712,314		(3,522)				935,000	03/26/2021
P2009020489		Covington	GA		01/14/2021	5.750	304,173		(230)				420,000	10/29/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009021937		San Jose	CA		07/30/2021	5.375	844,366		(478)				1,070,000	04/17/2021
P2001017290		Waller	TX		06/25/2020	6.750	282,364		119				430,000	01/17/2020
P2009021471		Glen Mills	PA		05/28/2021	6.375	564,532		(142)				715,000	02/06/2021
P2009020432		Bayside	NY		01/29/2021	6.375	411,112		(3,555)				568,000	09/23/2020
A980157		Vancouver	WA		10/31/2021	11.000	223,128						400,000	10/28/2021
A916188		Lemon Grove	CA		10/31/2021	7.500	328,500						575,000	02/05/2020
R2004956553		Jacksonville	FL		11/02/2021	3.000	155,887						176,593	10/26/2021
P2009020575		Modesto	CA		02/24/2021	6.625	489,402		(249)				600,000	01/07/2021
P2009020207		New Albany	OH		12/30/2020	5.500	256,053		(94)				352,000	10/22/2020
P2009022072		Elmont	NY		08/17/2021	5.875	472,773		(189)				690,000	03/17/2021
P4191007952		New Smyrna Beach	FL		06/25/2020	4.875	364,502		182				510,000	12/18/2019
R2004955839		Smyrna	TN		07/22/2021	3.000	381,122						423,470	06/23/2021
P2009020527		PASADENA	TX		02/02/2021	6.375	187,394		(111)				245,000	12/30/2020
R2004956235		McDonough	GA		07/22/2021	3.000	196,128						217,921	06/23/2021
P2009023116		Philadelphia	PA		12/28/2021	4.875	229,544		(3)				295,000	11/04/2021
A430593		Chagrin Falls	OH		10/31/2021	8.000	166,500						350,000	08/06/2021
P2009020201		Hollywood	FL		12/30/2020	4.990	253,054		(225)				340,000	10/06/2020
P2001017140		Tampa	FL		06/25/2020	6.125	288,193		128				376,500	12/30/2019
P2009021384		KEW GARDEN HILLS	NY		05/28/2021	5.500	164,125		(150)				260,000	11/12/2020
A917226		Granada Hills	CA		10/31/2021	9.000	655,000						1,100,000	11/18/2020
A270266		Canton	NC		10/31/2021	8.500	135,720						190,000	10/28/2021
A630484		Independence	MO		10/31/2021	7.250	45,414						180,000	10/28/2021
R2004955702		Goodlettsville	TN		07/22/2021	3.000	383,023						425,582	06/23/2021
P2009022093		Waianae	HI		08/17/2021	6.250	563,048		(279)				890,000	12/17/2020
A880886		Las Vegas	NV		10/31/2021	7.000	306,000						400,000	10/28/2021
P2009021328		East Meadow	NY		05/28/2021	5.625	369,538		(334)				895,000	10/08/2020
P2009022079		Lake Ronkonkoma	NY		08/17/2021	5.500	160,145		(85)				405,000	04/27/2021
R2004955686		Antioch	TN		07/22/2021	3.000	306,934						341,038	06/23/2021
A303125		Dallas	GA		10/31/2021	7.000	203,500						280,000	08/18/2021
P2009021337		Aventura	FL		05/28/2021	5.875	506,674		(4,869)				830,000	10/30/2020
A630448		Grandview	MO		10/31/2021	7.000	107,250						175,000	08/17/2021
R2004955599		Mansfield	TX		07/22/2021	3.000	227,956						253,285	06/15/2021
R2004955939		Covington	GA		07/22/2021	3.000	231,858						257,621	06/23/2021
P2009021478		Pasadena	TX		05/28/2021	5.750	205,469		(183)				300,000	02/01/2021
A170609		New Brunswick	NJ		10/31/2021	9.000	152,000						225,000	09/25/2020
A980129		Seattle	WA		10/31/2021	8.000	712,500						950,000	05/18/2021
A270267		Leicester	NC		10/31/2021	8.500	167,005						620,000	10/28/2021
A850271		Camp Verde	AZ		10/31/2021	8.000	189,900						280,000	05/19/2021
P2009022134		Far Hills	NJ		08/17/2021	5.750	564,487		(227)				1,030,000	04/30/2021
A350202		Montgomery	AL		10/31/2021	7.250	56,250						160,002	10/28/2021
A918916		Los Angeles	CA		11/22/2021	7.500	739,667						2,400,000	09/23/2021
A917902		Redwood City	CA		10/31/2021	8.000	1,539,611						3,000,000	05/13/2021
R2004956449		Orange Park	FL		11/02/2021	3.000	157,978						178,935	10/26/2021
R2004956147		Locust Grove	GA		07/22/2021	3.000	267,952						297,725	06/23/2021
A303163		Atlanta	GA		10/31/2021	7.000	80,750						140,000	10/28/2021
A170794		Edison	NJ		11/22/2021	8.500	360,000						485,000	08/16/2021
R2004956060		Lawrenceville	GA		07/22/2021	3.000	299,853						333,171	06/23/2021
R2004956664		Antioch	TN		12/08/2021	4.150	341,279						383,459	11/30/2021
R2004956519		Jacksonville	FL		11/02/2021	3.000	104,285						118,896	10/26/2021
R2004956308		Riverdale	GA		07/22/2021	3.000	243,270						270,301	06/23/2021
A980154		Seattle	WA		10/31/2021	7.500	771,750						1,425,000	10/28/2021
A270452		Conover	NC		11/22/2021	8.000	86,362						255,000	10/28/2021
R2004956026		Hampton	GA		07/22/2021	3.000	304,812						338,680	06/23/2021
P2009020295		San Bernardino	CA		12/30/2020	6.125	379,865		(481)				455,000	10/26/2020
P2009022046		KILLEEN	TX		08/17/2021	5.500	181,959		(97)				249,000	04/09/2021
R2004955568		Mesquite	TX		07/22/2021	3.000	220,253						244,726	06/15/2021
P2009020106		Miami Beach	FL		12/18/2020	6.000	1,619,490		(1,562)				2,650,000	12/30/2019
A290081		Inman	SC		10/31/2021	7.500	84,450						140,000	10/28/2021
R2004955995		Ellenwood	GA		07/22/2021	3.000	230,026						255,585	06/23/2021
A150207		Pottstown	PA		10/31/2021	8.000	99,000						165,000	10/28/2021
A918750		San Diego	CA		10/31/2021	7.000	512,000						645,000	10/02/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956632		Jacksonville	FL		11/02/2021	3.000	153,674						174,119	10/26/2021
A320958		Fernandina Beach	FL		10/31/2021	8.000	216,000						350,000	10/28/2021
P2009020612		Tomball	TX		03/12/2021	5.500	325,532		(214)				355,000	01/14/2021
R2004956184		Hampton	GA		07/22/2021	3.000	215,127						239,030	06/23/2021
R2004956476		Jacksonville	FL		11/02/2021	3.000	142,788						161,950	10/26/2021
A918460		Napa	CA		10/31/2021	8.500	619,000						850,000	08/31/2021
A917945		Los Angeles	CA		10/31/2021	8.500	266,297						775,000	05/10/2021
A210280		Locust Grove	VA		10/31/2021	9.000	186,800						430,000	10/28/2021
A970038		Drain	OR		10/31/2021	8.500	128,000						230,000	10/02/2020
A918636		Rancho Mirage	CA		10/31/2021	7.500	949,859						1,350,000	09/01/2021
R2004956035		Jonesboro	GA		07/22/2021	3.000	200,900						223,223	06/23/2021
R2004955965		Covington	GA		07/22/2021	3.000	269,588						299,543	06/23/2021
P2002017648		Los Angeles	CA		06/25/2020	7.125	1,056,275		220				1,683,000	01/24/2020
A918628		Encino	CA		10/31/2021	8.000	882,284						3,100,000	09/14/2021
P2009020226		El Cajon	CA		12/30/2020	5.250	1,281,146		(860)				1,580,000	11/16/2020
R2004956644		Cartersville	GA		12/08/2021	4.150	302,778						340,200	11/15/2021
A321040		Jacksonville	FL		10/31/2021	7.500	81,450						120,000	10/28/2021
A303177		Stockbridge	GA		10/31/2021	7.000	144,000						180,000	10/28/2021
A430631		Norwalk	OH		10/31/2021	9.000	754,639						1,240,000	08/31/2021
P2009021345		Montauk	NY		05/28/2021	6.375	903,101		(761)				1,430,000	10/16/2020
R2004956692		Crowley	TX		12/23/2021	3.880	307,964						346,027	12/13/2021
A170751		Summit	NJ		10/31/2021	8.000	484,000						700,000	06/28/2021
P2009021395		Tinton Falls	NJ		05/28/2021	5.500	287,335		(17,958)				500,000	11/23/2020
R2004955925		Conyers	GA		07/22/2021	3.000	206,730						229,701	06/23/2021
A918192		Woodland Hills	CA		10/31/2021	7.000	1,084,230						1,750,000	06/16/2021
A320891		Gulfport	FL		10/31/2021	8.000	604,500						1,260,000	06/15/2021
R2004956099		Lithonia	GA		07/22/2021	3.000	220,379						244,866	06/23/2021
P2009020511		North Palm Beach	FL		02/02/2021	5.625	272,509		(161)				335,000	12/16/2020
A916860		Los Angeles	CA		10/31/2021	9.250	922,500						1,375,000	08/17/2020
P2009021890		Syosset	NY		07/30/2021	4.750	1,040,050		(623)				1,425,000	01/29/2021
A918816		Escondido	CA		10/31/2021	7.500	384,000						490,000	10/28/2021
A350212		Center Point	AL		11/22/2021	8.000	48,997						140,000	03/11/2021
A430163		Cleveland	OH		10/31/2021	7.575	178,500						255,000	09/27/2021
A480415		Detroit	MI		10/31/2021	8.500	136,200						1,100,000	08/10/2021
R2004956119		Locust Grove	GA		07/22/2021	3.000	275,267						305,853	06/23/2021
A918376		Compton	CA		10/31/2021	8.500	190,437						1,100,000	07/16/2021
P8210800024		Ladson	SC		09/03/2021	4.625	214,911		493				340,000	07/21/2021
R2004955584		Arlington	TX		07/22/2021	3.000	260,566						289,518	06/15/2021
A302630		Griffin	GA		10/31/2021	9.000	97,500						130,000	03/10/2020
A850299		Phoenix	AZ		10/31/2021	8.000	446,250						615,000	06/16/2021
A480106		Ecorse	MI		10/31/2021	7.425	33,000						110,000	10/29/2020
A880755		Las Vegas	NV		10/31/2021	7.000	247,500						340,000	10/28/2021
P2009020341		ANNAPOLIS	MD		12/30/2020	4.750	344,003		(500)				620,000	09/08/2020
R2004956631		Jacksonville	FL		11/02/2021	3.000	130,540						148,250	10/26/2021
R2004955524		Mesquite	TX		07/22/2021	3.000	274,511						305,013	06/15/2021
P2009023074		Mahopac	NY		12/28/2021	5.250	619,381		(7)				805,000	10/19/2021
R2004956344		Stockbridge	GA		07/22/2021	3.000	175,670						195,189	06/23/2021
A917289		Los Angeles	CA		10/31/2021	8.500	979,957						2,000,000	04/26/2021
R2004956583		Jacksonville	FL		11/02/2021	3.000	148,941						168,826	10/26/2021
R2004956448		Jacksonville	FL		11/02/2021	3.000	173,815						196,643	10/26/2021
R2004956497		Jacksonville	FL		11/02/2021	3.000	132,483						150,427	10/26/2021
A918141		Santa Rosa	CA		10/31/2021	9.000	157,500						2,450,000	07/14/2021
A460250		Highland	IN		10/31/2021	9.000	166,608						280,000	04/16/2021
R2004955607		Arlington	TX		07/22/2021	3.000	252,662						280,736	06/15/2021
P2009021573		Chambersburg	PA		06/29/2021	5.875	267,470		(197)				345,000	02/22/2021
A918969		Hawthorne	CA		11/22/2021	8.000	746,500						1,200,000	06/10/2021
P2009020251		RICHARDSON	TX		12/16/2020	6.000	91,425		(323)				235,000	10/05/2020
R2004955943		Covington	GA		07/22/2021	3.000	226,248						251,387	06/23/2021
P2009020132		Issaquah	WA		12/18/2020	5.107	519,220		(796)				780,000	03/04/2020
P2009023114		Philadelphia	PA		12/28/2021	5.375	177,929		(2)				247,000	10/19/2021
R2004956361		Stone Mountain	GA		07/22/2021	3.000	266,606						296,229	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956529		Jacksonville	FL		11/02/2021	3.000	116,961						133,070	10/26/2021
P2009021614		Southfields	NY		06/29/2021	6.000	182,808		(1,555)				250,000	02/26/2021
R2004956446		Jacksonville	FL		11/02/2021	3.000	185,697						209,930	10/26/2021
A917023		La Quinta	CA		10/31/2021	8.500	669,766						3,750,000	10/13/2020
P2009022126		Hope Valley	RI		08/17/2021	5.500	179,109		(96)				415,000	05/04/2021
P2009020354		Pembroke Pines	FL		01/29/2021	5.875	305,590		(346)				420,000	08/20/2020
P2009021341		Fort Lauderdale	FL		05/28/2021	6.000	245,839		(215)				440,000	10/01/2020
P2009021571		Lancaster	NY		06/29/2021	5.750	231,064		(174)				415,000	02/19/2021
A630449		Independence	MO		10/31/2021	7.250	24,002						100,000	10/28/2021
A918399		Glendale	CA		10/31/2021	8.000	877,000						1,175,000	08/15/2021
A917294		Los Angeles	CA		10/31/2021	8.500	1,311,831						2,500,000	12/07/2020
A918808		Menifee	CA		10/31/2021	9.000	388,500						555,000	10/06/2021
P2001017370		Simi Valley	CA		06/25/2020	5.625	486,025		227				635,000	01/22/2020
P2009023112		Naples	FL		12/28/2021	5.250	299,990		(3)				418,000	10/13/2021
A320920		Miami	FL		10/31/2021	8.500	248,000						360,000	10/28/2021
P2009020486		Studio City	CA		01/14/2021	6.500	1,487,426		(9,679)				1,710,000	12/15/2020
A270318		Thomasville	NC		10/31/2021	8.000	97,500						130,000	09/29/2021
R2004955840		Smyrna	TN		07/22/2021	3.000	361,213						401,348	06/23/2021
A320939		Brandon	FL		10/31/2021	9.000	126,000						215,000	09/17/2021
A850361		Phoenix	AZ		10/31/2021	8.000	409,500						525,000	10/28/2021
A630491		Independence	MO		10/31/2021	7.250	86,515						195,000	10/28/2021
R2004955784		Murfreesboro	TN		07/22/2021	3.000	313,181						347,979	06/23/2021
R2004955587		Mesquite	TX		07/22/2021	3.000	244,000						271,112	06/15/2021
P2001702364		Los Angeles	CA		06/25/2020	4.375	431,875		131				605,000	09/03/2019
R2004956690		Charlotte	NC		12/23/2021	4.120	334,163						375,464	12/10/2021
R2004956565		Jacksonville	FL		11/02/2021	3.000	178,680						202,080	10/26/2021
A916469		La Mesa	CA		10/31/2021	7.500	423,000						575,000	03/29/2020
P2009020383		Cranford	NJ		01/29/2021	4.750	210,539		(631)				350,000	08/31/2020
R2004955558		Rowlett	TX		07/22/2021	3.000	293,256						325,841	06/15/2021
R2004956482		Jacksonville	FL		11/02/2021	3.000	174,350						197,242	10/26/2021
P4200210853		Hollywood	FL		06/25/2020	4.990	516,982		254				600,000	02/24/2020
A630409		Kansas City	MO		10/31/2021	7.500	91,800						130,000	09/13/2021
P2009021436		Kent	WA		05/28/2021	6.125	597,262		(3,569)				810,000	02/04/2021
A918720		San Diego	CA		10/31/2021	7.000	445,954						625,000	10/12/2021
A400030		Louisville	KY		10/31/2021	8.000	103,500						170,000	10/28/2021
P2009021961		Lexington	SC		07/30/2021	4.625	123,410		367				175,000	06/04/2021
A320910		Saint Petersburg	FL		10/31/2021	8.000	172,800						255,000	08/26/2021
P2009023105		North Babylon	NY		12/28/2021	4.625	359,386		(4)				433,000	10/09/2021
R2004955945		Covington	GA		07/22/2021	3.000	223,307						248,119	06/23/2021
A918287		Encinitas	CA		10/31/2021	7.500	2,147,500						3,100,000	07/07/2021
A660073		Kansas City	KS		10/31/2021	8.000	123,120						180,000	07/16/2021
A270251		High Point	NC		10/31/2021	8.000	434,450						655,000	08/16/2021
P2009020362		Granby	MA		01/29/2021	5.750	250,907		(286)				408,000	08/29/2020
A320974		Port Charlotte	FL		10/31/2021	7.000	72,000						130,000	10/13/2021
P2009020228		Houston	TX		01/14/2021	4.990	284,112		(177)				474,292	10/20/2020
A370170		Memphis	TN		10/31/2021	8.000	52,500						70,000	08/02/2021
R2004955708		Hendersonville	TN		07/22/2021	3.000	330,397						367,108	06/23/2021
A321058		Lakeland	FL		11/22/2021	7.000	54,000						80,000	02/18/2021
P2009020068		Jamaica	NY		12/18/2020	6.000	287,734		(2,109)				475,000	09/29/2019
P2002017906		Miami	FL		06/25/2020	6.875	391,002		(372)				690,000	12/16/2019
R2004955705		Hendersonville	TN		07/22/2021	3.000	298,463						331,626	06/23/2021
R2004956349		Stockbridge	GA		07/22/2021	3.000	210,556						233,952	06/23/2021
R2004956236		McDonough	GA		07/22/2021	3.000	206,706						229,674	06/23/2021
A917017		Fresno	CA		10/31/2021	8.000	107,325						150,000	09/25/2020
P2009020440		San Diego	CA		01/14/2021	6.125	1,083,962		(611)				1,442,000	11/11/2020
P2009021385		Yonkers	NY		05/28/2021	5.750	413,552		(353)				525,000	12/11/2020
A321014		Tampa	FL		10/31/2021	9.000	191,250						275,000	10/28/2021
P2009021876		Las Vegas	NV		07/30/2021	4.875	246,492		(146)				383,000	03/22/2021
R2004956317		Snellville	GA		07/22/2021	3.000	309,147						343,497	06/23/2021
A880802		North Las Vegas	NV		10/31/2021	7.000	297,000						415,000	09/24/2021
P2009023125		Great Neck	NY		12/28/2021	4.625	646,355		(8)				897,000	11/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955809		Nashville	TN		07/22/2021	3.000	246,304						273,672	06/23/2021
A350210		Jemison	AL		11/22/2021	8.000	59,987						170,000	12/04/2020
P2009020305		Mystic	CT		12/30/2020	7.000	246,732		(286)				300,000	10/26/2020
R2004955800		Murfreesboro	TN		07/22/2021	3.000	385,766						428,629	06/23/2021
A190011		Newark	DE		10/31/2021	8.000	186,500						265,000	05/27/2021
P2009020514		San Jose	CA		03/12/2021	5.500	973,891		(209)				1,382,800	12/07/2020
P2009020548		MESQUITE	TX		02/24/2021	7.250	160,201		(98)				201,000	12/21/2020
R2004956139		Locust Grove	GA		07/22/2021	3.000	247,552						275,058	06/23/2021
P2009021365		FLORAL PARK	NY		05/28/2021	5.500	139,438		110				230,000	11/05/2020
R2004956048		Jonesboro	GA		07/22/2021	3.000	228,024						253,360	06/23/2021
A630490		Raytown	MO		10/31/2021	8.000	106,900						175,000	10/28/2021
A850378		Scottsdale	AZ		11/22/2021	8.000	744,600						1,200,000	08/10/2021
A880880		Las Vegas	NV		10/31/2021	7.000	200,000						250,000	10/28/2021
R2004955600		Rowlett	TX		07/22/2021	3.000	280,103						311,226	06/15/2021
R2004955478		Burleson	TX		07/22/2021	3.000	238,026						264,474	06/15/2021
P2008802561		Sherman Oaks	CA		08/14/2020	4.125	822,154						1,675,000	02/29/2020
A630394		Kansas City	MO		10/31/2021	7.500	60,000						110,000	04/14/2021
R2004956185		Hampton	GA		07/22/2021	3.000	214,434						238,260	06/23/2021
P2009021567		Dix Hills	NY		06/29/2021	5.625	672,383		(513)				850,000	12/23/2020
R2004955770		Mount Juliet	TN		07/22/2021	3.000	357,234						396,927	06/23/2021
A320873		Port Charlotte	FL		10/31/2021	9.000	360,000						530,000	07/16/2021
A350164		Jacksonville	AL		10/31/2021	8.000	90,903						175,000	09/14/2021
R2004955983		Douglasville	GA		07/22/2021	3.000	233,228						259,143	06/23/2021
R2004955454		Dallas	TX		07/22/2021	3.000	192,420						213,801	06/15/2021
A350161		Montgomery	AL		10/31/2021	7.250	112,598						141,000	10/28/2021
R2004956021		Hampton	GA		07/22/2021	3.000	303,070						336,745	06/23/2021
R2004956167		Locust Grove	GA		07/22/2021	3.000	270,660						300,734	06/23/2021
A630459		Kansas City	MO		10/31/2021	7.250	79,200						210,000	10/28/2021
R2004955522		Irving	TX		07/22/2021	3.000	277,577						308,419	06/15/2021
A918690		El Sobrante	CA		10/31/2021	8.000	382,500						625,000	10/28/2021
R2004955808		Nashville	TN		07/22/2021	3.000	336,470						373,856	06/23/2021
P2001017319		Apple Valley	CA		06/25/2020	6.500	127,895		55				242,000	01/10/2020
R2004956250		McDonough	GA		07/22/2021	3.000	177,290						196,989	06/23/2021
A170515		Bridgeport	CT		10/31/2021	11.000	1,071,375						1,550,001	09/08/2020
A918602		San Diego	CA		10/31/2021	7.500	961,932						1,250,000	08/25/2021
R2004955677		Antioch	TN		07/22/2021	3.000	359,425						399,362	06/23/2021
P2001017439		Houston	TX		06/25/2020	5.990	179,788		81				270,000	01/10/2020
A918151		San Diego	CA		10/31/2021	7.750	700,000						875,000	05/17/2021
A918761		Los Angeles	CA		10/31/2021	8.000	981,388						4,250,000	10/28/2021
A918706		Pleasant Hill	CA		10/31/2021	8.500	709,500						930,000	10/28/2021
R2004956199		Marietta	GA		07/22/2021	3.000	392,247						435,831	06/23/2021
A270163		Winston Salem	NC		10/31/2021	8.750	108,900						160,000	10/28/2021
P1912016953		Capistrano Beach	CA		06/25/2020	5.875	1,241,857		332				2,600,000	12/22/2019
P2009021327		Orlando	FL		05/28/2021	5.750	153,682		(33)				780,000	11/19/2020
A917164		Sherman Oaks	CA		10/31/2021	8.500	1,745,056						2,850,000	03/02/2021
R2004956407		Orange Park	FL		11/02/2021	3.000	182,910						206,814	10/26/2021
P2009020240		Hilton Head Island	SC		12/16/2020	6.375	579,828		(456)				665,000	11/16/2020
R2004955774		Murfreesboro	TN		07/22/2021	3.000	473,966						526,630	06/23/2021
P2002017872		Milwaukee	WI		06/25/2020	5.990	150,221		693				235,000	02/04/2020
A918378		Alamo	CA		10/31/2021	8.000	2,362,500						3,150,000	09/24/2021
R2004956574		Jacksonville	FL		11/02/2021	3.000	172,357						195,010	10/26/2021
R2004955697		Gallatin	TN		07/22/2021	3.000	232,195						257,995	06/23/2021
A850342		Tucson	AZ		10/31/2021	7.000	90,270						190,000	10/28/2021
A918769		Escondido	CA		10/31/2021	7.000	1,076,000						1,575,000	10/28/2021
A170720		Scotch Plains	NJ		10/31/2021	8.000	633,750						865,000	06/25/2021
R2004955957		Covington	GA		07/22/2021	3.000	153,422						170,469	06/23/2021
A918646		Sacramento	CA		10/31/2021	7.500	207,700						285,000	09/13/2021
P2009023111		MOUNT POCONO	PA		12/28/2021	5.000	295,684		(3)				385,000	11/22/2021
A916692		Los Angeles	CA		10/31/2021	8.500	2,120,587						5,900,000	07/16/2020
A200118		Baltimore	MD		10/31/2021	10.000	87,500						145,000	05/04/2021
R2004955715		Hermitage	TN		07/22/2021	3.000	374,453						416,060	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A918744		San Diego	CA		10/31/2021	7.000	481,500						715,000	10/12/2021
P2009020412		Hicksville	NY		01/29/2021	5.875	449,405		(2,627)				622,000	09/15/2020
A370218		Knoxville	TN		10/31/2021	7.500	81,000						235,000	10/28/2021
R2004956410		Jacksonville	FL		11/02/2021	3.000	149,315						169,248	10/26/2021
P2009020078		Brooklyn	NY		12/18/2020	5.107	761,954		(973)				1,580,000	10/07/2019
P2009020656		Winter Garden	FL		03/26/2021	7.250	308,099		(155)				410,000	02/08/2021
A850369		Phoenix	AZ		10/31/2021	8.500	956,250						1,410,000	08/30/2021
R2004956525		Jacksonville	FL		11/02/2021	3.000	161,643						183,033	10/26/2021
R2004956084		Lithonia	GA		07/22/2021	3.000	228,764						254,183	06/23/2021
A430590		University Heights	OH		10/31/2021	8.000	188,950						290,000	06/07/2021
A918824		Oakland	CA		10/31/2021	8.000	355,000						525,000	10/28/2021
A918799		San Diego	CA		10/31/2021	7.000	495,900						700,000	10/08/2021
A850294		Yuma	AZ		10/31/2021	7.500	76,500						135,000	07/23/2021
P4200110159		Orlando	FL		06/25/2020	4.875	309,576		641				405,000	01/30/2020
P2009020609		NILES	IL		03/26/2021	5.990	231,146		(154)				375,000	01/08/2021
P2009021630		Oregon City	OR		06/29/2021	5.750	379,343		(285)				485,000	03/18/2021
P2009021605		Encino	CA		06/29/2021	6.000	598,312		(233)				940,000	03/02/2021
A918057		San Diego	CA		10/31/2021	7.500	1,650,000						2,200,000	05/05/2021
A990005		Eagle River	AK		10/31/2021	9.000	234,000						415,000	10/28/2021
P2009021919		Westhampton Beach	NY		07/30/2021	6.125	710,059		(376)				1,125,000	03/30/2021
A918398		San Diego	CA		10/31/2021	7.500	1,076,300						1,400,000	08/18/2021
P2009021885		Las Vegas	NV		07/30/2021	5.875	297,347		(161)				435,000	02/26/2021
A917806		Los Angeles	CA		10/31/2021	8.000	672,498						1,000,000	05/04/2021
R2004956315		Snellville	GA		07/22/2021	3.000	296,625						329,584	06/23/2021
P2009020361		Granby	MA		01/29/2021	5.750	227,558		(259)				368,000	08/22/2020
R2004955883		Atlanta	GA		07/22/2021	3.000	210,384						233,761	06/23/2021
R2004956288		Powder Springs	GA		07/22/2021	3.000	193,558						215,065	06/23/2021
P2009020477		Sherman Oaks	CA		02/09/2021	4.125	1,016,741		(79)				1,505,000	12/21/2020
P2009020081		Brooklyn	NY		12/18/2020	6.000	321,565		(307)				1,020,000	10/30/2019
R2004956186		Hampton	GA		07/22/2021	3.000	217,444						241,605	06/23/2021
R2004956047		Jonesboro	GA		07/22/2021	3.000	241,932						268,814	06/23/2021
A370224		Englewood	TN		11/22/2021	7.500	102,800						150,000	09/16/2020
R2004955841		Smyrna	TN		07/22/2021	3.000	280,641						311,824	06/23/2021
P2009021935		Southwest Ranches	FL		07/30/2021	5.875	482,677		(261)				670,000	04/09/2021
R2004956218		McDonough	GA		07/22/2021	3.000	200,233						222,482	06/23/2021
R2004956456		Jacksonville	FL		11/02/2021	3.000	173,032						195,768	10/26/2021
A918855		Los Angeles	CA		11/22/2021	8.000	980,000						3,700,000	04/19/2021
P4191108643		Orchard Lake	MI		06/25/2020	9.500	414,642		130				570,000	10/16/2019
A270319		Gibsonville	NC		10/31/2021	8.000	89,370						135,000	09/29/2021
A918907		Los Angeles	CA		11/22/2021	7.500	1,217,247						3,200,000	05/20/2021
A918072		Laguna Niguel	CA		10/31/2021	7.500	1,193,400						1,625,000	05/03/2021
P2009020162		Katy	TX		12/16/2020	6.750	516,147		(235)				680,000	10/13/2020
P2009020343		MESA	AZ		12/30/2020	6.250	164,295		2,713				289,000	11/04/2020
R2004956291		Powder Springs	GA		07/22/2021	3.000	240,733						267,482	06/23/2021
P2009022036		Plymouth	ME		08/17/2021	5.750	188,506		(1,084)				240,000	03/17/2021
P2009021433		Waxhaw	NC		05/28/2021	5.750	210,507		(188)				374,000	02/02/2021
P2009020168		Encino	CA		12/30/2020	4.625	624,659		(403)				825,000	11/05/2020
A917955		Reseda	CA		10/31/2021	8.500	643,500						1,140,000	04/21/2021
R2004955729		La Vergne	TN		07/22/2021	3.000	272,521						302,802	06/23/2021
P2009023095		Coram	NY		12/28/2021	5.250	394,246		(4)				477,000	10/21/2021
R2004956442		Jacksonville	FL		11/02/2021	3.000	97,904						111,761	10/26/2021
A630492		Independence	MO		10/31/2021	7.250	41,956						145,000	10/28/2021
A430623		Cincinnati	OH		10/31/2021	8.500	189,000						260,000	10/28/2021
R2004956170		Loganville	GA		07/22/2021	3.000	257,514						286,127	06/23/2021
A918415		Los Angeles	CA		10/31/2021	8.000	1,379,035						4,200,000	07/26/2021
P2009021929		Miami Shores	FL		07/30/2021	5.500	588,947		(330)				1,325,000	04/13/2021
A303099		Lagrange	GA		10/31/2021	7.000	141,250						190,000	08/02/2021
P2009021397		Miami Springs	FL		05/28/2021	5.625	362,011		(327)				492,000	12/10/2020
A630430		Springfield	MO		10/31/2021	8.500	70,875						110,000	08/03/2021
R2004955552		Waxahachie	TX		07/22/2021	3.000	285,567						317,297	06/15/2021
A350138		Center Point	AL		10/31/2021	8.500	24,678						140,000	02/11/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A918050		Los Angeles	CA		10/31/2021	8.500	329,181						500,000	05/03/2021
R2004955860		Spring Hill	TN		07/22/2021	3.000	240,991						267,768	06/23/2021
P2009020163		Washington	DC		12/30/2020	7.250	287,035		(201)				589,000	08/08/2020
R2004955467		Mesquite	TX		07/22/2021	3.000	234,342						260,380	06/15/2021
R2004956104		Locust Grove	GA		07/22/2021	3.000	241,574						268,416	06/23/2021
R2004955664		Goodlettsville	TN		07/22/2021	3.000	400,575						445,084	06/23/2021
R2004955509		Terrell	TX		07/22/2021	3.000	234,891						260,991	06/15/2021
R2004955928		Covington	GA		07/22/2021	3.000	228,946						254,385	06/23/2021
A320856		Spring Hill	FL		10/31/2021	7.500	68,850						130,000	07/01/2021
A918182		Los Angeles	CA		10/31/2021	8.500	397,500						690,000	06/23/2021
P2009020615		Manassas	VA		03/12/2021	6.750	390,311		(226)				480,000	01/30/2021
A918930		San Diego	CA		10/31/2021	7.500	495,000						895,000	10/28/2021
R2004956612		Jacksonville	FL		11/02/2021	3.000	118,846						135,175	10/26/2021
P2009020374		Kent	WA		01/29/2021	6.375	526,907		(4,555)		1		680,000	09/17/2020
A321032		Saint Petersburg	FL		10/31/2021	7.500	296,000						385,000	10/28/2021
A303183		Carrollton	GA		10/31/2021	7.000	67,150						115,000	10/28/2021
A270332		Hickory	NC		10/31/2021	9.000	12,638						300,000	10/28/2021
A630392		Sugar Creek	MO		10/31/2021	9.000	67,905						110,000	03/24/2021
A270322		Jacksonville	NC		10/31/2021	8.000	169,159						245,000	09/28/2021
A270400		Jacksonville	NC		10/31/2021	8.000	121,820						195,000	10/28/2021
P2009020100		Davenport	FL		12/18/2020	5.250	152,046		(148)				242,000	01/27/2020
R2004956204		McDonough	GA		07/22/2021	3.000	228,825						254,250	06/23/2021
P2009020430		Salem	OR		01/29/2021	4.875	518,882		(638)				845,000	09/17/2020
A320980		Miami Beach	FL		10/31/2021	9.000	172,500						230,000	10/28/2021
P2009020340		AVONDALE	AZ		12/30/2020	4.375	185,736		(231)				300,000	09/11/2020
P2001017125		Hampshire	IL		06/25/2020	5.250	251,166		121				330,000	01/10/2020
A918576		Oceanside	CA		10/31/2021	7.000	676,000						880,000	08/20/2021
P2009020066		Brooklyn	NY		12/18/2020	5.500	1,400,795		(1,417)				2,300,000	11/07/2019
P1912016789		West Palm Beach	FL		06/25/2020	6.250	208,930		(1,428)				356,000	10/25/2019
P2009020231		Paramount	CA		02/24/2021	6.250	512,638		(347)				715,000	10/28/2020
P2009023099		BROOKLYN	NY		12/28/2021	5.000	157,595		(2)				220,000	10/28/2021
R2004955538		Fort Worth	TX		07/22/2021	3.000	241,299						268,110	06/15/2021
A912398		North Hollywood	CA		10/31/2021	8.750	2,975,960						7,500,001	05/05/2021
A210256		Petersburg	VA		10/31/2021	7.500	56,250						75,000	08/16/2021
A370228		Knoxville	TN		11/22/2021	7.000	114,000						190,000	07/21/2020
A630443		Kansas City	MO		10/31/2021	7.250	337,500						450,000	08/12/2021
A303056		Douglasville	GA		10/31/2021	7.000	153,750						205,000	05/19/2021
P2009023048		Hollis	NY		12/28/2021	5.000	406,665		(35)				502,000	09/29/2021
R2004956098		Lithonia	GA		07/22/2021	3.000	214,121						237,913	06/23/2021
A918560		San Diego	CA		10/31/2021	7.500	820,000						1,125,000	08/18/2021
R2004955832		Nashville	TN		07/22/2021	3.000	465,588						517,321	06/23/2021
A918992		El Cajon	CA		11/22/2021	7.000	704,000						880,000	12/21/2020
R2004955645		Mansfield	TX		07/22/2021	3.000	268,098						297,887	06/15/2021
P4200210589		Minneapolis	MN		06/25/2020	4.875	470,135		234				615,000	02/10/2020
P2009020437		Alexandria	VA		01/14/2021	6.750	423,927		(247)				495,000	12/03/2020
R2004955643		Fort Worth	TX		07/22/2021	3.000	246,888						274,321	06/15/2021
A270361		Winston Salem	NC		10/31/2021	7.000	471,046						670,000	10/28/2021
A800064		Pueblo	CO		10/31/2021	8.000	123,750						165,000	10/28/2021
P2009020290		Torrance	CA		12/30/2020	5.624	576,806		(765)				775,000	10/31/2020
A210300		Richmond	VA		10/31/2021	8.000	64,655						245,000	10/28/2021
A918923		Los Angeles	CA		11/22/2021	7.250	562,500						1,150,000	03/11/2020
R2004956509		Jacksonville	FL		11/02/2021	3.000	169,750						192,098	10/26/2021
A918665		Sacramento	CA		10/31/2021	8.000	266,750						425,000	09/07/2021
A880906		Las Vegas	NV		11/22/2021	7.000	1,494,776						2,350,000	05/27/2021
R2004955888		Austell	GA		07/22/2021	3.000	225,667						250,742	06/23/2021
R2004956387		Princeton	TX		11/02/2021	3.880	277,733						312,059	10/04/2021
P2009021373		Marathon	FL		05/28/2021	6.000	136,743		(119)				235,000	01/14/2021
R2004955710		Hendersonville	TN		07/22/2021	3.000	342,370						380,412	06/23/2021
R2004955749		La Vergne	TN		07/22/2021	3.000	297,804						330,894	06/23/2021
P2009020256		MISSOURI CITY	TX		01/14/2021	5.990	913,582		(522)				1,060,000	11/16/2020
R2004955597		Waxahachie	TX		07/22/2021	3.000	248,616						276,241	06/15/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009021927		Huntingdon Valley	PA		07/30/2021	5.625	315,388		(175)				452,000	04/10/2021
R2004956403		Jacksonville	FL		11/02/2021	3.000	118,647						134,955	10/26/2021
A630463		Kansas City	MO		10/31/2021	7.000	49,500						75,000	10/28/2021
A918848		San Marcos	CA		10/31/2021	7.000	590,000						750,000	10/28/2021
A210308		Sandston	VA		11/22/2021	8.000	15,671						415,000	08/16/2021
A850364		Phoenix	AZ		10/31/2021	8.500	1,035,000						1,430,000	08/29/2021
P2002017901		Huntington Beach	CA		06/25/2020	5.500	1,068,229		(2,256)				1,245,000	01/22/2020
R2004955994		Ellenwood	GA		07/22/2021	3.000	184,122						204,581	06/23/2021
A970055		Portland	OR		10/31/2021	8.500	297,450						415,000	09/02/2021
R2004956408		Jacksonville	FL		11/02/2021	3.000	139,877						158,694	10/26/2021
R2004956055		Lawrenceville	GA		07/22/2021	3.000	328,803						365,337	06/23/2021
R2004956376		Union City	GA		07/22/2021	3.000	211,784						235,316	06/23/2021
A270373		New Bern	NC		10/31/2021	8.500	73,800						120,000	10/28/2021
R2004956000		Fairburn	GA		07/22/2021	3.000	227,660						252,956	06/23/2021
P2009020317		Indio	CA		12/30/2020	5.125	409,523		(186)				555,000	11/13/2020
A830003		Coeur D'Alene	ID		10/31/2021	8.000	373,000						510,000	09/30/2021
A630361		Independence	MO		10/31/2021	7.750	54,700						125,000	01/21/2021
R2004956173		Loganville	GA		07/22/2021	3.000	337,410						374,901	06/23/2021
A880858		North Las Vegas	NV		10/31/2021	7.000	276,000						345,000	10/28/2021
R2004955550		Duncanville	TX		07/22/2021	3.000	232,014						257,794	06/15/2021
R2004956554		Jacksonville	FL		11/02/2021	3.000	161,593						182,973	10/26/2021
R2004956518		Jacksonville	FL		11/02/2021	3.000	197,733						223,388	10/26/2021
A918708		Thousand Oaks	CA		10/31/2021	8.250	811,300						1,250,000	10/01/2021
R2004956332		Snellville	GA		07/22/2021	3.000	263,529						292,810	06/23/2021
R2004956469		Jacksonville	FL		11/02/2021	3.000	217,861						246,560	10/26/2021
P2009020329		PORT ORANGE	FL		01/14/2021	7.250	299,904		(167)				368,000	11/09/2020
P2001017358		Muskegon	MI		06/25/2020	8.500	173,458		61				224,000	12/16/2019
A320878		Poinciana	FL		10/31/2021	8.500	64,266						1,260,000	07/13/2021
P2009020537		Pembroke Pines	FL		02/24/2021	5.375	238,337		(138)				360,000	01/11/2021
P1912016726		Phoenix	AZ		06/25/2020	7.125	132,103		(1,564)				175,000	12/18/2019
A918207		Hidden Hills	CA		10/31/2021	8.500	6,039,602						20,000,000	06/21/2021
R2004955494		Fort Worth	TX		07/22/2021	3.000	182,341						202,602	06/15/2021
P2009021613		Port Washington	NY		06/29/2021	5.250	499,597		(395)				840,000	03/05/2021
R2004956603		Jacksonville	FL		11/02/2021	3.000	164,904						186,676	10/26/2021
R2004956334		Snellville	GA		07/22/2021	3.000	297,455						330,506	06/23/2021
R2004955918		Conyers	GA		07/22/2021	3.000	226,142						251,269	06/23/2021
A460260		Bluffton	IN		10/31/2021	8.750	90,900						155,000	10/28/2021
A880782		Las Vegas	NV		10/31/2021	7.000	336,000						420,000	10/28/2021
R2004956431		Jacksonville	FL		11/02/2021	3.000	134,999						153,520	10/26/2021
A270160		Fayetteville	NC		10/31/2021	8.500	41,335						120,000	10/28/2021
A750920		Katy	TX		10/31/2021	8.000	206,250						275,000	07/13/2021
R2004956552		Jacksonville	FL		11/02/2021	3.000	143,808						163,087	10/26/2021
R2004956526		Jacksonville	FL		11/02/2021	3.000	99,195						113,204	10/26/2021
R2004955534		Waxahachie	TX		07/22/2021	3.000	285,474						317,194	06/15/2021
R2004955544		Arlington	TX		07/22/2021	3.000	253,521						281,691	06/15/2021
R2004956508		Jacksonville	FL		11/02/2021	3.000	155,048						175,659	10/26/2021
R2004956609		Jacksonville	FL		11/02/2021	3.000	164,587						186,321	10/26/2021
A303116		Monticello	GA		10/31/2021	7.000	106,700						169,000	08/02/2021
A850372		Phoenix	AZ		10/31/2021	8.000	360,000						520,000	10/28/2021
A270171		Mount Holly	NC		10/31/2021	8.750	161,250						215,000	10/28/2021
A916956		Pacific Palisades	CA		10/31/2021	8.500	522,979						5,500,000	11/03/2020
A918803		Lakeside	CA		10/31/2021	7.000	550,000						700,000	10/03/2021
R2004956232		McDonough	GA		07/22/2021	3.000	199,224						221,361	06/23/2021
A430608		Willard	OH		10/31/2021	8.000	67,609						120,000	10/28/2021
A320598		Poinciana	FL		10/31/2021	12.000	108,750						145,000	11/01/2019
A915954		Reseda	CA		10/31/2021	10.000	440,450						800,000	01/07/2020
A917790		West Hollywood	CA		10/31/2021	8.000	940,500						1,400,000	04/28/2021
A350135		Birmingham	AL		10/31/2021	8.500	75,933						135,000	12/23/2020
R2004955484		Burleson	TX		07/22/2021	3.000	261,973						291,082	06/15/2021
P4191209377		Travelers Rest	SC		06/25/2020	5.500	193,678		92				229,000	12/13/2019
A210226		Richmond	VA		10/31/2021	8.000	48,750						65,000	12/16/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020089		Philadelphia	PA		12/18/2020	5.750	151,717		(847)				260,000	10/31/2019
P2009020160		Newport Coast	CA		12/16/2020	4.375	1,228,553		(102)				2,200,000	10/21/2020
R2004955532		Dallas	TX		07/22/2021	3.000	254,299						282,555	06/15/2021
P2009021901		Ontario	CA		07/30/2021	6.000	126,213		(68)				605,000	01/30/2021
A918928		Carlsbad	CA		10/31/2021	7.000	560,000						700,000	10/28/2021
R2004956083		Lithonia	GA		07/22/2021	3.000	228,253						253,615	06/23/2021
A150208		Blandon	PA		10/31/2021	8.000	234,000						305,000	10/08/2021
P2009022111		Chula Vista	CA		08/17/2021	5.625	889,081		(468)				1,125,000	04/30/2021
P2009020238		Santa Fe	NM		12/16/2020	6.125	549,508		(3,822)				730,000	11/03/2020
P2001017256		Hillsboro Beach	FL		06/25/2020	5.750	527,709		225				690,000	12/24/2019
R2004955873		Kennesaw	GA		07/22/2021	3.000	321,228						356,921	06/23/2021
R2004955545		Fort Worth	TX		07/22/2021	3.000	239,306						265,896	06/15/2021
A630433		Springfield	MO		10/31/2021	8.500	52,650						90,000	08/30/2021
R2004956226		McDonough	GA		07/22/2021	3.000	277,949						308,833	06/23/2021
R2004956285		Palmetto	GA		07/22/2021	3.000	246,003						273,337	06/23/2021
A302410		Ellenwood	GA		10/31/2021	6.750	170,000						280,000	03/09/2021
A918314		Oakland	CA		10/31/2021	8.000	765,000						1,500,000	08/31/2021
A320930		Miami	FL		10/31/2021	9.000	337,500						450,000	10/28/2021
R2004955566		Everman	TX		07/22/2021	3.000	232,230						258,034	06/15/2021
A630469		Independence	MO		10/31/2021	7.000	68,750						125,000	10/28/2021
A918481		Malibu	CA		10/31/2021	7.000	4,044,190						11,000,000	08/26/2021
A850374		Phoenix	AZ		11/22/2021	8.000	472,500						710,000	09/28/2021
R2004956573		Jacksonville	FL		11/02/2021	3.000	219,547						247,778	10/26/2021
R2004956450		Jacksonville	FL		11/02/2021	3.000	110,473						125,815	10/26/2021
P2009022100		Discovery Bay	CA		08/17/2021	5.750	945,890		(331)				1,200,000	04/26/2021
A918945		San Diego	CA		11/22/2021	7.000	625,000						850,000	09/08/2020
A880810		Las Vegas	NV		10/31/2021	7.000	320,000						400,000	10/28/2021
R2004955457		Fort Worth	TX		07/22/2021	3.000	222,285						246,984	06/15/2021
A918120		Newport Beach	CA		10/31/2021	8.000	1,687,500						2,250,000	05/13/2021
R2004956281		Morrow	GA		07/22/2021	3.000	228,951						254,390	06/23/2021
A917019		Encino	CA		10/31/2021	8.750	1,656,650						2,500,000	10/01/2020
R2004956395		Jacksonville	FL		11/02/2021	3.000	163,215						184,790	10/26/2021
R2004956639		Mansfield	TX		12/08/2021	3.880	278,442						312,856	11/15/2021
P2009020377		Lexington	NC		01/29/2021	6.125	168,676		(1,226)				219,000	09/07/2020
P4200109958		Bailey	CO		06/25/2020	4.875	143,678		297				395,000	01/30/2020
R2004955967		Covington	GA		07/22/2021	3.000	185,855						206,506	06/23/2021
R2004956346		Stockbridge	GA		07/22/2021	3.000	243,781						270,868	06/23/2021
R2004956034		Hampton	GA		07/22/2021	3.000	234,208						260,232	06/23/2021
A302650		Atlanta	GA		10/31/2021	8.000	105,000						175,000	05/13/2020
A880908		Las Vegas	NV		11/22/2021	7.000	176,000						220,000	10/05/2021
R2004956162		Locust Grove	GA		07/22/2021	3.000	288,009						320,010	06/23/2021
A630402		Independence	MO		10/31/2021	7.500	83,700						120,000	05/24/2021
A320971		Jacksonville	FL		10/31/2021	7.500	66,600						110,000	10/28/2021
A914652		Los Angeles	CA		10/31/2021	8.000	580,500						825,000	03/05/2019
P2010802589		Houston	TX		12/16/2020	6.750	118,029		(72)				146,000	10/01/2020
R2004956543		Jacksonville	FL		11/02/2021	3.000	147,666						167,400	10/26/2021
A850288		Tucson	AZ		10/31/2021	7.750	157,500						215,000	04/28/2021
P2009020211		El Cajon	CA		12/30/2020	6.499	677,729		(703)				800,000	10/13/2020
R2004956324		Snellville	GA		07/22/2021	3.000	278,946						309,940	06/23/2021
A350168		Montgomery	AL		10/31/2021	7.250	131,250						175,000	10/28/2021
P2009020436		STOCKTON	CA		01/27/2021	6.375	372,061		(211)				478,000	12/07/2020
P2009020624		Ahwahnee	CA		03/12/2021	4.990	883,356		(609)				1,150,000	12/20/2020
P1912016915		Lake Wales	FL		06/25/2020	8.250	96,547		35				147,000	01/06/2020
R2004956596		Jacksonville	FL		11/02/2021	3.000	165,326						187,148	10/26/2021
A302754		East Point	GA		10/31/2021	8.000	79,050						135,000	06/09/2020
P2009021621		Parkland	FL		06/29/2021	5.250	611,349		(484)				780,000	03/08/2021
P2009022106		Providence	RI		08/17/2021	5.625	165,435		(87)				235,000	04/01/2021
A918325		Elk Grove	CA		10/31/2021	8.000	513,000						720,000	06/28/2021
R2004955822		Nashville	TN		07/22/2021	3.000	374,398						415,998	06/23/2021
R2004955748		La Vergne	TN		07/22/2021	3.000	308,573						342,859	06/23/2021
R2004956536		Jacksonville	FL		11/02/2021	3.000	202,458						228,669	10/26/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955626		Arlington	TX		07/22/2021	3.000	273,807						304,231	06/15/2021
A915984		Encino	CA		10/31/2021	7.500	9,516,100						13,500,000	01/27/2020
R2004956605		Jacksonville	FL		11/02/2021	3.000	174,778						197,717	10/26/2021
R2004955955		Covington	GA		07/22/2021	3.000	217,002						241,114	06/23/2021
A918539		Los Angeles	CA		10/31/2021	8.000	1,170,000						1,800,000	09/01/2021
P2009021356		East Elmhurst	NY		05/28/2021	6.375	500,072		(5,585)				850,000	09/23/2020
R2004956287		Powder Springs	GA		07/22/2021	3.000	264,506						293,896	06/23/2021
A321038		Bradenton	FL		11/22/2021	8.000	144,700						350,000	07/04/2021
P2009020344		Sandy Springs	GA		12/30/2020	6.875	786,574		(17,121)				900,000	10/28/2020
A430615		Springfield	OH		10/31/2021	8.000	419,850						706,500	10/28/2021
P1912016596		Aloha	OR		06/25/2020	7.250	283,593		(3,557)				375,000	12/02/2019
A917750		Reseda	CA		10/31/2021	7.500	531,000						975,000	04/07/2021
A918472		San Diego	CA		10/31/2021	7.000	643,500						880,000	07/27/2021
R2004955882		Atlanta	GA		07/22/2021	3.000	245,898						273,220	06/23/2021
P2009021601		Beaumont	TX		06/29/2021	6.500	197,566		(138)				255,000	01/28/2021
A918717		Sacramento	CA		10/31/2021	8.500	306,000						485,000	09/20/2021
R2004955833		Nashville	TN		07/22/2021	3.000	444,773						494,193	06/23/2021
P2009022043		Monson	MA		08/17/2021	5.500	265,532		(1,393)				338,000	04/07/2021
A630485		Independence	MO		10/31/2021	7.250	27,414						160,000	10/28/2021
R2004956215		McDonough	GA		07/22/2021	3.000	285,196						316,885	06/23/2021
A190012		Wilmington	DE		10/31/2021	8.000	123,500						165,000	07/12/2021
P1912016665		Shaver Lake	CA		06/25/2020	6.500	139,232		58				650,000	12/12/2019
P2009021921		Naples	FL		07/30/2021	5.875	499,716		(243)				702,000	04/16/2021
R2004956192		Mableton	GA		07/22/2021	3.000	206,919						229,910	06/23/2021
A918707		Sacramento	CA		10/31/2021	8.500	247,500						335,000	09/16/2021
A916208		Los Angeles	CA		10/31/2021	9.500	1,131,250						1,850,000	03/06/2020
R2004955660		Dallas	TX		07/22/2021	3.000	212,618						236,243	06/15/2021
P2009021905		Woodbury	NY		07/30/2021	4.875	1,850,413		(1,096)				2,517,000	03/18/2021
A303031		Douglasville	GA		10/31/2021	8.500	179,100						245,000	04/28/2021
R2004955505		Ennis	TX		07/22/2021	3.000	233,982						259,981	06/15/2021
P2009020636		Fort Pierce	FL		03/26/2021	5.375	153,444		(36)				193,000	01/28/2021
A917639		North Hollywood	CA		10/31/2021	8.500	483,900						950,000	02/09/2021
P1912016827		Farmers Branch	TX		06/25/2020	6.875	169,596		76				235,000	12/23/2019
A918511		Orangevale	CA		10/31/2021	8.500	373,500						500,000	08/25/2021
P2009020529		BURLINGTON	NJ		02/02/2021	6.625	150,785		(38)				200,000	11/19/2020
P2002017647		Corona	CA		06/25/2020	4.500	396,905		203				528,000	02/01/2020
P2009021383		Hamilton	NJ		05/28/2021	6.000	85,123		4,112				236,000	01/19/2021
P2009023060		Burlington	MA		12/28/2021	4.625	825,840		(10)				995,000	11/01/2021
R2004956246		McDonough	GA		07/22/2021	3.000	197,693						219,659	06/23/2021
A750914		Dallas	TX		10/31/2021	8.500	294,840						430,000	06/02/2021
A600442		Mokena	IL		10/31/2021	8.000	258,750						345,000	03/02/2021
P2009021479		Albany	NY		05/28/2021	5.750	136,830		(122)				210,000	12/22/2020
A918603		Compton	CA		10/31/2021	8.500	487,500						650,000	08/23/2021
R2004955801		Murfreesboro	TN		07/22/2021	3.000	425,353						472,615	06/23/2021
P2009021887		Aurora	CO		07/30/2021	6.125	2,124,454		(1,128)				2,900,000	03/26/2021
P2009022107		Lebanon	OR		08/17/2021	5.625	608,526		(321)				770,000	03/26/2021
R2004956118		Locust Grove	GA		07/22/2021	3.000	281,053						312,282	06/23/2021
A918489		Lancaster	CA		10/31/2021	8.250	171,000						310,000	08/13/2021
A918792		Los Angeles	CA		10/31/2021	7.000	886,500						1,250,000	10/12/2021
P2009020191		Denver	CO		12/30/2020	4.625	611,168		(68)				785,000	10/15/2020
A918419		Stockton	CA		10/31/2021	8.000	168,750						225,000	07/29/2021
A917960		Palm Springs	CA		10/31/2021	9.000	1,220,700						2,000,000	04/26/2021
A918622		Tarzana	CA		10/31/2021	8.000	675,000						1,050,000	09/09/2021
R2004955672		Antioch	TN		07/22/2021	3.000	323,978						359,976	06/23/2021
R2004955723		Hermitage	TN		07/22/2021	3.000	251,518						279,465	06/23/2021
P1912016905		Orlando	FL		06/25/2020	5.375	382,433		183				505,000	12/26/2019
R2004955831		Nashville	TN		07/22/2021	3.000	336,098						373,443	06/23/2021
P4200110034		Huntsville	UT		06/25/2020	7.875	128,588		48				190,000	02/12/2020
R2004956627		Jacksonville	FL		11/02/2021	3.000	200,570						226,557	10/26/2021
A880697		Henderson	NV		10/31/2021	7.000	234,180						315,000	06/23/2021
A270405		Cornelius	NC		11/22/2021	7.000	198,000						260,000	09/08/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A630471		Grandview	MO		10/31/2021	8.000	180,800						240,000	09/22/2021
A980122		Seattle	WA		10/31/2021	8.000	1,275,000						1,700,000	06/02/2021
P2009021903		Kent	WA		07/30/2021	5.250	459,690		(264)				625,000	04/06/2021
A630393		Raytown	MO		10/31/2021	7.750	49,500						90,000	04/13/2021
A350172		Opelika	AL		10/31/2021	7.250	135,000						180,000	08/19/2021
A918452		Suisun City	CA		10/31/2021	8.000	324,000						585,000	08/09/2021
A630496		Lees Summit	MO		10/31/2021	8.000	193,400						255,000	10/28/2021
A370201		Chattanooga	TN		10/31/2021	7.500	104,500						160,000	10/28/2021
A430633		Willard	OH		10/31/2021	9.000	298,276						600,001	08/31/2021
P4191109143		Fort Lupton	CO		06/25/2020	5.250	439,348		(208)				575,000	12/20/2019
P4200210519		Tyler	TX		06/25/2020	5.500	613,835		(175)				890,000	01/17/2020
R2004956049		Lawrenceville	GA		07/22/2021	3.000	332,423						369,359	06/23/2021
R2004955459		Dallas	TX		07/22/2021	3.000	182,444						202,716	06/15/2021
A918443		Long Beach	CA		10/31/2021	7.250	371,250						495,000	07/23/2021
P2009020264		Las Vegas	NV		12/30/2020	5.499	765,811		22,795				1,693,000	10/17/2020
P2009020121		West Babylon	NY		12/18/2020	6.500	153,719		(139)				470,000	03/06/2020
P2009020644		Saint Petersburg	FL		03/26/2021	4.875	258,235		(118)				340,000	02/05/2021
P2009020126		Brooklyn	NY		12/18/2020	6.500	196,276		(179)				295,000	02/24/2020
A916863		Los Angeles	CA		10/31/2021	9.000	1,015,379						2,200,000	09/23/2020
R2004956195		Marietta	GA		07/22/2021	3.000	283,213						314,682	06/23/2021
A460257		Elkhart	IN		10/31/2021	10.000	80,651						150,000	10/28/2021
A918660		San Diego	CA		10/31/2021	7.000	366,000						460,000	09/09/2021
P2009020115		San Jose	CA		12/18/2020	5.750	102,982		(834)				685,000	02/12/2020
A918619		Fawnskin	CA		10/31/2021	7.000	792,275						1,050,000	08/27/2021
A600464		Westmont	IL		10/31/2021	8.000	232,500						310,000	04/17/2021
R2004955511		Waxahachie	TX		07/22/2021	3.000	308,287						342,542	06/15/2021
P2009021561		Georgetown	DE		06/29/2021	5.250	384,065		(182)				630,000	01/15/2021
A600450		Oak Park	IL		10/31/2021	8.000	390,750						525,000	03/04/2021
R2004956591		Jacksonville	FL		11/02/2021	3.000	102,551						116,661	10/26/2021
A917315		Los Angeles	CA		10/31/2021	8.500	762,038						2,700,000	01/21/2021
A880664		Las Vegas	NV		10/31/2021	7.000	82,500						110,000	10/28/2021
P2009022131		Hayward	CA		08/17/2021	5.750	900,086		(468)				1,140,000	04/17/2021
R2004956003		Fairburn	GA		07/22/2021	3.000	263,334						292,594	06/23/2021
R2004956071		Lithonia	GA		07/22/2021	3.000	218,859						243,177	06/23/2021
R2004956262		McDonough	GA		07/22/2021	3.000	285,879						317,644	06/23/2021
R2004955958		Covington	GA		07/22/2021	3.000	153,711						170,791	06/23/2021
A918467		San Diego	CA		10/31/2021	7.000	531,000						740,000	07/26/2021
R2004955857		Spring Hill	TN		07/22/2021	3.000	395,783						439,759	06/23/2021
P2009021586		Lake Stevens	WA		06/29/2021	5.750	394,720		(298)				500,000	03/07/2021
R2004956357		Stockbridge	GA		07/22/2021	3.000	218,997						243,330	06/23/2021
R2004956411		Jacksonville	FL		11/02/2021	3.000	112,905						128,535	10/26/2021
R2004956474		Jacksonville	FL		11/02/2021	3.000	148,397						168,222	10/26/2021
R2004956233		McDonough	GA		07/22/2021	3.000	208,706						231,896	06/23/2021
P2009021550		New York	NY		06/29/2021	5.875	525,262		1,363				1,100,000	01/14/2021
A350189		Montgomery	AL		10/31/2021	7.250	138,267						255,000	10/28/2021
A880851		Las Vegas	NV		10/31/2021	7.500	248,750						405,000	10/07/2021
R2004956025		Hampton	GA		07/22/2021	3.000	302,752						336,392	06/23/2021
A302701		Columbus	GA		10/31/2021	8.000	118,982						160,000	09/13/2021
A918455		Sherman Oaks	CA		10/31/2021	8.500	846,304						1,450,000	08/12/2021
A915771		West Hollywood	CA		10/31/2021	8.000	2,191,186						4,150,000	02/05/2020
P2002802507		Oxnard	CA		06/25/2020	5.750	468,793		216				575,000	01/14/2020
R2004956650		Newnan	GA		12/08/2021	4.150	245,451						275,788	11/19/2021
A980159		Bellingham	WA		10/31/2021	8.000	256,500						390,000	10/28/2021
P2009022053		FAIRFIELD	CA		08/17/2021	5.125	497,008		(276)				630,500	04/12/2021
P2009020641		Friendswood	TX		04/09/2021	5.375	158,412		(96)				237,500	01/10/2021
A430570		Sedalia	OH		10/31/2021	8.000	396,276						935,000	06/23/2021
A630475		Kansas City	MO		10/31/2021	7.250	129,323						225,000	09/23/2021
P2001017461		Paterson	NJ		06/25/2020	5.875	310,925		142				360,000	01/13/2020
R2004956196		Marietta	GA		07/22/2021	3.000	239,459						266,066	06/23/2021
P2009020324		RICHMOND	TX		01/14/2021	6.625	411,279		(269)				575,000	11/14/2020
A270335		Hickory	NC		10/31/2021	9.000	8,163						210,000	10/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4200210524		Coral Springs	FL		06/25/2020	6.125	393,350		175				460,000	02/11/2020
A303186		Union City	GA		10/31/2021	7.000	78,200						125,000	10/28/2021
R2004956109		Locust Grove	GA		07/22/2021	3.000	267,932						297,703	06/23/2021
R2004956351		Stockbridge	GA		07/22/2021	3.000	188,343						209,270	06/23/2021
A918835		Los Angeles	CA		11/22/2021	8.000	614,000						825,000	04/06/2021
A916112		Los Angeles	CA		10/31/2021	9.000	340,000						720,000	06/16/2021
A630493		Raytown	MO		10/31/2021	7.250	150,005						195,000	10/28/2021
A270237		Fayetteville	NC		10/31/2021	8.000	68,572						170,000	10/28/2021
A980139		Seattle	WA		10/31/2021	8.000	322,855						520,000	06/10/2021
P1912016305		Chandler	AZ		06/25/2020	4.625	318,844		163				600,000	10/28/2019
A321027		Saint Petersburg	FL		10/31/2021	8.000	340,000						560,000	10/28/2021
R2004956406		Jacksonville	FL		11/02/2021	3.000	246,320						278,515	10/26/2021
R2004956404		Jacksonville	FL		11/02/2021	3.000	111,045						126,455	10/26/2021
P2009020301		Renton	WA		12/30/2020	5.750	481,350		(631)				698,000	09/27/2020
A430538		Toledo	OH		10/31/2021	8.000	240,955						1,925,006	12/29/2020
R2004956635		Jacksonville	FL		11/02/2021	3.000	181,414						205,138	10/26/2021
A270353		High Point	NC		10/31/2021	8.000	97,500						130,000	10/28/2021
A430571		Whitehouse	OH		10/31/2021	9.500	183,600						260,000	06/08/2021
P2009020648		Rancho Cucamonga	CA		04/09/2021	7.250	198,537		(235)				672,000	02/09/2021
R2004956533		Jacksonville	FL		11/02/2021	3.000	145,116						164,549	10/26/2021
R2004956023		Hampton	GA		07/22/2021	3.000	305,188						339,098	06/23/2021
R2004955745		La Vergne	TN		07/22/2021	3.000	301,211						334,679	06/23/2021
P2009021888		Woodhaven	NY		07/30/2021	5.500	436,774		(245)				640,000	04/02/2021
A916258		Sylmar	CA		10/31/2021	8.500	615,000						895,000	03/22/2020
A600261		Quincy	IL		10/31/2021	7.550	426,312						954,002	08/06/2020
P2009022049		DENTON	MD		08/17/2021	6.375	147,492		(72)				214,000	04/08/2021
A750580		Daisetta	TX		10/31/2021	8.950	65,000						90,000	02/19/2021
A350132		Birmingham	AL		10/31/2021	8.000	483,750						820,000	02/19/2021
P4191209523		West Palm Beach	FL		06/25/2020	4.875	283,663		141				344,000	12/31/2019
A850352		Tucson	AZ		10/31/2021	7.000	295,000						480,000	09/23/2021
A660065		Kansas City	KS		10/31/2021	8.000	112,500						150,001	04/19/2021
R2004956540		Jacksonville	FL		11/02/2021	3.000	139,382						158,137	10/26/2021
A918155		Los Angeles	CA		10/31/2021	8.000	1,187,500						4,000,000	05/26/2021
P2009020075		Tracy	CA		12/18/2020	5.500	39,196		206				750,000	09/20/2019
P2009020524		HIGHLAND PARK	IL		02/02/2021	6.625	399,297		(213)				495,000	12/09/2020
P4200109907		Wichita	KS		06/25/2020	8.375	342,845		54				456,000	01/30/2020
A918484		San Diego	CA		10/31/2021	7.000	470,000						620,000	08/07/2021
A170595		Summit	NJ		10/31/2021	8.750	343,458						525,000	03/11/2020
R2004956534		Jacksonville	FL		11/02/2021	3.000	195,285						220,648	10/26/2021
A380036		Jackson	MS		10/31/2021	7.750	121,576						185,000	01/15/2021
A918770		Yorba Linda	CA		10/31/2021	8.500	1,037,603						1,850,000	10/01/2021
P2009021346		New York	NY		05/28/2021	6.750	1,156,441		(938)				1,750,000	09/17/2020
A880903		North Las Vegas	NV		10/31/2021	7.000	270,000						390,000	10/28/2021
A9180620		Los Angeles	CA		10/31/2021	24.000	145,000						2,700,000	07/02/2021
R2004955603		Waxahachie	TX		07/22/2021	3.000	251,066						278,963	06/15/2021
P4200110331		Minneapolis	MN		06/25/2020	7.125	750,532		(8,814)				995,000	12/19/2019
P2008802562		La Habra Heights	CA		08/14/2020	3.990	499,085						780,000	02/18/2020
R2004956145		Locust Grove	GA		07/22/2021	3.000	269,024						298,916	06/23/2021
A918062		Los Angeles	CA		10/31/2021	8.500	592,577						2,700,000	06/24/2021
A880877		Las Vegas	NV		10/31/2021	7.000	359,100						470,000	10/28/2021
R2004956019		Hampton	GA		07/22/2021	3.000	302,380						335,978	06/23/2021
R2004956506		Jacksonville	FL		11/02/2021	3.000	171,626						194,196	10/26/2021
A880753		Las Vegas	NV		10/31/2021	7.000	316,080						420,000	09/27/2021
R2004956562		Jacksonville	FL		11/02/2021	3.000	129,604						147,204	10/26/2021
A916527		Los Angeles	CA		10/31/2021	8.500	1,379,730						2,400,000	04/30/2020
A918587		Davis	CA		10/31/2021	7.250	606,950						935,000	09/17/2021
P2009020282		Hudson	FL		12/30/2020	6.000	141,804		(182)				175,000	11/03/2020
R2004955956		Covington	GA		07/22/2021	3.000	153,731						170,813	06/23/2021
P2009020622		Knoxville	MD		03/26/2021	5.750	254,498		(184)				460,000	02/07/2021
A917702		Martinez	CA		10/31/2021	8.000	406,800						590,000	05/19/2021
R2004956280		Morrow	GA		07/22/2021	3.000	228,531						253,924	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A918439		Santa Clara	CA		10/31/2021	7.500	951,500						1,250,000	08/30/2021
P2009021926		Naples	FL		07/30/2021	5.625	367,282		(139)				500,000	04/02/2021
A918321		Vallejo	CA		10/31/2021	8.000	387,000						585,000	10/28/2021
A303167		Temple	GA		10/31/2021	7.000	81,200						116,000	10/28/2021
R2004956150		Locust Grove	GA		07/22/2021	3.000	270,605						300,673	06/23/2021
R2004956670		Tampa	FL		12/23/2021	3.940	352,053						395,565	12/09/2021
A913781		Inglewood	CA		10/31/2021	6.875	810,000						1,375,000	08/22/2018
R2004956211		McDonough	GA		07/22/2021	3.000	280,308						311,454	06/23/2021
R2004955700		Goodlettsville	TN		07/22/2021	3.000	419,513						466,126	06/23/2021
A918825		Newport Beach	CA		11/22/2021	8.000	2,700,000						4,000,000	06/02/2021
P2009020142		Port Saint Lucie	FL		12/18/2020	6.750	164,794		(147)				284,000	04/03/2020
A750935		Copperas Cove	TX		10/31/2021	7.500	106,500						155,000	10/28/2021
P2009021931		Allentown	NJ		07/30/2021	5.625	241,387		(134)				650,000	04/13/2021
A918598		Vallejo	CA		10/31/2021	8.000	288,000						485,000	09/16/2021
A918901		Los Angeles	CA		11/22/2021	7.500	1,592,000						3,650,000	06/21/2021
P1912016339		Las Vegas	NV		06/25/2020	5.750	183,508		13				255,000	11/25/2019
R2004955919		Conyers	GA		07/22/2021	3.000	260,221						289,135	06/23/2021
P2009020466		ORLANDO	FL		01/27/2021	6.750	616,372		(426)				925,000	11/11/2020
R2004955675		Winston	GA		07/22/2021	3.000	319,031						281,607	06/23/2021
R2004955968		Covington	GA		07/22/2021	3.000	289,826						322,029	06/23/2021
P2009021342		Nyack	NY		05/28/2021	5.875	776,889		(688)				985,000	10/12/2020
R2004955649		Fort Worth	TX		07/22/2021	3.000	247,595						275,106	06/15/2021
R2004955698		Goodlettsville	TN		07/22/2021	3.000	245,336						272,596	06/23/2021
A630488		Kansas City	MO		10/31/2021	9.000	526,500						720,000	10/10/2021
A321009		Jacksonville	FL		10/31/2021	8.250	101,500						160,000	10/28/2021
A917459		Los Angeles	CA		10/31/2021	9.000	2,032,000						3,200,000	01/06/2021
R2004956335		Snellville	GA		07/22/2021	3.000	233,707						259,675	06/23/2021
R2004955490		Rockwall	TX		07/22/2021	3.000	297,337						330,375	06/15/2021
A880900		Las Vegas	NV		10/31/2021	7.000	253,800						385,000	10/28/2021
A210276		Richmond	VA		10/31/2021	7.500	60,000						80,000	10/28/2021
R2004955734		La Vergne	TN		07/22/2021	3.000	302,157						335,731	06/23/2021
P2009020492		ORLANDO	FL		01/27/2021	6.750	299,215		(162)				375,000	11/04/2020
R2004955546		Fort Worth	TX		07/22/2021	3.000	227,037						252,264	06/15/2021
R2004956496		Jacksonville	FL		11/02/2021	3.000	123,433						140,307	10/26/2021
R2004956625		Jacksonville	FL		11/02/2021	3.000	166,612						188,586	10/26/2021
R2004956360		Stone Mountain	GA		07/22/2021	3.000	218,385						242,651	06/23/2021
P2009020165		Kyle	TX		12/16/2020	7.990	204,208		(109)				252,000	10/09/2020
P2009020594		Spring	TX		02/24/2021	5.375	1,151,624		(15,711)				1,525,000	01/26/2021
R2004955759		La Vergne	TN		07/22/2021	3.000	334,482						371,647	06/23/2021
R2004956384		Winston	GA		07/22/2021	3.000	253,446						281,607	06/23/2021
R2004956547		Jacksonville	FL		11/02/2021	3.000	158,033						178,993	10/26/2021
A270338		Hickory	NC		10/31/2021	9.000	8,667						210,000	10/28/2021
P2009020212		Chicago	IL		12/30/2020	6.740	237,539		(241)				300,000	09/03/2020
P2009020265		Encino	CA		12/30/2020	4.375	2,588,505		(3,384)				4,200,000	10/17/2020
R2004955896		Buford	GA		07/22/2021	3.000	296,668						329,632	06/23/2021
A918784		San Clemente	CA		10/31/2021	7.000	1,258,500						2,500,000	10/11/2021
P2009020136		Lodi	NJ		12/18/2020	6.750	131,045		(116)				300,000	03/10/2020
R2004955815		Nashville	TN		07/22/2021	3.000	295,326						328,141	06/23/2021
P2009021343		Irvine	CA		05/28/2021	5.500	1,922,221		(1,843)				2,900,000	11/14/2020
A915198		Beverly Hills	CA		10/31/2021	8.000	2,680,580						5,500,000	08/15/2019
A270387		Charlotte	NC		10/31/2021	7.000	256,000						320,000	10/28/2021
P2009020084		Bronx	NY		12/18/2020	6.000	447,652		(434)				726,000	11/10/2019
A210282		Henrico	VA		10/31/2021	7.500	225,000						300,000	08/18/2021
A915538		Redondo Beach	CA		10/31/2021	7.250	507,459						1,350,000	11/29/2019
A918674		Los Angeles	CA		10/31/2021	8.000	1,275,000						1,700,000	09/21/2021
A917470		La Jolla	CA		10/31/2021	9.000	3,190,660						5,600,000	01/25/2021
R2004956138		Locust Grove	GA		07/22/2021	3.000	244,015						271,128	06/23/2021
R2004956523		Jacksonville	FL		11/02/2021	3.000	97,066						110,823	10/26/2021
A660067		De Soto	KS		10/31/2021	7.750	66,800						140,000	04/18/2021
A303172		Atlanta	GA		10/31/2021	7.000	73,500						105,000	09/30/2021
A800051		Arvada	CO		10/31/2021	7.000	476,850						685,000	04/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A170775		East Orange	NJ		10/31/2021	7.500	178,000						485,000	10/28/2021
A301520		Johns Creek	GA		10/31/2021	7.250	242,250						335,000	07/04/2018
P2009021922		Huntington Station	NY		07/30/2021	4.875	377,195		(1,639)				515,000	04/02/2021
A850296		Phoenix	AZ		10/31/2021	8.000	446,250						630,000	06/23/2021
P2009020633		Lady Lake	FL		03/26/2021	4.250	589,066		(397)				772,000	02/12/2021
A917943		Novato	CA		10/31/2021	8.000	627,500						850,000	05/18/2021
P2009020090		Staten Island	NY		12/18/2020	5.625	383,149		(382)				637,000	11/09/2019
P5210212021		Splendora	TX		04/09/2021	5.500	168,850		(46)				213,000	12/31/2019
A880876		Las Vegas	NV		10/31/2021	7.000	315,000						410,000	10/28/2021
A170630		Newark	NJ		10/31/2021	8.000	230,350						325,000	09/23/2021
R2004956579		Jacksonville	FL		11/02/2021	3.000	179,991						203,547	10/26/2021
A916029		Beverly Hills	CA		10/31/2021	10.000	9,750,949						26,000,000	01/10/2020
P2009020330		CHATSWORTH	CA		01/14/2021	5.125	873,497		(592)				1,230,000	11/11/2020
R2004956237		McDonough	GA		07/22/2021	3.000	205,151						227,946	06/23/2021
A320890		Port Charlotte	FL		10/31/2021	9.000	468,750						625,000	07/01/2021
R2004955681		Antioch	TN		07/22/2021	3.000	329,247						365,830	06/23/2021
R2004955469		Desoto	TX		07/22/2021	3.000	227,501						252,779	06/15/2021
P2009021869		Antioch	CA		07/30/2021	5.625	459,091		(258)				628,000	03/17/2021
P2002802504		Los Angeles	CA		06/25/2020	6.990	1,243,445		(17,167)				1,850,000	01/11/2020
P2009020127		Astoria	NY		12/18/2020	6.500	717,160		(650)				1,895,000	02/25/2020
P2009020277		Los Angeles	CA		12/30/2020	6.375	403,382		(498)				505,000	10/23/2020
R2004955964		Covington	GA		07/22/2021	3.000	264,060						293,400	06/23/2021
A915350		Sacramento	CA		10/31/2021	9.500	1,852,801						3,670,000	10/09/2021
P2009023127		Philadelphia	PA		12/28/2021	4.500	260,669		(3)				335,000	11/20/2021
R2004956041		Jonesboro	GA		07/22/2021	3.000	229,171						254,635	06/23/2021
R2004956637		Madison	TN		12/08/2021	4.150	355,566						399,512	11/05/2021
P2009021603		Oregon City	OR		06/29/2021	5.750	470,823		(355)				640,000	03/03/2021
A918366		Concord	CA		10/31/2021	8.000	477,900						685,000	08/09/2021
R2004956327		Snellville	GA		07/22/2021	3.000	245,277						272,531	06/23/2021
P2009021578		Wellington	FL		06/29/2021	6.500	3,182,615		(1,135)				5,500,000	03/10/2021
P2008802557		Huntington Beach	CA		08/14/2020	4.990	1,034,500						1,240,000	01/10/2020
A917572		Thousand Oaks	CA		10/31/2021	8.500	1,367,124						2,100,000	04/14/2021
A350125		Athens	AL		10/31/2021	8.500	48,086						120,000	08/14/2020
R2004956264		McDonough	GA		07/22/2021	3.000	287,173						319,082	06/23/2021
A915953		Santa Rosa	CA		10/31/2021	8.500	627,493						1,375,000	03/31/2020
P4200210665		Southwest Ranches	FL		06/25/2020	4.250	915,660		477				1,200,000	03/04/2020
R2004955694		Gallatin	TN		07/22/2021	3.000	265,470						294,967	06/23/2021
P2009020512		CEDAR HILL	TX		02/09/2021	4.750	633,392		(392)				790,000	12/19/2020
A918305		Big Bear City	CA		10/31/2021	7.500	495,000						660,000	06/14/2021
R2004956471		Jacksonville	FL		11/02/2021	3.000	221,820						250,322	10/26/2021
P2009020059		Staten Island	NY		12/18/2020	5.875	416,272		(2,720)				635,000	07/30/2019
P2009022085		Philadelphia	PA		08/17/2021	5.875	242,420		(125)				402,000	04/13/2021
A917256		San Gabriel	CA		10/31/2021	9.000	536,280						805,000	12/01/2020
P2009023054		Beaverton	OR		12/28/2021	4.500	422,672		(5)				582,000	11/09/2021
P2009020171		Oakland	CA		12/30/2020	6.375	392,430		(236)				525,000	10/20/2020
R2004955959		Covington	GA		07/22/2021	3.000	153,978						171,087	06/23/2021
P2009020447		PRESCOTT VALLEY	AZ		01/14/2021	5.875	208,818		(132)				275,000	12/15/2020
R2004956010		Hampton	GA		07/22/2021	3.000	202,541						225,046	06/23/2021
P2009021606		Staten Island	NY		06/29/2021	5.625	453,681		(3,406)				620,000	01/21/2021
R2004955868		Thompsons Station	TN		07/22/2021	3.000	389,200						432,445	06/23/2021
P2009021607		Brooklyn	NY		06/29/2021	6.375	1,133,748		(7,388)				1,900,000	02/05/2021
P4200210901		Overland Park	KS		06/25/2020	5.375	128,171		61				210,000	03/03/2020
A917768		Los Alamitos	CA		10/31/2021	7.500	1,125,000						1,550,000	03/24/2021
P2009020611		BLADENSBURG	MD		03/12/2021	7.875	250,731		(129)				325,000	11/16/2020
P1908013340		Irvine	CA		06/25/2020	4.990	293,301		141				420,000	07/24/2019
R2004955853		Smyrna	TN		07/22/2021	3.000	308,395						342,662	06/23/2021
R2004955497		Terrell	TX		07/22/2021	3.000	227,194						252,438	06/15/2021
R2004956685		Crowley	TX		12/23/2021	3.880	281,989						316,842	12/06/2021
P2009020397		Haines City	FL		01/29/2021	6.000	584,982		(414)				750,000	09/28/2020
A980148		Everett	WA		10/31/2021	8.000	294,000						490,000	09/27/2021
R2004956672		Cedar Hill	TX		12/23/2021	3.880	264,530						297,225	12/13/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020346		QUEEN CREEK	AZ		12/30/2020	7.750	381,466		(468)				425,000	10/23/2020
R2004955871		Whites Creek	TN		07/22/2021	3.000	261,629						290,699	06/23/2021
A600253		Chicago	IL		10/31/2021	7.800	772,558						1,065,000	04/20/2018
A918144		Berkeley	CA		10/31/2021	7.500	1,424,475						2,150,000	07/23/2021
A918734		Pinole	CA		10/31/2021	8.750	569,500						835,000	10/28/2021
P2009023103		Stamford	CT		12/28/2021	5.250	431,558		(42)				640,000	11/17/2021
P2009020048		San Francisco	CA		12/16/2020	4.500	1,383,876		(256)				2,162,000	10/14/2020
P1912016715		Altadena Area	CA		06/25/2020	4.990	990,863		1,130				1,600,000	12/10/2019
A630476		Sugar Creek	MO		10/31/2021	7.250	75,510						175,000	10/28/2021
A980131		Seattle	WA		10/31/2021	8.000	722,500						1,100,000	05/20/2021
R2004956458		Jacksonville	FL		11/02/2021	3.000	120,730						137,285	10/26/2021
A917928		Cupertino	CA		10/31/2021	8.000	1,443,750						1,925,000	04/30/2021
A916283		Venice	CA		10/31/2021	8.750	2,332,126						5,200,000	10/07/2020
A370216		Nashville	TN		10/31/2021	8.500	234,631						435,000	10/28/2021
R2004956100		Locust Grove	GA		07/22/2021	3.000	265,871						295,413	06/23/2021
P2009021962		Fayetteville	AR		07/30/2021	4.625	216,381		643				327,000	06/09/2021
P2009022065		Colonia	NJ		08/17/2021	5.500	625,306		(3,229)				800,000	04/08/2021
A320865		Miami Beach	FL		10/31/2021	9.000	106,250						210,000	07/08/2021
A750926		Anahuac	TX		10/31/2021	8.000	256,750						395,000	10/28/2021
A880869		Las Vegas	NV		10/31/2021	7.000	950,000						1,850,000	10/28/2021
A210145		Richmond	VA		10/31/2021	7.000	100,000						140,000	12/02/2019
R2004956684		Huntersville	NC		12/23/2021	4.120	288,527						324,188	12/03/2021
A918618		San Diego	CA		10/31/2021	7.000	775,500						1,125,000	10/28/2021
R2004956314		Snellville	GA		07/22/2021	3.000	255,429						283,810	06/23/2021
A918427		Los Angeles	CA		10/31/2021	8.500	960,000						1,450,000	09/09/2021
R2004955516		Arlington	TX		07/22/2021	3.000	263,538						292,820	06/15/2021
P2009021565		Woodside	NY		06/29/2021	5.750	772,811		(583)				999,000	01/12/2021
P2009020133		Plantation	FL		12/18/2020	6.500	162,347		(148)				245,000	04/09/2020
A303104		Jenkinsburg	GA		10/31/2021	7.000	95,200						145,000	07/30/2021
A320918		Tampa	FL		10/31/2021	9.000	270,000						400,000	09/14/2021
P2009022116		Dixmont	ME		08/17/2021	5.875	191,301		(98)				242,000	04/26/2021
R2004956057		Lawrenceville	GA		07/22/2021	3.000	329,598						366,220	06/23/2021
R2004956415		Jacksonville	FL		11/02/2021	3.000	182,888						206,789	10/26/2021
R2004955707		Hendersonville	TN		07/22/2021	3.000	394,903						438,782	06/23/2021
P2009021570		Manhasset	NY		06/29/2021	5.750	1,368,364		(1,032)				2,446,222	02/17/2021
A303127		Hampton	GA		10/31/2021	7.000	138,450						185,000	08/24/2021
R2004956651		College Park	GA		12/08/2021	4.150	211,371						237,495	11/19/2021
A916803		Valley Village	CA		10/31/2021	8.500	1,471,511						2,650,000	08/03/2020
A918564		San Diego	CA		10/31/2021	8.000	810,000						1,275,000	08/25/2021
R2004956050		Lawrenceville	GA		07/22/2021	3.000	337,110						374,567	06/23/2021
R2004956259		McDonough	GA		07/22/2021	3.000	281,509						312,788	06/23/2021
A320672		Miami	FL		10/31/2021	8.500	305,500						425,000	10/26/2020
P2009020379		Northport	NY		01/29/2021	6.125	522,681		(575)				670,000	07/20/2020
A850340		Tucson	AZ		10/31/2021	7.000	195,210						340,000	09/24/2021
A918359		La Mesa	CA		10/31/2021	7.500	535,500						770,000	07/13/2021
A500030		Des Moines	IA		10/31/2021	9.000	123,250						180,000	03/02/2021
A430545		Cleveland Heights	OH		10/31/2021	8.500	184,000						260,000	02/11/2021
R2004955981		Decatur	GA		07/22/2021	3.000	218,646						242,941	06/23/2021
A918597		Spring Valley	CA		10/31/2021	7.000	520,000						650,000	08/19/2021
P2009021880		San Antonio	TX		07/30/2021	6.125	160,316		(85)				254,000	02/24/2021
A918065		Rosamond	CA		10/31/2021	8.000	232,500						310,000	09/30/2021
A918812		Sacramento	CA		10/31/2021	7.500	215,850						305,000	10/07/2021
R2004955699		Goodlettsville	TN		07/22/2021	3.000	319,032						354,481	06/23/2021
A730075		Oklahoma City	OK		10/31/2021	8.000	128,000						160,000	10/28/2021
P2009020392		Salem	OR		01/29/2021	5.625	433,643		(500)				700,000	09/09/2020
R2004955858		Spring Hill	TN		07/22/2021	3.000	292,642						325,158	06/23/2021
A210279		Henrico	VA		10/31/2021	7.500	267,750						360,000	08/17/2021
A830001		Meridian	ID		10/31/2021	8.000	540,000						720,000	11/23/2020
A916781		Inglewood	CA		10/31/2021	8.000	517,500						715,000	08/05/2020
R2004956396		Jacksonville	FL		11/02/2021	3.000	121,306						137,928	10/26/2021
A290089		Clinton	SC		11/22/2021	7.000	100,500						165,000	09/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A915064		Buena Park	CA		10/31/2021	8.000	442,500						605,000	10/04/2021
R2004956069		Lilburn	GA		07/22/2021	3.000	257,339						285,933	06/23/2021
P2009021419		El Monte	CA		05/28/2021	6.375	569,251		(249)				870,000	12/30/2020
A9132610		Los Angeles	CA		10/31/2021	10.000	546,423						1,800,000	10/06/2021
R2004955653		Dallas	TX		07/22/2021	3.000	229,741						255,268	06/15/2021
A918017		Menlo Park	CA		10/31/2021	8.000	2,120,199						4,000,000	05/25/2021
P2009021609		Brooklyn	NY		06/29/2021	5.625	315,718		(241)				830,000	01/26/2021
A980146		Oak Harbor	WA		10/31/2021	8.000	180,000						385,000	10/28/2021
A430469		Boardman	OH		10/31/2021	7.000	44,910						65,000	01/15/2020
R2004956271		McDonough	GA		07/22/2021	3.000	270,648						300,721	06/23/2021
P2009023109		Port Jefferson Station	NY		12/28/2021	4.625	373,496		(4)				455,000	11/15/2021
A210285		Portsmouth	VA		10/31/2021	8.500	90,900						150,000	09/27/2021
A918906		Oceanside	CA		10/31/2021	7.000	512,250						715,000	10/28/2021
P4191209357		Gilbert	AZ		06/25/2020	5.125	488,410		239				639,000	12/14/2019
A270270		High Point	NC		10/31/2021	8.000	71,250						95,000	10/28/2021
P2009020549		HUMBLE	TX		02/24/2021	6.875	173,651		(94)				200,000	01/04/2021
P2009023093		Centereach	NY		12/28/2021	4.875	228,247		(3)				415,000	07/14/2021
A800060		Denver	CO		10/31/2021	8.000	518,500						710,000	05/10/2021
A321021		Tampa	FL		10/31/2021	8.500	372,600						585,000	10/28/2021
A917273		San Diego	CA		10/31/2021	8.000	606,600						1,110,000	11/12/2020
A916255		Los Angeles	CA		10/31/2021	8.500	787,500						1,200,000	08/12/2021
A380052		Jackson	MS		10/31/2021	7.750	101,250						135,000	06/29/2021
A918687		Altadena	CA		10/31/2021	7.000	634,500						820,000	09/08/2021
R2004955666		Antioch	TN		07/22/2021	3.000	279,107						310,119	06/23/2021
A916971		Los Angeles	CA		10/31/2021	8.500	3,036,381						5,000,000	11/12/2020
R2004955974		Dallas	GA		07/22/2021	3.000	291,243						323,604	06/23/2021
A320371		Fort Lauderdale	FL		10/31/2021	7.800	91,979						127,000	05/07/2018
P2009021913		Dover	NH		07/30/2021	4.750	185,895		(268)				341,000	04/06/2021
R2004956230		McDonough	GA		07/22/2021	3.000	208,917						232,131	06/23/2021
R2004955704		Hendersonville	TN		07/22/2021	3.000	311,194						345,772	06/23/2021
A210217		Richmond	VA		10/31/2021	8.000	529,875						720,000	11/10/2020
R2004956278		McDonough	GA		07/22/2021	3.000	260,575						289,528	06/23/2021
R2004956152		Locust Grove	GA		07/22/2021	3.000	274,886						305,429	06/23/2021
P2009020366		Miami	FL		01/29/2021	6.125	238,756		(249)				323,000	09/03/2020
A303192		Bremen	GA		11/22/2021	7.000	37,100						53,000	09/30/2021
A880887		Henderson	NV		10/31/2021	7.000	357,544						450,000	10/28/2021
A321031		Saint Petersburg	FL		11/22/2021	8.000	170,750						265,000	10/28/2021
R2004956530		Jacksonville	FL		11/02/2021	3.000	181,610						205,360	10/26/2021
P2009020580		Bridgeton	NJ		03/12/2021	7.250	153,809		(79)				200,000	01/06/2021
R2004956606		Jacksonville	FL		11/02/2021	3.000	105,215						119,932	10/26/2021
R2004955595		Arlington	TX		07/22/2021	3.000	303,747						337,497	06/15/2021
P2009020639		Riverside	CA		03/26/2021	5.125	947,427		(173)				1,150,000	01/08/2021
P2001802485		Wadsworth	OH		06/25/2020	5.875	101,491		47				150,000	10/11/2019
A918385		San Diego	CA		10/31/2021	7.000	671,200						1,500,000	07/14/2021
P2009020072		Cape May	NJ		12/18/2020	6.125	152,522		(146)				475,000	09/17/2019
P2009021389		Flushing	NY		05/28/2021	6.125	406,860		(4,235)				600,000	01/13/2021
P2009021883		NEW YORK	NY		07/30/2021	5.875	482,693		(262)				765,000	12/24/2020
P2009021594		Colts Neck	NJ		06/29/2021	5.625	736,469		(550)				1,255,000	02/16/2021
P2009020599		St Pete Beach	FL		03/26/2021	4.750	1,963,465		(1,268)				2,483,300	01/23/2021
R2004955850		Smyrna	TN		07/22/2021	3.000	348,968						387,743	06/23/2021
A350166		Montgomery	AL		10/31/2021	7.250	135,000						180,000	09/10/2021
A918052		Pasadena	CA		10/31/2021	8.000	358,500						1,000,000	05/17/2021
A918546		Porterville	CA		10/31/2021	8.000	157,500						210,000	10/28/2021
P2009020336		Hemet	CA		01/14/2021	6.750	272,165		(201)				354,000	09/09/2020
P2009021870		Highland Falls	NY		07/30/2021	5.500	200,062		(1,178)				300,000	03/04/2021
A980119		Seattle	WA		10/31/2021	8.000	679,875						1,290,000	10/28/2021
R2004955593		Rowlett	TX		07/22/2021	3.000	245,133						272,370	06/15/2021
A150205		Allentown	PA		10/31/2021	10.000	68,920						500,000	06/10/2021
A170747		South Bound Brook	NJ		10/31/2021	8.000	180,000						325,000	04/06/2021
A918495		Benicia	CA		10/31/2021	8.000	675,000						1,000,000	08/31/2021
R2004956624		Jacksonville	FL		11/02/2021	3.000	152,872						173,222	10/26/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A430645		Westlake	OH		11/22/2021	8.500	350,216						620,000	01/30/2020
A430622		Shaker Heights	OH		10/31/2021	8.000	89,820						240,000	08/17/2021
P2009020449		WASHINGTON	DC		01/14/2021	7.500	369,439		(253)				495,000	10/19/2020
P4200110097		Willcox	AZ		06/25/2020	5.990	150,798		67				225,000	02/06/2020
R2004956251		McDonough	GA		07/22/2021	3.000	281,467						312,742	06/23/2021
A916684		Los Angeles	CA		10/31/2021	8.500	2,633,140						6,700,000	02/24/2021
A850309		Tucson	AZ		10/31/2021	7.750	98,750						205,000	08/18/2021
A380047		Jackson	MS		10/31/2021	7.750	64,500						120,000	03/23/2021
R2004955472		Burleson	TX		07/22/2021	3.000	262,511						291,679	06/15/2021
P2009022088		Parkland	FL		08/17/2021	5.875	1,055,176		(422)				1,430,000	03/24/2021
P2002017986		Yorba Linda	CA		06/25/2020	4.625	625,374		2,380				888,000	02/10/2020
R2004956146		Locust Grove	GA		07/22/2021	3.000	277,918						308,798	06/23/2021
A918487		Cameron Park	CA		10/31/2021	7.250	481,900						780,000	08/17/2021
A830004		Coeur D'Alene	ID		10/31/2021	8.000	346,500						435,000	09/30/2021
P2009020495		Apple Valley	CA		02/09/2021	6.875	346,123		(190)				399,000	11/23/2020
P2009020401		Brooklyn	NY		01/29/2021	5.750	836,355		(953)				1,350,000	08/12/2020
A918193		Anaheim	CA		10/31/2021	8.500	727,500						970,000	06/02/2021
P2009020275		Lawrenceville	GA		12/30/2020	5.625	227,241		(301)				321,000	10/06/2020
P2009021418		Palos Heights	IL		05/28/2021	6.000	710,756		(619)				905,000	02/01/2021
A480416		Inkster	MI		10/31/2021	8.500	288,530						395,000	10/28/2021
R2004956359		Stockbridge	GA		07/22/2021	3.000	237,445						263,828	06/23/2021
P2009021372		Manhasset	NY		05/28/2021	5.625	625,049		(5,490)				1,145,000	01/21/2021
P2009020110		Sparta	NJ		12/18/2020	5.250	171,499		(465)				381,000	01/24/2020
R2004956151		Locust Grove	GA		07/22/2021	3.000	259,894						288,772	06/23/2021
P2009021377		Brooklyn	NY		05/28/2021	5.500	707,001		(646)				960,000	12/28/2020
A270440		Winston Salem	NC		11/22/2021	7.000	240,000						300,000	12/16/2020
A918068		Sacramento	CA		10/31/2021	8.500	733,759						1,250,000	07/02/2021
A917551		Rancho Murieta	CA		10/31/2021	7.500	324,000						480,000	01/19/2021
P2009020169		Fort Lee	NJ		12/30/2020	6.250	424,625		(282)				700,000	10/20/2020
A880668		Henderson	NV		10/31/2021	7.500	652,500						875,000	06/23/2021
A303149		Kennesaw	GA		10/31/2021	7.000	143,650						335,000	09/16/2021
A918534		Los Angeles	CA		10/31/2021	8.750	531,000						750,000	08/18/2021
R2004955889		Austell	GA		07/22/2021	3.000	215,671						239,635	06/23/2021
P2009020057		Bronx	NY		12/18/2020	5.875	431,559		(2,776)				750,000	09/22/2019
R2004955997		Ellenwood	GA		07/22/2021	3.000	240,915						267,684	06/23/2021
R2004956412		Jacksonville	FL		11/02/2021	3.000	151,270						171,434	10/26/2021
A918797		San Diego	CA		10/31/2021	7.500	465,862						640,000	10/05/2021
P2009021900		Little Ferry	NJ		07/30/2021	6.000	324,206		(174)				480,000	04/10/2021
R2004955805		Murfreesboro	TN		07/22/2021	3.000	316,679						351,866	06/23/2021
A880312		Las Vegas	NV		10/31/2021	8.000	86,700						105,000	05/15/2018
R2004956445		Jacksonville	FL		11/02/2021	3.000	187,160						211,565	10/26/2021
P2009022133		Belle Mead	NJ		08/17/2021	5.750	552,291		(288)				770,000	04/16/2021
R2004956131		Locust Grove	GA		07/22/2021	3.000	232,738						258,598	06/23/2021
A916842		Santa Clarita	CA		10/31/2021	9.000	277,500						1,525,000	10/20/2020
R2004955786		Murfreesboro	TN		07/22/2021	3.000	306,052						340,058	06/23/2021
A170793		Phillipsburg	NJ		10/31/2021	7.500	198,000						270,000	10/05/2021
A918955		Richmond	CA		11/22/2021	8.000	606,286						825,000	10/19/2021
P2009020180		Miramar	FL		12/30/2020	5.990	236,298		(120)				365,000	10/20/2020
R2004956305		Riverdale	GA		07/22/2021	3.000	250,784						278,649	06/23/2021
R2004955977		Decatur	GA		07/22/2021	3.000	213,905						237,673	06/23/2021
R2004955879		Atlanta	GA		07/22/2021	3.000	243,730						270,812	06/23/2021
A320843		Fernandina Beach	FL		10/31/2021	8.500	171,000						325,000	05/12/2021
P2009020649		Summerville	SC		04/09/2021	6.375	275,201		(160)				370,000	01/28/2021
R2004955937		Covington	GA		07/22/2021	3.000	230,914						256,572	06/23/2021
P2009023118		Brooklyn	NY		12/28/2021	4.500	603,040		(7)				835,000	09/20/2021
A918115		Los Angeles	CA		10/31/2021	8.500	341,000						1,150,000	06/28/2021
R2004956301		Rex	GA		07/22/2021	3.000	215,066						238,963	06/23/2021
A918110		Greenbrae	CA		10/31/2021	8.000	1,387,500						1,850,000	07/30/2021
P2009020424		Parrish	FL		01/29/2021	5.875	217,442		(1,271)				300,000	09/28/2020
A430560		Akron	OH		10/31/2021	8.500	116,250						155,000	04/27/2021
A320955		Jacksonville	FL		10/31/2021	8.000	161,250						215,000	09/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956674		Atlanta	GA		12/23/2021	4.150	302,551						339,945	12/07/2021
R2004956367		Stone Mountain	GA		07/22/2021	3.000	238,773						265,304	06/23/2021
R2004955867		Spring Hill	TN		07/22/2021	3.000	271,660						301,845	06/23/2021
A210288		Richmond	VA		10/31/2021	7.500	231,000						320,000	10/11/2021
R2004955760		La Vergne	TN		07/22/2021	3.000	325,569						361,744	06/23/2021
A918830		San Diego	CA		10/31/2021	7.500	886,052						1,123,000	10/08/2021
R2004956464		Jacksonville	FL		11/02/2021	3.000	118,517						134,810	10/26/2021
P2001017237		Moorpark	CA		06/25/2020	6.125	302,547		142				375,000	12/29/2019
R2004956229		McDonough	GA		07/22/2021	3.000	284,034						315,594	06/23/2021
A302143		Stone Mountain	GA		10/31/2021	7.250	120,488						215,000	10/27/2020
R2004955953		Covington	GA		07/22/2021	3.000	179,249						199,166	06/23/2021
P2009020159		Gilbert	AZ		12/16/2020	4.375	874,592		(104)				1,200,000	10/09/2020
A303148		Cartersville	GA		10/31/2021	7.000	178,500						275,000	09/21/2021
P2009023119		Secaucus	NJ		12/28/2021	4.750	533,010		(6)				685,000	10/12/2021
R2004955881		Atlanta	GA		07/22/2021	3.000	195,049						216,722	06/23/2021
P2002017725		Moreno Valley	CA		06/25/2020	5.250	143,578		69				325,000	10/20/2019
A918681		Lemoore	CA		10/31/2021	8.750	130,500						300,000	10/28/2021
R2004955921		Conyers	GA		07/22/2021	3.000	300,256						333,618	06/23/2021
A918737		Sacramento	CA		10/31/2021	8.500	339,000						465,000	09/27/2021
A918787		Truckee	CA		10/31/2021	8.500	481,388						825,000	10/28/2021
R2004955465		Carrollton	TX		07/22/2021	3.000	320,832						356,480	06/15/2021
A918003		Los Angeles	CA		10/31/2021	7.000	4,068,277						9,700,000	05/06/2021
R2004956489		Jacksonville	FL		11/02/2021	3.000	161,396						182,757	10/26/2021
P2009020370		Lake Worth	FL		01/29/2021	6.000	367,355		(2,639)				475,000	08/31/2020
P2009021610		Irvington	NJ		06/29/2021	5.625	142,515		(1,069)				230,000	07/09/2020
A270333		Burlington	NC		10/31/2021	8.000	90,400						113,000	10/28/2021
R2004956273		McDonough	GA		07/22/2021	3.000	232,050						257,834	06/23/2021
A480421		Inkster	MI		10/31/2021	8.500	268,378						392,500	10/28/2021
P2001017276		Griffin	GA		06/25/2020	8.500	240,471		84				355,000	12/11/2019
A918501		Pacoima	CA		10/31/2021	8.000	445,000						920,000	08/10/2021
A660092		Roeland Park	KS		10/31/2021	7.000	142,200						255,000	09/30/2021
P2009020472		HUTTO	TX		02/09/2021	7.250	262,096		(69)				348,000	12/09/2020
P4191008248		Bonita	CA		06/25/2020	4.990	627,392		(59)		17,653		986,000	09/09/2019
A730064		Moore	OK		10/31/2021	7.500	99,900						140,000	10/28/2021
P2009020223		Spring	TX		12/30/2020	6.750	339,920		(344)				385,000	11/11/2020
A270402		High Point	NC		10/31/2021	8.000	164,250						219,000	10/28/2021
R2004955912		Conyers	GA		07/22/2021	3.000	173,908						193,232	06/23/2021
A918434		Lodi	CA		10/31/2021	8.000	76,500						180,000	10/28/2021
R2004955794		Murfreesboro	TN		07/22/2021	3.000	259,058						287,843	06/23/2021
A918517		San Diego	CA		10/31/2021	7.000	898,000						1,500,000	08/30/2021
R2004955479		Terrell	TX		07/22/2021	3.000	229,452						254,947	06/15/2021
P2009021585		Georgetown	TX		06/29/2021	5.750	542,346		(409)				687,000	02/20/2021
R2004956078		Lithonia	GA		07/22/2021	3.000	241,406						268,229	06/23/2021
P2009020577		BOERNE	TX		02/24/2021	7.750	714,236		(325)				1,850,000	01/07/2021
P2009022103		Woodburn	OR		08/17/2021	5.625	449,446		(237)				610,000	04/28/2021
R2004956323		Snellville	GA		07/22/2021	3.000	259,062						287,847	06/23/2021
A303152		Bonaire	GA		10/31/2021	7.000	107,100						225,000	10/01/2021
R2004955680		Antioch	TN		07/22/2021	3.000	362,547						402,830	06/23/2021
A918566		Los Angeles	CA		10/31/2021	7.500	364,500						535,000	08/27/2021
R2004955483		Burleson	TX		07/22/2021	3.000	261,374						290,416	06/15/2021
R2004955549		Mansfield	TX		07/22/2021	3.000	259,359						288,177	06/15/2021
P2009023082		Encino	CA		12/28/2021	5.000	1,233,315		(14)				1,600,000	10/25/2021
P2009020172		Collinsville	TX		12/16/2020	6.500	411,637		(235)				585,000	10/23/2020
A302827		Jonesboro	GA		10/31/2021	8.500	56,250						75,000	08/11/2020
P2009021394		New York	NY		05/28/2021	5.875	519,454		(32,466)				725,000	11/17/2020
R2004955561		Rockwall	TX		07/22/2021	3.000	268,831						298,702	06/15/2021
A912832		Los Gatos	CA		10/31/2021	10.000	1,970,455						3,800,000	09/28/2021
R2004956486		Jacksonville	FL		11/02/2021	3.000	204,853						231,350	10/26/2021
P2009020479		ROSELLE	IL		01/27/2021	7.125	192,101		(82)				272,000	10/30/2020
P2009022034		Gresham	OR		08/17/2021	5.625	331,490		91				426,000	03/20/2021
A918547		Chula Vista	CA		10/31/2021	7.000	525,000						720,000	08/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956194		Marietta	GA		07/22/2021	3.000	350,894						389,883	06/23/2021
A915949		Pacific Palisades	CA		10/31/2021	7.250	4,006,307						7,000,000	01/08/2020
R2004956013		Hampton	GA		07/22/2021	3.000	304,308						338,120	06/23/2021
A210166		Richmond	VA		10/31/2021	7.000	153,750						205,000	12/23/2019
A430551		Cleveland Heights	OH		10/31/2021	8.500	149,000						220,000	02/12/2021
R2004956153		Locust Grove	GA		07/22/2021	3.000	266,957						296,619	06/23/2021
A918810		Winnetka	CA		11/22/2021	8.000	917,401						3,100,000	06/28/2021
A918364		Los Angeles	CA		10/31/2021	8.000	842,540						2,550,000	08/09/2021
P2009023094		Staten Island	NY		12/28/2021	4.750	544,578		(6)				700,000	10/14/2021
A370182		Cleveland	TN		10/31/2021	7.500	172,100						230,000	10/28/2021
P2009020539		FREDERICK	MD		02/02/2021	6.750	250,619		(106)				291,000	12/30/2020
R2004956188		Hampton	GA		07/22/2021	3.000	214,329						238,144	06/23/2021
A210287		Richmond	VA		10/31/2021	8.000	241,040						850,000	10/28/2021
R2004955972		Dacula	GA		07/22/2021	3.000	310,253						344,726	06/23/2021
P2008802560		Penngrove	CA		08/14/2020	4.990	623,900						1,040,000	02/17/2020
R2004955662		Dallas	TX		07/22/2021	3.000	258,615						287,351	06/15/2021
R2004956330		Snellville	GA		07/22/2021	3.000	209,582						232,869	06/23/2021
P2009022084		Torrance	CA		08/17/2021	6.375	423,891		(109)				1,035,000	04/21/2021
R2004956615		Jacksonville	FL		11/02/2021	3.000	236,913						267,196	10/26/2021
P2009021376		Middle Village	NY		05/28/2021	5.750	611,787		(546)				780,000	12/15/2020
A350177		Leeds	AL		10/31/2021	8.000	126,723						200,000	10/28/2021
R2004956295		Powder Springs	GA		07/22/2021	3.000	311,808						346,454	06/23/2021
A918491		Oceanside	CA		10/31/2021	7.000	1,000,000						1,450,000	08/02/2021
A430626		Painesville	OH		10/31/2021	8.000	275,974						380,000	10/28/2021
R2004956663		Wesley Chapel	FL		12/08/2021	3.940	347,140						390,045	11/29/2021
R2004955528		Dallas	TX		07/22/2021	3.000	265,764						295,294	06/15/2021
A460079		New Chicago	IN		10/31/2021	7.800	154,492						215,000	08/25/2017
P2009021909		Las Vegas	NY		07/30/2021	5.625	310,473		(172)				450,000	04/15/2021
A370227		Memphis	TN		11/22/2021	8.000	157,120						245,000	10/21/2021
P1912016619		Queen Creek	AZ		06/25/2020	7.875	371,021		(5,858)				492,000	12/18/2019
A918841		Imperial Beach	CA		10/31/2021	7.000	585,000						875,000	10/28/2021
A918150		Sacramento	CA		10/31/2021	7.750	344,000						430,000	05/19/2021
R2004956694		Lithonia	GA		12/23/2021	4.150	300,409						337,538	12/13/2021
R2004956435		Jacksonville	FL		11/02/2021	3.000	88,575						101,329	10/26/2021
A270395		Charlotte	NC		10/31/2021	7.000	320,000						400,000	10/28/2021
A880464		Las Vegas	NV		10/31/2021	9.750	830,761						1,370,000	12/24/2019
A916247		West Hollywood	CA		10/31/2021	8.750	4,329,475						5,830,000	02/23/2021
A170705		Somerville	NJ		10/31/2021	8.000	238,500						340,000	01/13/2021
P2009021872		North Caldwell	NJ		07/30/2021	6.000	1,162,220		(623)				1,700,000	03/09/2021
R2004955772		Mt. Juliet	TN		07/22/2021	3.000	333,543						370,604	06/23/2021
R2004955795		Murfreesboro	TN		07/22/2021	3.000	310,198						344,665	06/23/2021
A917645		Dana Point	CA		10/31/2021	8.500	2,100,000						2,800,000	02/16/2021
P2009020391		Shutesbury	MA		01/29/2021	5.750	246,538		(281)				395,000	09/08/2020
A850343		Tucson	AZ		10/31/2021	7.000	163,250						275,000	09/24/2021
R2004956296		Powder Springs	GA		07/22/2021	3.000	244,976						272,196	06/23/2021
R2004956159		Locust Grove	GA		07/22/2021	3.000	269,620						299,578	06/23/2021
R2004956101		Locust Grove	GA		07/22/2021	3.000	270,108						300,120	06/23/2021
A916081		Los Angeles	CA		10/31/2021	11.000	474,500						950,000	02/19/2020
A320851		Sarasota	FL		10/31/2021	9.000	305,150						500,000	10/28/2021
P2009020604		HAMPTON	VA		03/12/2021	5.500	280,049		62				352,000	01/11/2021
R2004955971		Dacula	GA		07/22/2021	3.000	283,774						315,305	06/23/2021
P2009021781		Ladson	SC		07/15/2021	4.625	198,571		646				300,000	06/15/2021
P2009021923		Bronx	NY		07/30/2021	6.000	315,536		(168)				650,000	02/24/2021
R2004956032		Hampton	GA		07/22/2021	3.000	304,820						338,689	06/23/2021
R2004955993		Douglasville	GA		07/22/2021	3.000	198,961						221,068	06/23/2021
R2004956240		McDonough	GA		07/22/2021	3.000	323,815						359,795	06/23/2021
R2004956189		Mableton	GA		07/22/2021	3.000	355,734						395,260	06/23/2021
A600165		Lansing	IL		10/31/2021	7.775	417,189						770,000	09/28/2020
P2009020517		DETROIT	MI		02/02/2021	6.875	520,940		(296)				600,000	11/03/2020
A430556		Columbus	OH		10/31/2021	10.000	204,616						310,000	07/19/2021
A430634		Willard	OH		10/31/2021	9.000	519,001						990,007	10/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A320888		Saint Petersburg	FL		10/31/2021	7.500	400,650						635,000	05/25/2021
P2009021588		Dix Hills	NY		06/29/2021	5.500	591,859		(457)				760,000	12/30/2020
R2004956103		Locust Grove	GA		07/22/2021	3.000	265,712						295,236	06/23/2021
A170766		Phillipsburg Town	NJ		10/31/2021	7.500	166,500						225,000	08/05/2021
R2004956600		Jacksonville	FL		11/02/2021	3.000	163,343						184,931	10/26/2021
P2009020356		New York	NY		01/29/2021	6.000	486,023		(3,214)				875,000	08/03/2020
A830007		Mullan	ID		10/31/2021	8.000	130,817						285,000	10/28/2021
A918371		Los Angeles	CA		10/31/2021	8.000	540,000						1,150,000	07/08/2021
P2009020579		MAGNA	UT		02/24/2021	5.990	214,594		(116)				284,000	12/31/2020
R2004955846		Smyrna	TN		07/22/2021	3.000	372,034						413,372	06/23/2021
R2004956598		Jacksonville	FL		11/02/2021	3.000	172,827						195,535	10/26/2021
A320963		Jacksonville	FL		10/31/2021	7.500	86,250						115,000	10/28/2021
R2004956087		Lithonia	GA		07/22/2021	3.000	210,912						234,347	06/23/2021
R2004956255		McDonough	GA		07/22/2021	3.000	298,838						332,043	06/23/2021
R2004956377		Union City	GA		07/22/2021	3.000	194,334						215,927	06/23/2021
A880902		Las Vegas	NV		11/22/2021	8.000	156,150						240,000	05/27/2021
A303139		Griffin	GA		10/31/2021	7.000	128,300						190,000	08/27/2021
P2009020312		Renton	WA		12/30/2020	4.625	686,225		(995)				980,000	10/17/2020
R2004956652		Cypress	TX		12/08/2021	3.920	254,001						285,394	11/19/2021
A870025		Albuquerque	NM		11/22/2021	8.750	119,970						200,000	09/22/2021
P2009021873		Malba	NY		07/30/2021	5.500	1,338,526		(455)				2,200,000	02/25/2021
P2009020093		Brooklyn	NY		12/18/2020	5.125	517,739		(571)				817,000	01/16/2020
A880822		Las Vegas	NV		10/31/2021	7.000	385,200						485,000	09/27/2021
P2009021618		Brandon	FL		06/29/2021	5.500	189,126		(146)				240,000	03/05/2021
P2009021407		New Hampton	NY		05/28/2021	6.000	312,029		(85)				485,000	12/21/2020
A917710		Twin Peaks	CA		10/31/2021	8.500	318,750						425,002	04/04/2021
P2002018021		Sunnyvale	CA		06/25/2020	4.875	1,177,304		585				2,240,000	02/12/2020
P2009021334		Orlando	FL		05/28/2021	6.000	115,705		(101)				262,000	11/05/2020
R2004956390		Fort Worth	TX		11/02/2021	3.880	277,245						311,511	10/15/2021
P2009021875		Orlando	FL		07/30/2021	5.375	134,549		1,974				306,000	04/01/2021
A430515		Cleveland Heights	OH		10/31/2021	9.000	130,900						175,000	08/13/2020
A918094		Santa Clarita	CA		10/31/2021	9.000	2,855,130						11,850,000	06/15/2021
P2009020646		VICTORVILLE	CA		03/26/2021	5.625	140,264		(103)				190,000	02/27/2021
P2009020263		Santa Margarita	CA		12/30/2020	5.250	428,731		(590)				515,000	10/09/2020
A880918		Las Vegas	NV		11/22/2021	7.000	413,948						520,000	09/17/2021
R2004956136		Locust Grove	GA		07/22/2021	3.000	242,799						269,777	06/23/2021
P2009020214		Fort Myers	FL		12/30/2020	5.250	265,173		(280)				330,000	10/30/2020
R2004956221		McDonough	GA		07/22/2021	3.000	216,619						240,688	06/23/2021
A917817		San Rafael	CA		10/31/2021	8.000	549,300						800,000	05/28/2021
R2004956316		Snellville	GA		07/22/2021	3.000	268,152						297,947	06/23/2021
A321026		Clearwater	FL		10/31/2021	7.500	287,500						450,000	10/28/2021
A303112		Monticello	GA		10/31/2021	7.000	106,700						185,000	07/29/2021
P2009022132		University Place	WA		08/17/2021	5.750	754,831		(393)				960,000	04/27/2021
A270388		Greensboro	NC		10/31/2021	8.000	93,750						125,000	10/28/2021
R2004956120		Locust Grove	GA		07/22/2021	3.000	279,584						310,649	06/23/2021
A917935		San Diego	CA		10/31/2021	7.500	1,953,609						2,500,000	04/07/2021
R2004955646		Fort Worth	TX		07/22/2021	3.000	248,058						275,621	06/15/2021
A150216		Allentown	PA		10/31/2021	8.000	260,000						325,000	10/28/2021
A150219		Pottstown	PA		11/22/2021	8.000	103,032						155,000	07/22/2021
P1912016931		San Diego	CA		06/25/2020	4.750	474,250		236				725,000	12/13/2019
R2004955820		Nashville	TN		07/22/2021	3.000	293,791						326,435	06/23/2021
A918444		Los Angeles	CA		10/31/2021	8.500	775,925						2,700,000	09/13/2021
R2004956586		Jacksonville	FL		11/02/2021	3.000	153,575						174,008	10/26/2021
P1911015549		Garden Ridge	TX		06/25/2020	4.990	322,705		324				1,200,000	11/14/2019
A918782		Hawthorne	CA		10/31/2021	7.500	653,850						850,000	10/04/2021
R2004956004		Fairburn	GA		07/22/2021	3.000	265,010						294,456	06/23/2021
A430649		Chillicothe	OH		10/31/2021	9.000	152,910						230,000	10/28/2021
R2004955676		Antioch	TN		07/22/2021	3.000	331,936						368,818	06/23/2021
A210295		Richmond	VA		10/31/2021	8.000	296,385						840,001	10/28/2021
A918493		Cameron Park	CA		10/31/2021	7.250	389,421						620,000	08/10/2021
R2004955838		Old Hickory	TN		07/22/2021	3.000	310,829						345,366	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A630419		Independence	MO		10/31/2021	7.750	44,700						110,000	08/05/2021
P2009021920		McKinney	TX		07/30/2021	5.500	235,657		(134)				322,000	04/14/2021
A916415		Oxnard	CA		10/31/2021	9.000	1,517,966						2,500,000	05/25/2020
R2004956437		Jacksonville	FL		11/02/2021	3.000	162,817						184,346	10/26/2021
P2009020205		Boise	ID		12/30/2020	5.500	208,018		(237)				335,000	10/07/2020
A917796		Tarzana	CA		10/31/2021	8.750	2,317,500						3,250,000	04/21/2021
A918525		Oakland	CA		10/31/2021	8.250	1,169,500						2,100,000	10/28/2021
A980150		Spokane	WA		10/31/2021	8.000	318,750						425,000	10/13/2021
P2002017990		La Puente	CA		06/25/2020	6.375	509,568		222				1,190,000	02/08/2020
R2004956011		Hampton	GA		07/22/2021	3.000	199,649						221,833	06/23/2021
A918163		Walnut Creek	CA		10/31/2021	8.000	913,700						1,450,000	06/21/2021
A600452		Wilmette	IL		10/31/2021	8.000	431,250						575,000	03/08/2021
R2004955655		Dallas	TX		07/22/2021	3.000	194,709						216,344	06/15/2021
A730070		Tulsa	OK		10/31/2021	8.000	90,000						120,000	10/28/2021
R2004956616		Jacksonville	FL		11/02/2021	3.000	163,262						184,840	10/26/2021
R2004955504		Mesquite	TX		07/22/2021	3.000	250,290						278,101	06/15/2021
A321048		Bradenton	FL		11/22/2021	7.500	290,250						475,000	07/29/2021
A917496		Sylmar	CA		10/31/2021	9.000	193,011						800,000	01/12/2021
A303197		Atlanta	GA		11/22/2021	7.000	100,300						165,000	08/17/2021
A320960		Miami	FL		10/31/2021	9.000	254,150						355,000	09/29/2021
A170764		Middlesex	NJ		10/31/2021	8.000	270,000						440,000	09/14/2021
A918762		San Diego	CA		10/31/2021	7.000	725,000						1,500,000	10/06/2021
A980141		Kirkland	WA		10/31/2021	8.000	1,281,270						3,900,000	10/28/2021
A660069		Kansas City	KS		10/31/2021	7.750	78,000						155,000	05/12/2021
R2004956421		Jacksonville	FL		11/02/2021	3.000	102,633						117,048	10/26/2021
R2004956311		Riverdale	GA		07/22/2021	3.000	210,374						233,749	06/23/2021
A320924		Poinciana	FL		10/31/2021	8.500	251,166						1,895,000	08/19/2021
A270297		Statesville	NC		10/31/2021	9.000	81,717						260,000	10/28/2021
R2004956340		Conyers	GA		07/22/2021	3.000	237,845						273,455	06/23/2021
A321022		Largo	FL		10/31/2021	8.500	761,500						1,050,000	10/28/2021
P2009021326		Boca Raton	FL		05/28/2021	5.875	536,171		(477)				2,150,000	10/14/2020
A320952		Melbourne	FL		10/31/2021	8.250	103,500						175,000	10/01/2021
R2004955975		Dallas	GA		07/22/2021	3.000	292,167						324,630	06/23/2021
A210155		Richmond	VA		10/31/2021	7.000	262,500						350,000	01/21/2021
R2004955897		College Park	GA		07/22/2021	3.000	234,233						260,259	06/23/2021
A170746		Middlesex	NJ		10/31/2021	8.000	283,500						410,000	08/30/2021
P2009020416		New Hyde Park	NY		01/29/2021	6.250	703,443		(766)				965,000	08/20/2020
R2004956551		Jacksonville	FL		11/02/2021	3.000	127,584						144,945	10/26/2021
A916585		Sacramento	CA		10/31/2021	8.000	202,500						290,000	04/25/2020
P2009020382		Bayonne	NJ		01/29/2021	6.375	484,439		(521)				650,000	09/11/2020
R2004956293		Powder Springs	GA		07/22/2021	3.000	298,770						331,967	06/23/2021
P2009020540		LA QUINTA	CA		02/09/2021	6.750	797,597		(406)				927,000	01/06/2021
A430632		Mansfield	OH		10/31/2021	9.000	143,173						200,000	09/01/2021
R2004955612		Forest Hill	TX		07/22/2021	3.000	198,274						220,305	06/15/2021
R2004955658		Dallas	TX		07/22/2021	3.000	187,599						208,444	06/15/2021
A918959		Los Angeles	CA		11/22/2021	8.000	630,000						1,075,000	09/15/2021
A918286		Westminster	CA		10/31/2021	9.000	2,986,250						4,925,000	07/05/2021
R2004955949		Covington	GA		07/22/2021	3.000	201,825						224,250	06/23/2021
P2009021965		Moncks Corner	SC		07/30/2021	4.625	205,129		606				310,000	06/22/2021
R2004955529		Mesquite	TX		07/22/2021	3.000	296,430						329,367	06/15/2021
A915927		Van Nuys	CA		10/31/2021	9.500	1,959,476						4,250,000	12/21/2019
A350187		Montgomery	AL		10/31/2021	7.250	93,185						210,000	10/14/2021
P2009021580		Yorktown Heights	NY		06/29/2021	5.500	520,836		(402)				660,000	02/16/2021
P2009020274		Pasadena	MD		12/30/2020	5.750	464,001		(608)				600,000	10/27/2020
P1912016529		River Vale	NJ		06/25/2020	6.875	446,700		538				650,000	11/05/2019
A917889		Thousand Oaks	CA		10/31/2021	7.500	598,500						840,000	04/13/2021
R2004956575		Jacksonville	FL		11/02/2021	3.000	169,124						191,395	10/26/2021
R2004956336		Snellville	GA		07/22/2021	3.000	248,320						275,912	06/23/2021
R2004956097		Lithonia	GA		07/22/2021	3.000	244,267						271,408	06/23/2021
P2009020498		LEHIGH ACRES	FL		02/02/2021	7.250	141,807		(77)				185,000	09/11/2020
A917600		Van Nuys	CA		10/31/2021	8.500	389,630						900,000	02/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A980144		Yacolt	WA		10/31/2021	8.000	204,300						355,000	10/28/2021
P2009020009		Santa Monica	CA		12/16/2020	4.250	1,973,527		(296)				2,900,000	10/01/2020
A917751		San Anselmo	CA		10/31/2021	8.500	1,280,000						2,000,000	08/03/2021
A918175		Vallejo	CA		10/31/2021	8.000	382,500						510,000	06/21/2021
R2004956318		Snellville	GA		07/22/2021	3.000	262,342						291,492	06/23/2021
A270445		Burlington	NC		10/31/2021	8.000	112,000						140,000	10/28/2021
A916478		Venice	CA		10/31/2021	8.750	3,130,250						5,450,000	08/06/2020
R2004956513		Jacksonville	FL		11/02/2021	3.000	114,384						130,188	10/26/2021
A430616		Plymouth	OH		10/31/2021	8.000	909,000						1,490,001	10/28/2021
R2004956045		Jonesboro	GA		07/22/2021	3.000	216,035						240,039	06/23/2021
A170768		Fords	NJ		10/31/2021	7.500	229,500						320,000	09/17/2021
P2009022041		Oregon City	OR		08/17/2021	5.625	611,803		(324)				775,000	04/01/2021
R2004956002		Fairburn	GA		07/22/2021	3.000	271,440						301,601	06/23/2021
A370222		Andersonville	TN		11/22/2021	7.500	65,700						140,000	05/17/2021
A430567		Columbus	OH		10/31/2021	8.000	153,920						210,000	06/18/2021
P2009021357		Whitestone	NY		05/28/2021	5.500	820,770		(6,882)				1,325,000	11/18/2020
A210228		Locust Grove	VA		10/31/2021	9.000	414,601						600,000	03/11/2021
A917761		Fremont	CA		10/31/2021	7.500	630,000						1,010,000	04/05/2021
P2009021414		Surfside	FL		05/28/2021	6.000	1,737,404		(1,513)				2,200,000	01/21/2021
R2004956261		McDonough	GA		07/22/2021	3.000	288,213						320,237	06/23/2021
R2004955578		Ft Worth	TX		07/22/2021	3.000	255,536						283,929	06/15/2021
P2002017634		Orlando	FL		06/25/2020	4.875	177,795		88				355,000	01/20/2020
P2009020128		Flushing	NY		12/18/2020	6.250	163,835		(152)				290,000	03/02/2020
R2004956461		Jacksonville	FL		11/02/2021	3.000	109,679						124,927	10/26/2021
A303047		Rockmart	GA		10/31/2021	7.000	48,250						90,000	05/05/2021
P2009020378		Beaufort	SC		01/29/2021	5.250	230,423		(485)				389,000	09/14/2020
A600344		Chicago	IL		10/31/2021	8.990	57,168						100,000	10/14/2020
A917985		Los Angeles	CA		10/31/2021	8.000	1,350,000						1,800,000	04/27/2021
P2009021381		Dacula	GA		05/28/2021	6.125	154,026		(132)				226,000	12/15/2020
A630383		Kansas City	MO		10/31/2021	9.000	116,250						155,000	02/11/2021
R2004955703		Goodlettsville	TN		07/22/2021	3.000	306,300						340,334	06/23/2021
A270392		Charlotte	NC		10/31/2021	7.000	207,000						260,000	10/28/2021
R2004956649		Cypress	TX		12/08/2021	3.920	219,775						246,938	11/17/2021
A918402		Los Angeles	CA		10/31/2021	8.000	1,571,493						4,250,000	08/26/2021
P2009020209		Hutchinson Island	FL		12/30/2020	6.000	259,143		578				355,000	10/28/2020
A370199		Memphis	TN		10/31/2021	8.000	150,000						200,000	10/28/2021
R2004956056		Lawrenceville	GA		07/22/2021	3.000	336,290						373,656	06/23/2021
P2009023090		Buffalo	NY		12/28/2021	5.500	136,949		(1)				180,000	10/05/2021
R2004956595		Jacksonville	FL		11/02/2021	3.000	162,854						184,384	10/26/2021
R2004956382		Villa Rica	GA		07/22/2021	3.000	246,879						274,311	06/23/2021
P2009021886		Honolulu	HI		07/30/2021	5.875	418,077		(2,800)				1,325,000	03/30/2021
P2009021964		Fayetteville	AR		07/30/2021	4.625	212,341		628				347,000	06/09/2021
A630435		Kansas City	MO		10/31/2021	7.250	412,500						550,000	08/18/2021
A630424		Kansas City	MO		10/31/2021	7.750	94,634						168,000	06/23/2021
A918213		Garden Grove	CA		10/31/2021	8.500	686,000						1,175,000	06/03/2021
P2009021406		Santa Ana	CA		05/28/2021	5.750	364,215		(327)				700,000	01/21/2021
P2009021374		Happy Valley	OR		05/28/2021	5.625	343,708		725				575,000	12/31/2020
A303110		Decatur	GA		10/31/2021	7.000	115,500						165,000	07/26/2021
A918637		Rio Linda	CA		10/31/2021	8.500	288,000						410,000	08/31/2021
P2009020200		Henrico	VA		12/30/2020	5.875	193,542		(212)				287,000	09/24/2020
R2004956459		Jacksonville	FL		11/02/2021	3.000	171,122						193,632	10/26/2021
A303179		Douglasville	GA		11/22/2021	7.000	108,800						240,000	10/28/2021
R2004955468		Mesquite	TX		07/22/2021	3.000	193,248						214,720	06/15/2021
P2009022115		Miami	FL		08/17/2021	5.750	368,853		(192)				870,000	04/30/2021
A880892		North Las Vegas	NV		10/31/2021	7.000	248,000						310,000	10/28/2021
P2009020271		Sonoma	CA		12/30/2020	6.500	785,408		(958)				1,775,000	10/27/2020
P2009020360		Villa Park	IL		01/29/2021	6.625	99,974		(105)				160,000	08/03/2020
A980124		Kirkland	WA		10/31/2021	8.000	1,312,500						1,750,000	06/02/2021
A917727		Los Angeles	CA		10/31/2021	8.500	1,688,400						3,600,000	04/14/2021
R2004955520		Dallas	TX		07/22/2021	3.000	220,744						245,272	06/15/2021
R2004955624		Arlington	TX		07/22/2021	3.000	258,208						286,898	06/15/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A850370		Phoenix	AZ		10/31/2021	8.000	963,001						1,290,001	09/01/2021
A350145		Birmingham	AL		10/31/2021	7.750	41,100						90,000	04/27/2021
P2009020564		WEST LINN	OR		02/24/2021	5.875	613,345		(151)				900,000	12/18/2020
A918344		San Diego	CA		10/31/2021	7.500	990,350						1,300,000	07/05/2021
A210231		Richmond	VA		10/31/2021	8.250	199,290						300,000	01/22/2021
A270357		High Point	NC		10/31/2021	8.000	82,500						110,000	10/28/2021
A918903		Lancaster	CA		10/31/2021	8.250	225,000						350,000	10/28/2021
A880764		Las Vegas	NV		10/31/2021	8.500	150,750						210,000	09/27/2021
A430579		Shaker Heights	OH		10/31/2021	8.000	298,250						625,000	05/28/2021
A850351		Tucson	AZ		10/31/2021	7.000	158,750						285,000	09/22/2021
A918300		San Leandro	CA		10/31/2021	7.500	645,000						950,000	08/09/2021
R2004955629		Arlington	TX		07/22/2021	3.000	275,144						305,716	06/15/2021
A700044		New Orleans	LA		10/31/2021	8.000	169,863						275,000	12/03/2020
R2004956593		Jacksonville	FL		11/02/2021	3.000	201,210						227,273	10/26/2021
R2004956142		Locust Grove	GA		07/22/2021	3.000	257,584						286,205	06/23/2021
A918979		Spring Valley	CA		11/22/2021	7.000	450,000						730,000	02/23/2021
R2004955781		Murfreesboro	TN		07/22/2021	3.000	285,024						316,694	06/23/2021
R2004956394		Jacksonville	FL		11/02/2021	3.000	163,978						185,644	10/26/2021
R2004955910		Conyers	GA		07/22/2021	3.000	218,514						242,794	06/23/2021
R2004956507		Jacksonville	FL		11/02/2021	3.000	181,176						204,874	10/26/2021
R2004956085		Lithonia	GA		07/22/2021	3.000	228,834						254,261	06/23/2021
A270188		Greensboro	NC		10/31/2021	8.250	87,165						125,000	08/13/2021
A917789		Oakland	CA		10/31/2021	8.000	1,021,500						1,400,000	07/01/2021
R2004955647		Fort Worth	TX		07/22/2021	3.000	250,647						278,497	06/15/2021
P2009020229		Milton	GA		01/14/2021	4.625	954,728		(47)				1,210,000	08/28/2020
A917812		Newcastle	CA		10/31/2021	8.000	841,300						1,150,000	03/29/2021
P2009021604		Brooklyn	NY		06/29/2021	5.875	626,141		(466)				930,000	01/04/2021
A918837		San Diego	CA		10/31/2021	7.000	710,000						950,000	10/28/2021
R2004955776		Murfreesboro	TN		07/22/2021	3.000	292,886						325,429	06/23/2021
P2009020080		Portsmouth	NH		12/18/2020	5.375	77,817		995				250,000	10/24/2019
A917020		La Quinta	CA		10/31/2021	8.500	1,170,528						2,750,000	10/04/2020
P4200210699		Landing	NJ		06/25/2020	5.625	308,802		143				380,000	02/22/2020
P2009023128		ELMHURST	NY		12/28/2021	5.250	181,561		(2)				250,000	11/01/2021
P2009020302		Mojave	CA		12/30/2020	6.249	114,104		(143)				155,000	09/21/2020
A916150		Bell Gardens	CA		10/31/2021	8.500	870,777						1,200,000	09/13/2020
R2004956524		Jacksonville	FL		11/02/2021	3.000	119,456						135,860	10/26/2021
R2004956276		McDonough	GA		07/22/2021	3.000	205,209						228,010	06/23/2021
R2004956127		Locust Grove	GA		07/22/2021	3.000	242,803						269,782	06/23/2021
R2004955984		Douglasville	GA		07/22/2021	3.000	237,121						263,468	06/23/2021
R2004956289		Powder Springs	GA		07/22/2021	3.000	265,005						294,451	06/23/2021
A918100		San Carlos	CA		10/31/2021	8.000	1,275,000						1,700,000	05/20/2021
A150209		Villanova	PA		10/31/2021	8.500	190,912						425,000	10/04/2021
A880631		Las Vegas	NV		10/31/2021	7.000	193,500						275,000	10/28/2021
P2009020621		CARTHAGE	TX		03/26/2021	6.750	177,967		(88)				230,000	12/29/2020
P4200210627		Santa Ana	CA		06/25/2020	5.875	526,300		226				720,000	02/17/2020
P2009020480		Kyle	TX		02/09/2021	8.125	218,204		(95)				285,000	12/09/2020
A918465		El Cajon	CA		10/31/2021	8.000	144,963						650,000	07/29/2021
R2004955488		Dallas	TX		07/22/2021	3.000	209,730						233,034	06/15/2021
A320973		Ocala	FL		10/31/2021	7.000	78,300						145,000	09/24/2021
P2009020574		Clarksburg	MD		02/24/2021	6.990	340,630		(187)				500,000	01/08/2021
A350192		Athens	AL		10/31/2021	8.000	60,393						192,500	09/15/2021
R2004955485		Balch Springs	TX		07/22/2021	3.000	205,845						228,717	06/15/2021
A170726		Jersey City	NJ		10/31/2021	8.000	903,500						1,700,000	04/15/2021
P2009021472		Gresham	OR		05/28/2021	5.875	520,010		(4,966)				674,000	02/10/2021
A350216		Huntsville	AL		11/22/2021	8.000	97,399						180,000	12/16/2020
R2004956091		Lithonia	GA		07/22/2021	3.000	222,735						247,484	06/23/2021
P2009021360		Bronx	NY		05/28/2021	6.000	444,853		(388)				650,000	11/11/2020
R2004956168		Locust Grove	GA		07/22/2021	3.000	286,989						318,877	06/23/2021
A918887		San Marcos	CA		10/31/2021	7.000	654,000						905,000	10/28/2021
A210270		Richmond	VA		10/31/2021	7.500	132,000						210,000	08/12/2021
R2004955907		Conyers	GA		07/22/2021	3.000	222,206						246,896	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955637		Fort Worth	TX		07/22/2021	3.000	246,792						274,214	06/15/2021
R2004955493		Mesquite	TX		07/22/2021	3.000	301,970						335,523	06/15/2021
P2001017339		Wesley Chapel	FL		06/25/2020	6.500	219,194		95				296,000	12/23/2019
A430644		Cuyahoga Falls	OH		10/31/2021	8.500	108,750						145,000	10/28/2021
A880813		Las Vegas	NV		10/31/2021	7.000	324,000						410,000	10/28/2021
R2004956260		McDonough	GA		07/22/2021	3.000	289,092						321,214	06/23/2021
A918406		Somis	CA		10/31/2021	8.750	889,500						1,700,000	08/02/2021
A980127		Seattle	WA		10/31/2021	8.000	765,000						1,100,000	05/18/2021
A320943		Port Charlotte	FL		10/31/2021	9.000	160,650						215,000	10/28/2021
A918157		Fullerton	CA		10/31/2021	8.500	582,000						1,100,000	05/21/2021
R2004956123		Locust Grove	GA		07/22/2021	3.000	280,719						311,910	06/23/2021
P2009021568		Sulphur	LA		06/29/2021	6.375	216,026		(2,048)				278,000	02/22/2021
A270390		Charlotte	NC		10/31/2021	7.000	216,000						270,000	10/28/2021
R2004955576		Fort Worth	TX		07/22/2021	3.000	267,640						297,378	06/15/2021
P2009021615		Kailua	HI		06/29/2021	5.500	316,016		(244)				1,003,572	02/08/2021
R2004956454		Jacksonville	FL		11/02/2021	3.000	169,019						191,281	10/26/2021
R2004956302		Rex	GA		07/22/2021	3.000	202,312						224,792	06/23/2021
A630460		Independence	MO		10/31/2021	7.250	47,092						130,000	09/09/2021
P2009020199		Hillsboro	OR		12/30/2020	5.990	840,948		(915)				1,150,000	09/08/2020
A918685		Oakland	CA		10/31/2021	8.500	379,314						2,150,000	10/28/2021
R2004956465		Jacksonville	FL		11/02/2021	3.000	98,698						112,648	10/26/2021
A917079		Los Angeles	CA		10/31/2021	8.500	1,383,664						3,100,000	10/12/2020
P2009021902		Deland	FL		07/30/2021	5.625	326,898		(220)				512,000	04/10/2021
A160046		Bridgeport	CT		10/31/2021	11.000	210,000						380,000	09/08/2020
A321012		Tampa	FL		10/31/2021	7.500	310,500						420,000	10/28/2021
P2009021431		Greenwood Lake	NY		05/28/2021	5.375	262,877		(238)				400,000	10/14/2020
R2004956678		Tavares	FL		12/23/2021	3.910	268,572						301,766	12/13/2021
A321008		Melbourne	FL		10/31/2021	8.250	179,991						285,000	10/28/2021
A917903		Burbank	CA		10/31/2021	7.500	700,000						1,200,000	04/27/2021
A917104		Sylmar	CA		10/31/2021	9.000	492,877						800,000	10/13/2020
P2009020407		Rochester	NY		01/29/2021	6.500	117,721		(125)				175,000	08/04/2020
A918041		Los Angeles	CA		10/31/2021	8.000	1,275,000						1,700,000	05/06/2021
A320847		Fernandina Beach	FL		10/31/2021	8.500	175,000						475,000	10/28/2021
R2004956329		Snellville	GA		07/22/2021	3.000	234,447						260,497	06/23/2021
A917327		Pacific Palisades	CA		10/31/2021	8.000	4,355,620						13,500,000	12/28/2020
A918623		Van Nuys	CA		10/31/2021	9.000	751,450						1,025,000	09/05/2021
R2004956545		Jacksonville	FL		11/02/2021	3.000	147,884						167,644	10/26/2021
A303027		Riverdale	GA		10/31/2021	7.000	123,750						165,000	03/24/2021
P2009021476		Havertown	PA		05/28/2021	6.125	293,132		(133)				405,000	02/03/2021
R2004955828		Nashville	TN		07/22/2021	3.000	258,677						287,419	06/23/2021
A918947		Woodland Hills	CA		11/22/2021	7.250	1,125,000						2,000,000	10/18/2021
R2004956130		Locust Grove	GA		07/22/2021	3.000	245,920						273,245	06/23/2021
A918567		Crestline	CA		10/31/2021	10.000	355,999						490,000	08/16/2021
R2004956630		Jacksonville	FL		11/02/2021	3.000	107,556						122,551	10/26/2021
A880898		North Las Vegas	NV		10/31/2021	7.000	292,500						380,000	10/28/2021
A918606		San Diego	CA		10/31/2021	7.000	870,000						1,200,000	08/28/2021
R2004956348		Stockbridge	GA		07/22/2021	3.000	217,497						241,664	06/23/2021
A302631		Griffin	GA		10/31/2021	9.000	30,850						50,000	03/16/2020
A918889		San Diego	CA		10/31/2021	7.000	564,375						710,000	10/28/2021
P2009020218		Brownsburg	IN		12/30/2020	6.000	443,123		(482)				560,000	10/28/2020
A302872		Forest Park	GA		10/31/2021	8.500	56,250						75,000	09/15/2020
R2004955560		Fort Worth	TX		07/22/2021	3.000	221,026						245,585	06/15/2021
P2009021917		Kings Point	NY		07/30/2021	4.750	1,926,311		(1,152)				3,616,000	02/24/2021
A750911		Killeen	TX		10/31/2021	8.000	56,440						83,000	08/26/2021
P2009023077		Lake Worth	FL		12/28/2021	5.250	385,946		(4)				465,000	10/27/2021
A980075		Seattle	WA		10/31/2021	8.500	1,046,015						3,270,000	10/28/2021
R2004956283		Oxford	GA		07/22/2021	3.000	198,512						220,569	06/23/2021
P2009021627		Sunny Isles Beach	FL		06/29/2021	6.250	861,955		(7,827)				1,300,000	03/04/2021
P2009020303		Ypsilanti	MI		12/30/2020	5.250	187,459		(257)				300,000	09/21/2020
R2004956212		McDonough	GA		07/22/2021	3.000	215,917						239,908	06/23/2021
R2004955717		Hermitage	TN		07/22/2021	3.000	312,845						347,606	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A918655		San Diego	CA		10/31/2021	7.000	625,500						900,000	09/09/2021
P2009020497		DALLAS	TX		01/27/2021	7.625	226,891		(122)				290,000	12/08/2020
P2009022068		Golden	CO		08/17/2021	5.750	447,893		(233)				875,000	04/09/2021
A630474		Kansas City	MO		10/31/2021	7.250	112,500						150,000	09/27/2021
R2004956200		Marietta	GA		07/22/2021	3.000	317,104						352,338	06/23/2021
P2009020516		HOUSTON	TX		02/09/2021	5.625	179,219		(130)				330,000	11/30/2020
P2009020268		Fillmore	CA		12/30/2020	3.750	455,928		(711)				620,000	11/09/2020
A190023		New Castle	DE		10/31/2021	8.000	97,700						220,000	09/28/2021
P2001017459		Temple City	CA		06/25/2020	6.300	578,678		1,198				860,000	01/17/2020
R2004955810		Nashville	TN		07/22/2021	3.000	416,953						463,282	06/23/2021
A917633		Los Angeles	CA		10/31/2021	8.500	941,228						1,650,000	03/29/2021
R2004955927		Covington	GA		07/22/2021	3.000	211,151						234,613	06/23/2021
P2009022099		Oakland Park	FL		08/17/2021	6.250	163,853		(81)				280,000	03/11/2021
A915252		West Hollywood	CA		10/31/2021	8.000	3,448,662						6,250,000	11/15/2019
P2009020572		Baltimore	MD		02/24/2021	6.750	177,533		(90)				210,000	12/30/2020
R2004955594		Waxahachie	TX		07/22/2021	3.000	254,585						282,873	06/15/2021
P2009020096		Cedarhurst	NY		12/18/2020	5.750	606,117		(3,335)				1,140,000	11/26/2019
R2004955732		La Vergne	TN		07/22/2021	3.000	295,335						328,151	06/23/2021
P2009020216		Franklin	WI		12/30/2020	6.250	356,515		(379)				425,000	11/05/2020
P2009023070		Fuquay Varina	NC		12/28/2021	4.625	373,496		(4)				450,000	11/09/2021
P2009020079		Rego Park	NY		12/18/2020	5.750	338,412		(335)				555,000	10/22/2019
R2004956227		McDonough	GA		07/22/2021	3.000	283,652						315,169	06/23/2021
R2004955609		Mansfield	TX		07/22/2021	3.000	263,748						293,054	06/15/2021
R2004956298		Powder Springs	GA		07/22/2021	3.000	275,884						306,538	06/23/2021
A915675		Compton	CA		10/31/2021	8.000	279,000						430,000	01/09/2020
R2004956602		Jacksonville	FL		11/02/2021	3.000	204,199						230,615	10/26/2021
A880785		Las Vegas	NV		10/31/2021	7.000	580,000						725,000	10/12/2021
A918537		Seal Beach	CA		10/31/2021	8.000	720,000						1,120,000	09/01/2021
A918445		Richmond	CA		10/31/2021	8.000	346,500						535,000	08/09/2021
R2004955500		Forney	TX		07/22/2021	3.000	234,157						260,175	06/15/2021
A600465		Berwyn	IL		10/31/2021	8.000	234,625						380,000	05/26/2021
A210173		Richmond	VA		10/31/2021	7.000	73,000						130,000	02/19/2020
A917911		Los Angeles	CA		10/31/2021	8.500	1,038,727						2,000,000	04/28/2021
P2009023136		Staten Island	NY		12/28/2021	5.250	440,725		(5)				531,000	09/30/2021
R2004956522		Jacksonville	FL		11/02/2021	3.000	157,966						178,922	10/26/2021
A320912		Sarasota	FL		10/31/2021	9.000	506,250						675,000	10/28/2021
A918827		Vista	CA		10/31/2021	7.500	445,000						650,000	10/28/2021
A270397		Charlotte	NC		10/31/2021	7.000	284,000						355,000	10/28/2021
R2004956067		Lawrenceville	GA		07/22/2021	3.000	328,673						365,193	06/23/2021
R2004955692		Franklin	TN		07/22/2021	3.000	417,475						463,862	06/23/2021
A918350		(La Jolla) San Diego	CA		10/31/2021	8.000	1,797,000						3,375,000	10/28/2021
A210293		Richmond	VA		10/31/2021	8.000	1						310,000	10/28/2021
R2004956216		McDonough	GA		07/22/2021	3.000	283,133						314,593	06/23/2021
A916353		Santa Barbara	CA		10/31/2021	8.000	716,000						1,750,000	04/04/2020
A918471		Santa Barbara	CA		10/31/2021	8.500	3,392,359						5,750,000	08/27/2021
R2004956494		Jacksonville	FL		11/02/2021	3.000	215,981						243,793	10/26/2021
A917971		Culver City	CA		10/31/2021	8.000	1,275,000						1,700,000	04/19/2021
A880899		Henderson	NV		10/31/2021	7.500	750,000						1,000,000	10/28/2021
A320903		Poinciana	FL		10/31/2021	8.500	365,397						2,730,000	07/20/2021
R2004955842		Smyrna	TN		07/22/2021	3.000	263,970						293,301	06/23/2021
P2009020473		LAS VEGAS	NV		01/27/2021	4.875	604,094		(392)				700,000	12/07/2020
A303170		Forest Park	GA		10/31/2021	7.000	77,000						110,000	09/30/2021
P2009020349		JACKSONVILLE	FL		12/30/2020	5.375	521,922		(535)				580,000	11/10/2020
P2009020439		JACKSONVILLE	FL		01/14/2021	6.625	273,265		(176)				335,000	11/12/2020
P2009021552		Katy	TX		06/29/2021	6.125	268,709		(1,094)				368,000	02/24/2021
R2004955639		Fort Worth	TX		07/22/2021	3.000	248,994						276,661	06/15/2021
A370197		Memphis	TN		10/31/2021	8.000	78,750						105,000	09/24/2021
R2004955951		Covington	GA		07/22/2021	3.000	179,559						199,510	06/23/2021
A916872		La Mesa	CA		10/31/2021	8.000	387,000						520,000	09/19/2021
A918572		Los Angeles	CA		10/31/2021	8.500	922,500						1,525,000	10/28/2021
A270439		Winston Salem	NC		11/22/2021	7.000	224,000						280,000	10/25/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A321056		Lakeland	FL		11/22/2021	7.000	162,000						295,000	08/16/2021
R2004955986		Douglasville	GA		07/22/2021	3.000	226,211						251,346	06/23/2021
R2004956270		McDonough	GA		07/22/2021	3.000	289,579						321,755	06/23/2021
P2009020565		HAGERSTOWN	MD		02/24/2021	6.875	330,606		(194)				405,000	01/07/2021
A916477		Los Angeles	CA		10/31/2021	8.500	414,000						650,000	05/18/2020
A918899		Escondido	CA		10/31/2021	7.500	484,551						640,000	10/28/2021
A918368		Coulterville	CA		10/31/2021	8.000	157,250						245,000	10/28/2021
A980128		Seattle	WA		10/31/2021	8.000	880,600						1,270,000	06/17/2021
R2004955602		Waxahachie	TX		07/22/2021	3.000	259,566						288,407	06/15/2021
A918568		Aptos	CA		10/31/2021	8.500	1,273,026						1,850,000	10/28/2021
A630410		Kansas City	MO		10/31/2021	7.750	138,000						215,000	10/28/2021
A917499		Encinitas	CA		10/31/2021	7.500	1,650,000						2,200,000	01/20/2021
R2004956576		Jacksonville	FL		11/02/2021	3.000	167,809						189,924	10/26/2021
A850344		Yuma	AZ		10/31/2021	7.000	101,250						195,000	10/05/2021
A630418		Kansas City	MO		10/31/2021	7.750	44,319						125,000	07/26/2021
R2004955519		Mesquite	TX		07/22/2021	3.000	227,493						252,771	06/15/2021
A630472		Kansas City	MO		10/31/2021	7.250	99,964						135,000	10/28/2021
R2004956682		Arlington	TX		12/23/2021	3.880	291,182						327,171	12/06/2021
R2004955515		Arlington	TX		07/22/2021	3.000	255,214						283,572	06/15/2021
A210296		Richmond	VA		10/31/2021	8.000	1						310,000	10/28/2021
P2009023124		Farmville	VA		12/28/2021	4.750	175,076		(2)				225,500	11/20/2021
P2009020287		Germantown	MD		12/30/2020	6.875	162,288		(171)				215,000	10/31/2020
R2004956354		Stockbridge	GA		07/22/2021	3.000	286,279						318,088	06/23/2021
P2009020298		Las Vegas	NV		12/30/2020	6.375	1,030,794		(344)				1,250,000	10/22/2020
R2004955915		Conyers	GA		07/22/2021	3.000	186,883						207,648	06/23/2021
A918968		Escondido	CA		11/22/2021	7.000	511,000						740,000	10/28/2021
A150214		Reading	PA		10/31/2021	8.000	164,025						240,000	10/28/2021
P2009021612		Elmhurst	NY		06/29/2021	5.375	473,396		(370)				840,000	01/28/2021
A918892		Pomona	CA		11/22/2021	8.750	378,000						570,000	01/26/2021
R2004956206		McDonough	GA		07/22/2021	3.000	278,606						309,563	06/23/2021
P2009020637		Hagerstown	MD		03/26/2021	6.990	136,132		(87)				155,000	01/18/2021
R2004956018		Hampton	GA		07/22/2021	3.000	304,113						337,904	06/23/2021
A980108		Arlington	WA		10/31/2021	8.000	349,740						490,000	03/24/2021
P2001017123		Los Alamitos	CA		06/25/2020	4.990	323,566		159				700,000	12/07/2019
A480404		Royal Oak	MI		10/31/2021	8.500	255,000						380,000	04/06/2021
A840022		Cedar City	UT		10/31/2021	8.000	241,500						310,000	10/28/2021
A370154		Nashville	TN		10/31/2021	7.500	340,000						425,000	09/29/2021
R2004956466		Jacksonville	FL		11/02/2021	3.000	117,011						133,126	10/26/2021
R2004955789		Murfreesboro	TN		07/22/2021	3.000	272,871						303,190	06/23/2021
A460166		South Bend	IN		10/31/2021	6.700	1,053,080						1,443,500	09/28/2021
P2009020097		Orlando	FL		12/18/2020	5.107	132,693		(243)				285,000	12/05/2019
P2009022129		Gainesville	VA		08/17/2021	5.875	222,240		(684)				731,000	04/13/2021
A270314		Jacksonville	NC		10/31/2021	8.000	167,265						250,000	10/28/2021
A880721		North Las Vegas	NV		10/31/2021	8.500	319,500						525,000	06/28/2021
P2002802520		Pomona	CA		06/25/2020	6.750	367,309		154				545,000	01/08/2020
P2009020462		West hills	CA		01/27/2021	4.990	795,478		(122)				1,040,000	10/24/2020
A918030		Hinkley	CA		10/31/2021	7.500	105,000						200,000	04/29/2021
A190024		Wilmington	DE		10/31/2021	8.000	173,500						355,000	09/24/2021
P2009020309		Pasadena	MD		12/30/2020	6.124	254,634		(322)				305,000	10/31/2020
R2004955648		Fort Worth	TX		07/22/2021	3.000	249,581						277,313	06/15/2021
P2009022081		Stockholm	NJ		08/17/2021	6.000	187,627		(95)				274,000	04/21/2021
A918586		Los Angeles	CA		11/22/2021	8.500	598,067						2,350,000	09/14/2021
A210203		Richmond	VA		10/31/2021	8.000	74,250						150,000	08/19/2021
R2004956413		Jacksonville	FL		11/02/2021	3.000	129,375						146,951	10/26/2021
A980152		Seattle	WA		10/31/2021	7.500	640,000						1,160,000	09/28/2021
A918779		San Diego	CA		10/31/2021	7.500	469,250						590,000	10/28/2021
A320904		Sorrento	FL		10/31/2021	8.000	399,500						600,000	08/06/2021
A918806		San Diego	CA		10/31/2021	7.000	1,400,000						2,350,000	10/28/2021
R2004956499		Jacksonville	FL		11/02/2021	3.000	149,236						169,160	10/26/2021
A270248		Thomasville	NC		10/31/2021	8.000	86,250						115,000	06/22/2021
A917568		Menifee	CA		10/31/2021	8.000	229,500						435,000	10/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009022118		Hanover	PA		08/17/2021	5.750	553,279		(288)				702,000	04/20/2021
P2009021390		Hidden Valley Lake	CA		05/28/2021	6.750	390,729		(294)				532,000	12/14/2020
R2004955878		Atlanta	GA		07/22/2021	3.000	269,244						299,161	06/23/2021
A918949		Los Angeles	CA		11/22/2021	7.000	873,000						1,150,000	10/22/2021
A600405		Oak Park	IL		10/31/2021	9.000	264,000						450,000	07/22/2020
R2004956257		McDonough	GA		07/22/2021	3.000	190,266						211,407	06/23/2021
A320932		Jacksonville	FL		10/31/2021	7.000	81,000						130,000	10/28/2021
P2009020598		DUNDALK	MD		03/12/2021	6.500	165,822		(99)				190,000	01/15/2021
R2004955818		Nashville	TN		07/22/2021	3.000	238,024						264,472	06/23/2021
P2009023130		Brooklyn	NY		12/28/2021	5.000	819,555		(70)				995,000	10/12/2021
A918763		San Diego	CA		10/31/2021	7.500	392,000						590,000	09/28/2021
A917994		Los Angeles	CA		10/31/2021	8.500	425,000						775,000	05/19/2021
R2004955758		La Vergne	TN		07/22/2021	3.000	328,222						364,692	06/23/2021
A430575		Cleveland Heights	OH		10/31/2021	8.000	147,957						265,000	06/15/2021
R2004955899		College Park	GA		07/22/2021	3.000	266,384						295,983	06/23/2021
P2009020308		San Mateo	CA		12/30/2020	5.500	1,145,677		(1,538)				1,865,000	11/03/2020
A303050		Atlanta	GA		10/31/2021	7.000	80,550						130,000	05/01/2021
P2009020259		Modesto	CA		12/30/2020	7.125	159,343		(88)				420,000	11/05/2020
R2004956470		Jacksonville	FL		11/02/2021	3.000	226,910						256,014	10/26/2021
P2009020315		Denver	CO		12/30/2020	5.750	506,920		(198)				650,000	10/08/2020
P2009020585		Fort Lupton	CO		03/12/2021	4.375	627,418		(392)				725,000	01/11/2021
R2004956128		Locust Grove	GA		07/22/2021	3.000	376,263						418,071	06/23/2021
A750929		Austin	TX		10/31/2021	7.500	382,500						650,000	10/08/2021
R2004956106		Locust Grove	GA		07/22/2021	3.000	272,785						303,095	06/23/2021
R2004956353		Stockbridge	GA		07/22/2021	3.000	245,661						272,957	06/23/2021
P1912016824		Santa Clarita	CA		06/25/2020	5.990	229,457		104				490,000	12/21/2019
P2009021967		West Columbia	SC		07/30/2021	4.625	142,928		422				207,000	06/29/2021
P2009021369		San Jacinto	CA		05/28/2021	6.375	286,143		(125)				385,000	01/02/2021
R2004956266		McDonough	GA		07/22/2021	3.000	286,323						318,137	06/23/2021
A917924		Redwood City	CA		10/31/2021	8.000	1,162,500						1,550,000	04/21/2021
P2009021400		Key West	FL		05/28/2021	5.375	1,394,350		(8,150)				2,335,000	12/08/2020
A918846		Carlsbad	CA		11/22/2021	7.500	1,273,500						1,875,000	08/30/2021
P2009021623		Fountain Valley	CA		06/29/2021	6.375	475,728		(173)				704,000	02/11/2021
R2004956646		Hampton	GA		12/08/2021	4.150	315,528						354,526	11/17/2021
A460256		New Haven	IN		10/31/2021	8.750	94,500						160,000	10/28/2021
A630451		Independence	MO		10/31/2021	7.250	42,174						170,000	10/28/2021
A918877		La Mesa	CA		10/31/2021	7.000	687,300						900,000	10/28/2021
A918507		Hidden Hills	CA		10/31/2021	8.000	5,200,000						6,750,000	09/23/2021
R2004955835		Old Hickory	TN		07/22/2021	3.000	375,837						417,597	06/23/2021
R2004955892		Austell	GA		07/22/2021	3.000	234,444						260,494	06/23/2021
A918413		Los Angeles	CA		10/31/2021	7.250	526,491						725,000	07/22/2021
A320899		Port Charlotte	FL		10/31/2021	9.000	461,250						615,000	10/28/2021
P2009020269		Acton	CA		12/30/2020	5.375	704,231		(956)				845,000	11/04/2020
P2009021563		Stephenville	TX		06/29/2021	6.375	667,908		(217)				1,050,000	02/18/2021
A150213		Philadelphia	PA		10/31/2021	8.000	532,800						750,000	10/28/2021
A917456		San Diego	CA		10/31/2021	7.500	928,500						1,950,000	12/25/2020
P2009020077		Corona	NY		12/18/2020	5.875	142,582		(138)				225,000	10/03/2019
A270431		Rural Hall	NC		11/22/2021	7.000	252,000						315,000	10/28/2021
P2009020557		PITTSBURG	CA		02/24/2021	6.500	354,211		(181)				430,000	11/30/2020
R2004955458		Dallas	TX		07/22/2021	3.000	208,687						231,875	06/15/2021
R2004956202		Marietta	GA		07/22/2021	3.000	285,641						317,379	06/23/2021
A750936		Waco	TX		10/31/2021	8.000	132,000						165,000	10/28/2021
R2004956379		Union City	GA		07/22/2021	3.000	249,845						277,606	06/23/2021
R2004956286		Peachtree City	GA		07/22/2021	3.000	300,362						333,736	06/23/2021
R2004956599		Jacksonville	FL		11/02/2021	3.000	91,597						104,705	10/26/2021
R2004955950		Covington	GA		07/22/2021	3.000	179,638						199,598	06/23/2021
P2009020451		CYPRESS	TX		01/14/2021	6.990	312,519		(69)				419,000	10/02/2020
P2009020535		NEW CASTLE	DE		02/24/2021	6.375	114,093		(49)				155,000	11/04/2020
R2004955683		Antioch	TN		07/22/2021	3.000	322,155						354,479	06/23/2021
R2004955793		Murfreesboro	TN		07/22/2021	3.000	335,699						372,999	06/23/2021
P2009021477		Torrance	CA		05/28/2021	6.250	191,908		(162)				260,000	02/18/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955573		Arlington	TX		07/22/2021	3.000	306,620						340,689	06/15/2021
P2009020418		Miami	FL		01/29/2021	5.500	519,789		(605)				1,080,000	10/06/2020
R2004955471		Terrell	TX		07/22/2021	3.000	215,582						239,536	06/15/2021
P2009020272		Temecula	CA		12/30/2020	5.500	917,030		(1,230)				1,100,000	09/10/2020
A918815		Visalia	CA		10/31/2021	8.500	150,750						285,000	10/28/2021
A630445		Kansas City	MO		10/31/2021	7.000	87,500						170,000	07/31/2021
A630468		Kansas City	MO		10/31/2021	7.000	54,000						130,000	09/27/2021
R2004956679		Brandon	FL		12/23/2021	3.940	294,108						330,458	12/09/2021
A918643		San Marcos	CA		10/31/2021	7.500	651,681						875,000	09/02/2021
A210298		Richmond	VA		10/31/2021	7.500	117,000						146,500	10/28/2021
R2004955821		Nashville	TN		07/22/2021	3.000	303,938						337,709	06/23/2021
A270487		Concord	NC		11/22/2021	7.000	256,000						320,000	10/21/2021
A918638		Oakland	CA		10/31/2021	8.000	450,000						675,000	10/05/2021
P2009020176		Paradise Valley	AZ		12/30/2020	5.125	2,465,488		(244)				3,113,000	10/28/2020
P2009021617		Las Vegas	NV		06/29/2021	5.625	318,679		(205)				440,000	03/15/2021
A918752		San Diego	CA		10/31/2021	7.000	500,000						625,000	09/24/2021
P2009021867		Providence	RI		07/30/2021	6.375	284,709		(143)				475,000	01/12/2021
R2004956648		Kissimmee	FL		12/08/2021	3.910	291,701						327,754	11/17/2021
P1908013748		Dublin	OH		06/25/2020	5.750	574,565		267				670,000	08/20/2019
R2004955641		Fort Worth	TX		07/22/2021	3.000	247,733						275,259	06/15/2021
R2004955870		White House	TN		07/22/2021	3.000	450,788						500,876	06/23/2021
P2009021562		Glen Head	NY		06/29/2021	5.500	1,207,392		(933)				1,729,000	01/27/2021
A303095		Atlanta	GA		10/31/2021	7.000	171,300						255,000	07/12/2021
A303129		Chickamauga	GA		10/31/2021	7.500	112,300						180,000	09/01/2021
R2004956141		Locust Grove	GA		07/22/2021	3.000	262,452						291,614	06/23/2021
R2004955844		Smyrna	TN		07/22/2021	3.000	387,336						430,374	06/23/2021
A320948		Saint Petersburg	FL		10/31/2021	9.000	186,150						300,000	10/05/2021
P2009020359		Duluth	GA		01/29/2021	5.625	193,515		(230)				320,000	09/10/2020
R2004956107		Locust Grove	GA		07/22/2021	3.000	284,316						315,907	06/23/2021
A918831		San Diego	CA		10/31/2021	7.000	603,000						850,000	10/28/2021
R2004956658		Charlotte	NC		12/08/2021	4.120	322,752						362,643	11/22/2021
A350171		Montgomery	AL		10/31/2021	7.250	93,750						125,000	08/17/2021
P4200110242		Fountain Hills	AZ		06/25/2020	6.625	232,479		(2,112)				930,000	02/10/2020
P2009020289		Westlake	OH		12/30/2020	4.990	110,319		(155)				156,000	10/21/2020
A918741		San Diego	CA		10/31/2021	7.000	490,000						700,000	10/06/2021
P2009023072		Bronx	NY		12/28/2021	5.250	618,603		(7)				860,000	07/20/2021
A321007		Orlando	FL		10/31/2021	8.000	117,900						200,000	10/28/2021
A320916		Valrico	FL		10/31/2021	7.500	387,300						525,000	10/28/2021
R2004955518		Mesquite	TX		07/22/2021	3.000	226,312						251,458	06/15/2021
A303153		Atlanta	GA		10/31/2021	7.000	62,900						110,000	09/20/2021
A918131		Menlo Park	CA		10/31/2021	8.000	1,943,122						4,000,000	06/29/2021
R2004955806		Murfreesboro	TN		07/22/2021	3.000	348,253						386,948	06/23/2021
R2004955622		Arlington	TX		07/22/2021	3.000	259,808						288,676	06/15/2021
A918504		North Highlands	CA		10/31/2021	7.250	318,750						425,000	09/16/2021
A270201		Charlotte	NC		10/31/2021	8.500	189,450						260,000	04/28/2021
P2009020417		Hicksville	NY		01/29/2021	6.000	546,465		(609)				700,000	08/28/2020
A600479		Marengo	IL		10/31/2021	8.000	146,290						350,000	09/22/2021
A9172130		Los Angeles	CA		10/31/2021	24.000	327,683						3,500,000	12/23/2020
R2004956475		Jacksonville	FL		11/02/2021	3.000	85,297						97,663	10/26/2021
P2009020435		SNELLVILLE	GA		01/14/2021	6.125	228,747		(142)				253,000	11/04/2020
R2004955678		Antioch	TN		07/22/2021	3.000	315,783						350,871	06/23/2021
R2004956453		Jacksonville	FL		11/02/2021	3.000	127,328						144,662	10/26/2021
P2001017551		Raleigh	NC		06/25/2020	4.750	341,528		172				452,000	01/17/2020
A210244		Richmond	VA		10/31/2021	7.500	87,300						120,000	02/09/2021
P2009020384		New York	NY		01/29/2021	5.500	155,754		(181)				420,000	08/24/2020
A918254		North Hollywood	CA		10/31/2021	8.500	570,000						1,000,000	06/22/2021
P2009021553		WESTON	FL		06/29/2021	6.000	940,564		(692)				1,200,000	01/26/2021
A270268		Thomasville	NC		10/31/2021	8.000	63,750						85,000	08/04/2021
R2004956440		Jacksonville	FL		11/02/2021	3.000	158,571						179,598	10/26/2021
A321051		St. Petersburg	FL		11/22/2021	9.000	217,685						390,000	06/02/2021
A918127		Downey	CA		10/31/2021	8.000	543,750						825,000	05/24/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020164		Manteca	CA		12/16/2020	6.500	309,772		250				415,000	11/06/2020
P2009020595		PARSIPPANY-TROY HILLS	NJ		03/12/2021	7.250	224,357		(133)				430,000	01/07/2021
R2004956132		Locust Grove	GA		07/22/2021	3.000	244,513						271,682	06/23/2021
A850325		Tucson	AZ		10/31/2021	7.000	113,750						205,000	10/11/2021
A918904		North Hollywood Area Los Ange	CA		11/22/2021	8.000	776,550						2,850,000	01/13/2021
A350194		Huntsville	AL		10/31/2021	8.000	94,957						170,000	10/28/2021
A320940		Hialeah	FL		10/31/2021	9.000	323,000						435,000	10/28/2021
P2009022122		Boca Raton	FL		08/17/2021	5.875	118,149		(698)				170,000	04/08/2021
P2009022117		Seatac	WA		08/17/2021	5.125	473,914		(262)				600,000	04/27/2021
A880724		Henderson	NV		10/31/2021	7.000	225,000						285,000	06/28/2021
A918743		Vallejo	CA		10/31/2021	8.000	330,750						560,000	10/28/2021
A917970		Encino	CA		10/31/2021	7.500	4,062,406						9,250,000	05/12/2021
R2004956183		Hampton	GA		07/22/2021	3.000	215,147						239,053	06/23/2021
A915877		Harbor City	CA		10/31/2021	8.500	1,572,663						2,700,000	12/07/2019
P2009021925		Miami	FL		07/30/2021	5.625	367,953		(204)				540,000	04/02/2021
A918311		San Diego	CA		10/31/2021	7.500	1,005,500						1,300,000	07/04/2021
P2009020124		Bethel Island	CA		12/18/2020	5.107	576,285		(651)				872,000	02/17/2020
P4200210777		Wellington	FL		06/25/2020	7.250	94,270		38				189,000	02/15/2020
R2004955933		Covington	GA		07/22/2021	3.000	245,215						272,462	06/23/2021
R2004955825		Nashville	TN		07/22/2021	3.000	269,208						299,120	06/23/2021
A880797		Las Vegas	NV		10/31/2021	7.000	720,000						900,000	09/10/2021
A750941		Katy	TX		11/22/2021	8.000	236,000						295,000	05/04/2021
P2002018000		Mammoth Lakes	CA		06/25/2020	5.750	147,391		922				315,000	01/29/2020
P2009021893		Rialto	CA		07/30/2021	5.250	330,996		(190)				420,000	04/06/2021
A918573		La Jolla	CA		10/31/2021	8.000	1,900,000						3,000,000	08/27/2021
A916751		Walnut Creek	CA		10/31/2021	8.750	1,803,176						3,300,000	11/03/2020
A630395		Grandview	MO		10/31/2021	9.000	91,800						130,000	05/07/2021
R2004955926		Covington	GA		07/22/2021	3.000	167,329						185,922	06/23/2021
R2004955769		Madison	TN		07/22/2021	3.000	279,061						310,068	06/23/2021
P2009020476		SANTA ROSA	CA		01/27/2021	6.250	431,616		(246)				530,000	12/08/2020
A370210		Athens	TN		10/31/2021	7.500	64,350						140,000	10/28/2021
R2004955765		Madison	TN		07/22/2021	3.000	307,829						342,033	06/23/2021
P2009023123		Lynnwood	WA		12/28/2021	4.875	1,083,146		(4)				1,305,000	11/09/2021
A750909		Houston	TX		10/31/2021	9.000	140,850						200,000	05/04/2021
A430517		Shaker Heights	OH		10/31/2021	9.000	111,350						180,000	09/08/2020
A918657		San Marcos	CA		10/31/2021	7.500	640,000						800,000	09/13/2021
A660095		Overland Park	KS		11/22/2021	8.000	256,400						325,000	10/09/2021
R2004955601		Dallas	TX		07/22/2021	3.000	272,404						302,672	06/15/2021
R2004956066		Lawrenceville	GA		07/22/2021	3.000	337,159						374,622	06/23/2021
P2009021420		Albany	NY		05/28/2021	5.625	153,203		(138)				292,000	01/08/2021
A350151		Graysville	AL		10/31/2021	8.000	11,233						105,000	06/21/2021
R2004955548		Waxahachie	TX		07/22/2021	3.000	288,306						320,341	06/15/2021
P2009021338		Brooklyn	NY		05/28/2021	5.875	444,312		(393)				675,000	11/18/2020
R2004956207		McDonough	GA		07/22/2021	3.000	274,876						305,418	06/23/2021
A430643		Middleburg Heights	OH		10/31/2021	8.500	213,718						285,000	10/28/2021
A210273		Richmond	VA		10/31/2021	7.500	60,000						80,000	07/04/2021
A170792		Edison	NJ		10/31/2021	8.000	198,000						375,000	09/21/2021
R2004955481		Terrell	TX		07/22/2021	3.000	228,281						253,646	06/15/2021
R2004955579		Arlington	TX		07/22/2021	3.000	254,831						283,146	06/15/2021
A500039		Des Moines	IA		10/31/2021	8.500	123,300						180,000	10/12/2021
R2004956242		McDonough	GA		07/22/2021	3.000	211,023						234,470	06/23/2021
R2004956030		Hampton	GA		07/22/2021	3.000	303,548						337,276	06/23/2021
R2004955592		Waxahachie	TX		07/22/2021	3.000	249,554						277,283	06/15/2021
A918389		Oakland	CA		10/31/2021	8.000	1,039,942						1,950,000	10/28/2021
R2004955551		Dallas	TX		07/22/2021	3.000	247,626						275,141	06/15/2021
P2009022032		North Venice	FL		08/17/2021	5.375	157,788		(86)				300,000	03/09/2021
P2009020267		Fairfield	CA		12/30/2020	6.125	722,514		(932)				830,000	11/05/2020
P2009020614		Denver	CO		03/26/2021	5.375	958,841		(542)				1,300,000	12/04/2020
A850356		Tucson	AZ		10/31/2021	7.000	175,500						290,000	09/23/2021
A918776		Burlingame	CA		10/31/2021	7.500	1,939,069						11,550,000	10/28/2021
P2009021891		Freeport	NY		07/30/2021	5.250	309,980		(178)				525,000	12/08/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956112		Locust Grove	GA		07/22/2021	3.000	275,368						305,965	06/23/2021
A915618		Hidden Hills	CA		10/31/2021	7.500	6,205,000						11,000,000	12/17/2019
R2004955852		Smyrna	TN		07/22/2021	3.000	291,808						324,232	06/23/2021
R2004955782		Murfreesboro	TN		07/22/2021	3.000	480,025						533,362	06/23/2021
P2009020137		Monmouth Beach	NJ		12/18/2020	6.500	266,176		(242)				455,000	03/05/2020
R2004955973		Dacula	GA		07/22/2021	3.000	298,011						331,124	06/23/2021
R2004956122		Locust Grove	GA		07/22/2021	3.000	247,465						274,962	06/23/2021
R2004955834		Nashville	TN		07/22/2021	3.000	521,578						579,532	06/23/2021
A630480		Warrensburg	MO		10/31/2021	9.000	117,000						175,000	10/28/2021
A850207		Lake Havasu City	AZ		10/31/2021	10.000	283,450						800,000	02/18/2020
R2004955696		Gallatin	TN		07/22/2021	3.000	237,676						264,085	06/23/2021
A918866		San Diego	CA		10/31/2021	7.000	660,000						875,000	10/28/2021
R2004956290		Powder Springs	GA		07/22/2021	3.000	235,695						261,884	06/23/2021
R2004956517		Jacksonville	FL		11/02/2021	3.000	187,868						212,358	10/26/2021
P2009020157		Auburn	WA		12/16/2020	8.125	337,184		(177)				610,000	10/30/2020
P2009021608		College Point	NY		06/29/2021	5.250	942,398		(746)				1,284,000	02/08/2021
R2004956683		Covington	GA		12/23/2021	4.150	244,806						275,063	12/03/2021
R2004955486		Balch Springs	TX		07/22/2021	3.000	210,180						233,534	06/15/2021
A630371		Saint Louis	MO		10/31/2021	7.750	64,800						100,000	12/30/2020
A850278		Sierra Vista	AZ		10/31/2021	7.750	57,500						150,000	05/10/2021
A880916		Las Vegas	NV		11/22/2021	7.000	341,891						480,000	10/28/2021
R2004956356		Stockbridge	GA		07/22/2021	3.000	192,231						213,590	06/23/2021
R2004955719		Hermitage	TN		07/22/2021	3.000	279,900						311,000	06/23/2021
A270435		Charlotte	NC		11/22/2021	7.000	248,000						310,000	04/12/2021
A430576		Brooklyn	OH		10/31/2021	8.500	116,250						155,000	05/28/2021
R2004955783		Murfreesboro	TN		07/22/2021	3.000	312,854						347,616	06/23/2021
P2009020606		Derby	KS		03/12/2021	5.750	240,547		(165)				260,000	01/15/2021
A918212		Sacramento	CA		10/31/2021	8.500	575,663						975,000	06/29/2021
R2004956133		Locust Grove	GA		07/22/2021	3.000	245,708						273,009	06/23/2021
R2004956073		Lithonia	GA		07/22/2021	3.000	245,960						273,289	06/23/2021
A916499		West Linda	CA		10/31/2021	8.000	97,500						150,000	04/27/2020
R2004955616		Fort Worth	TX		07/22/2021	3.000	209,826						233,140	06/15/2021
P2009020610		BELLEVILLE	NJ		03/12/2021	6.125	312,120		(207)				408,000	12/08/2020
P1912016979		Norco	CA		06/25/2020	4.375	578,598		293				765,000	12/10/2019
R2004955634		Fort Worth	TX		07/22/2021	3.000	246,921						274,357	06/15/2021
R2004956542		Jacksonville	FL		11/02/2021	3.000	118,728						135,043	10/26/2021
R2004955474		Ennis	TX		07/22/2021	3.000	254,709						283,011	06/15/2021
A850329		Tucson	AZ		10/31/2021	7.000	150,000						200,000	09/28/2021
R2004956339		Snellville	GA		07/22/2021	3.000	298,906						332,118	06/23/2021
R2004956148		Locust Grove	GA		07/22/2021	3.000	273,382						303,758	06/23/2021
P2009020596		Littleton	CO		03/12/2021	6.375	222,692		(134)				317,000	01/20/2021
A270294		Oak Island	NC		10/31/2021	7.000	202,500						255,000	10/28/2021
A918345		San Francisco	CA		10/31/2021	8.750	2,188,491						4,100,000	10/28/2021
P2009020442		PALM BEACH GARDENS	FL		01/14/2021	5.990	231,735		(145)				401,000	11/28/2020
P2001017374		Gresham	OR		06/25/2020	6.500	200,136		200				304,250	01/24/2020
A916878		Redwood City	CA		10/31/2021	8.500	1,546,921						2,850,000	08/19/2020
P2009020376		Melville	NY		01/29/2021	6.125	1,353,557		(1,490)				2,000,000	09/01/2020
R2004955618		Fort Worth	TX		07/22/2021	3.000	226,517						251,686	06/15/2021
A918691		San Diego	CA		10/31/2021	7.500	985,303						1,250,000	09/14/2021
A918171		Long Beach	CA		10/31/2021	8.500	795,000						1,060,001	07/26/2021
A210207		Richmond	VA		10/31/2021	9.000	144,600						215,000	10/12/2021
A918798		Sacramento	CA		11/22/2021	8.500	723,173						1,700,000	06/24/2021
A918227		Richmond	CA		10/31/2021	8.000	343,800						490,000	06/17/2021
A730067		Oklahoma City	OK		10/31/2021	8.000	82,500						110,000	09/24/2021
A918540		Moorpark	CA		10/31/2021	7.750	206,953						600,000	08/18/2021
P2009021332		Miramar	FL		05/28/2021	5.625	65,933		(151)				350,000	12/03/2020
R2004956622		Jacksonville	FL		11/02/2021	3.000	188,644						213,222	10/26/2021
A350183		Pinson	AL		10/31/2021	8.000	129,505						265,000	09/03/2021
A918594		San Bernardino	CA		10/31/2021	8.500	225,000						375,000	08/27/2021
R2004955778		Murfreesboro	TN		07/22/2021	3.000	315,687						350,764	06/23/2021
R2004956079		Lithonia	GA		07/22/2021	3.000	241,480						268,312	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A915872		Sacramento	CA		10/31/2021	9.000	252,000						340,000	12/27/2019
R2004956618		Jacksonville	FL		11/02/2021	3.000	149,345						169,278	10/26/2021
R2004955693		Gallatin	TN		07/22/2021	3.000	268,164						297,961	06/23/2021
R2004955726		La Vergne	TN		07/22/2021	3.000	297,605						330,673	06/23/2021
P2001017359		Roxbury	CT		06/25/2020	5.625	510,982		238				1,000,000	12/19/2019
P2009021379		Ossining	NY		05/28/2021	6.500	263,712		(218)				385,000	09/22/2020
R2004955572		Rockwall	TX		07/22/2021	3.000	216,054						240,061	06/15/2021
A918712		Lawndale	CA		10/31/2021	8.000	730,000						1,100,000	10/28/2021
A600369		Oak Forest	IL		10/31/2021	12.000	140,000						220,000	12/10/2019
A918882		29 Palms	CA		11/22/2021	7.000	153,270						290,000	04/14/2021
P2009020640		MIAMI	FL		03/12/2021	5.625	298,689		(180)				365,000	12/11/2020
R2004956560		Jacksonville	FL		11/02/2021	3.000	128,299						145,744	10/26/2021
P2009020152		Crowley	TX		12/16/2020	6.750	289,849		(182)				364,000	10/13/2020
R2004955473		Burleson	TX		07/22/2021	3.000	244,305						271,451	06/15/2021
A917828		Thousand Oaks	CA		10/31/2021	7.500	657,000						1,075,000	03/23/2021
R2004955611		Mansfield	TX		07/22/2021	3.000	246,897						274,331	06/15/2021
A918931		San Diego	CA		10/31/2021	7.000	600,000						750,000	10/28/2021
R2004956581		Jacksonville	FL		11/02/2021	3.000	186,615						210,953	10/26/2021
A320869		Sarasota	FL		10/31/2021	9.000	441,150						760,000	10/28/2021
A880914		Las Vegas	NV		11/22/2021	7.000	831,250						1,425,000	08/04/2021
A918870		San Jose	CA		11/22/2021	7.500	1,232,051						3,250,000	04/15/2021
R2004955847		Smyrna	TN		07/22/2021	3.000	284,139						315,710	06/23/2021
P2009020061		Miami	FL		12/18/2020	5.500	171,618		(671)				351,000	07/13/2019
R2004955741		La Vergne	TN		07/22/2021	3.000	291,452						323,836	06/23/2021
R2004956331		Snellville	GA		07/22/2021	3.000	218,595						242,884	06/23/2021
R2004956182		Loganville	GA		07/22/2021	3.000	291,970						324,412	06/23/2021
R2004956088		Lithonia	GA		07/22/2021	3.000	221,823						246,471	06/23/2021
A320984		Jacksonville	FL		10/31/2021	7.000	54,000						100,000	10/28/2021
A918508		South Pasadena	CA		10/31/2021	8.000	1,507,500						2,400,000	08/17/2021
R2004955756		La Vergne	TN		07/22/2021	3.000	310,389						344,877	06/23/2021
P2009021598		Sag Harbor	NY		06/29/2021	5.000	1,103,928		(894)				1,466,000	02/16/2021
R2004955475		Burleson	TX		07/22/2021	3.000	254,257						282,508	06/15/2021
A916952		Los Angeles	CA		10/31/2021	8.500	2,280,266						2,900,000	09/23/2020
A917672		Los Angeles	CA		10/31/2021	8.500	830,150						2,350,000	03/29/2021
A918498		West Hollywood	CA		10/31/2021	7.000	466,650						635,000	08/23/2021
P2009020652		WOODLAND HILLS	CA		04/09/2021	3.990	1,219,757		(661)				1,900,000	02/14/2021
R2004956328		Snellville	GA		07/22/2021	3.000	279,703						310,782	06/23/2021
A320915		Sarasota	FL		10/31/2021	9.000	373,150						550,000	10/11/2021
A918571		Lake Arrowhead	CA		10/31/2021	8.000	325,350						440,000	08/26/2021
A918783		Palm Desert	CA		10/31/2021	8.000	322,500						430,000	10/28/2021
P2009020481		KING OF PRUSSIA	PA		01/27/2021	6.250	200,266		(119)				285,000	11/19/2020
A918188		Pasadena	CA		10/31/2021	8.500	1,490,893						2,250,000	06/13/2021
A600451		South Holland	IL		10/31/2021	8.000	173,625						240,000	03/23/2021
R2004956070		Lithia Springs	GA		07/22/2021	3.000	242,301						269,224	06/23/2021
A660087		Kansas City	KS		10/31/2021	7.000	61,200						115,000	10/28/2021
P2009021555		Cutler Bay	FL		06/29/2021	5.625	256,163		(1,923)				377,000	01/27/2021
A210147		Richmond	VA		10/31/2021	7.000	93,750						125,000	10/09/2021
A916990		Los Angeles	CA		10/31/2021	9.000	569,850						1,000,000	11/02/2020
R2004955673		Antioch	TN		07/22/2021	3.000	292,484						324,983	06/23/2021
R2004955461		Terrell	TX		07/22/2021	3.000	234,163						260,182	06/15/2021
R2004955476		Mansfield	TX		07/22/2021	3.000	231,003						256,671	06/15/2021
P2009020631		Petaluma	CA		03/26/2021	6.500	1,107,321		(607)				1,350,000	01/20/2021
R2004956580		Jacksonville	FL		11/02/2021	3.000	202,506						228,722	10/26/2021
A850363		Glendale	AZ		10/31/2021	8.500	2,890,000						4,160,002	08/27/2021
R2004956559		Jacksonville	FL		11/02/2021	3.000	188,360						212,905	10/26/2021
A210275		Richmond	VA		10/31/2021	7.500	60,000						80,000	10/28/2021
R2004956414		Jacksonville	FL		11/02/2021	3.000	212,537						239,942	10/26/2021
A918339		Antioch	CA		10/31/2021	8.000	211,500						315,000	08/09/2021
P2009020411		Pinecrest	FL		01/29/2021	5.750	1,380,946		(7,069)				2,000,000	09/01/2020
P2009022064		Concord	NH		08/17/2021	5.500	326,379		(20)				430,000	04/22/2021
P2009021583		Aventura	FL		06/29/2021	5.875	189,669		(1,552)				242,000	03/10/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956224		McDonough	GA		07/22/2021	3.000	225,626						250,696	06/23/2021
A918673		Yorba Linda	CA		10/31/2021	8.500	630,000						840,000	09/08/2021
P2009021405		Maspeth	NY		05/28/2021	6.750	566,757		(6,918)				860,000	02/01/2021
P2009021556		Ocean	NJ		06/29/2021	5.875	363,209		(271)				575,000	02/09/2021
A880897		Las Vegas	NV		10/31/2021	8.000	244,350						330,000	10/28/2021
A980132		Seattle	WA		10/31/2021	8.000	595,000						850,000	06/15/2021
A917948		Lakeside	CA		10/31/2021	7.500	454,500						570,000	04/04/2021
A320831		Brandon	FL		10/31/2021	8.000	226,800						350,000	04/19/2021
P2009023067		Saint Petersburg	FL		12/28/2021	5.375	232,398		(2)				308,000	11/02/2021
A980138		Seattle	WA		10/31/2021	8.000	208,156						345,000	06/17/2021
A880772		Las Vegas	NV		10/31/2021	8.000	183,400						370,000	09/27/2021
A660080		Overland Park	KS		10/31/2021	8.000	244,000						330,000	09/28/2021
A918676		Rancho Cucamonga	CA		11/22/2021	8.000	486,000						650,000	06/17/2021
P2009023091		EFFORT	PA		12/28/2021	4.875	206,979		(2)				301,000	10/30/2021
A303109		Dallas	GA		10/31/2021	7.000	165,750						225,000	07/29/2021
R2004955767		Madison	TN		07/22/2021	3.000	296,309						329,233	06/23/2021
P2009023088		Hartsdale	NY		12/28/2021	5.125	539,494		(6)				665,000	11/06/2021
P2009022047		KILLEEN	TX		08/17/2021	5.500	180,355		(97)				247,000	04/01/2021
P2009020456		Castle Rock	CO		12/16/2020	5.875	518,099		(2,776)				643,000	11/07/2020
R2004955797		Murfreesboro	TN		07/22/2021	3.000	322,459						358,288	06/23/2021
R2004956613		Jacksonville	FL		11/02/2021	3.000	132,553						150,502	10/26/2021
R2004955826		Nashville	TN		07/22/2021	3.000	382,235						424,706	06/23/2021
R2004955985		Douglasville	GA		07/22/2021	3.000	241,413						268,237	06/23/2021
A9183300		La Jolla	CA		10/31/2021	12.000	21,953						6,000,000	10/28/2021
A914965		Los Angeles	CA		10/31/2021	8.000	2,787,200						9,500,000	05/24/2019
R2004956495		Jacksonville	FL		11/02/2021	3.000	192,668						217,725	10/26/2021
P2009020605		LOS ANGELES	CA		03/12/2021	3.875	1,103,164		(141)				2,750,000	12/01/2020
A918807		Lawndale	CA		10/31/2021	7.500	562,500						800,000	10/28/2021
R2004955499		Waxahachie	TX		07/22/2021	3.000	354,136						393,485	06/15/2021
P2009023066		Woodbridge	NJ		12/28/2021	5.250	264,560		(3)				340,000	10/21/2021
A916710		Redwood City	CA		10/31/2021	8.000	1,876,818						3,400,000	09/22/2020
P2009020299		Henderson	NV		12/30/2020	6.625	642,332		(201)				795,000	10/26/2020
P4200110328		Encino	CA		06/25/2020	4.990	1,360,705		668				1,900,000	02/11/2020
A850116		Casa Grande	AZ		10/31/2021	8.025	183,000						244,000	07/18/2018
P2009020534		AMBOY	WA		02/02/2021	6.375	396,688		(217)				497,000	12/15/2020
A917101		Los Angeles	CA		10/31/2021	8.000	1,021,500						1,400,000	10/14/2020
A170748		New Providence	NJ		10/31/2021	8.000	405,300						725,000	06/02/2021
A350142		Thorsby	AL		10/31/2021	8.000	72,352						140,000	07/20/2021
A9179920		Los Angeles	CA		10/31/2021	11.000	125,000						1,650,000	10/01/2021
R2004955533		Forney	TX		07/22/2021	3.000	270,132						300,147	06/15/2021
R2004956393		Jacksonville	FL		11/02/2021	3.000	228,411						257,693	10/26/2021
A630439		Oak Grove	MO		10/31/2021	7.250	255,905						460,000	08/30/2021
A914514		Los Angeles	CA		10/31/2021	8.000	1,028,000						2,150,000	05/17/2021
R2004955615		Arlington	TX		07/22/2021	3.000	283,925						315,473	06/15/2021
A320884		Ocala	FL		10/31/2021	7.750	62,800						130,000	06/21/2021
A918781		Fullerton	CA		11/22/2021	7.000	661,500						890,000	08/06/2021
A915714		Running Springs	CA		10/31/2021	8.000	76,500						225,000	11/05/2019
P2009020645		Dallas	TX		04/09/2021	6.750	146,445		(96)				174,000	01/25/2021
A302768		Fairburn	GA		10/31/2021	8.000	52,700						120,000	06/15/2020
R2004955590		Waxahachie	TX		07/22/2021	3.000	227,889						253,211	06/15/2021
A660076		Louisburg	KS		10/31/2021	9.000	346,860						480,000	08/13/2021
P2009020458		Los Angeles (Altadena Area)	CA		12/30/2020	5.375	1,952,744		(3,396)				2,700,000	11/28/2020
R2004956472		Jacksonville	FL		11/02/2021	3.000	143,098						162,296	10/26/2021
P1912016880		Danville	CA		06/25/2020	5.875	529,836		243				770,000	12/27/2019
P2009020402		Red Bank	NJ		01/29/2021	6.125	386,057		(377)				500,000	09/22/2020
A321017		Fort Pierce	FL		10/31/2021	9.000	170,000						260,000	10/28/2021
R2004955562		Grand Prairie	TX		07/22/2021	3.000	174,108						193,454	06/15/2021
A430610		Galion	OH		10/31/2021	8.000	1,062,302						1,685,001	10/28/2021
R2004956531		Jacksonville	FL		11/02/2021	3.000	196,487						221,992	10/26/2021
A917984		Vallejo	CA		10/31/2021	8.000	364,050						500,000	05/02/2021
R2004956082		Lithonia	GA		07/22/2021	3.000	228,532						253,925	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A303144		Douglasville	GA		10/31/2021	7.000	134,750						200,000	09/01/2021
R2004956608		Jacksonville	FL		11/02/2021	3.000	177,779						201,072	10/26/2021
A210212		Richmond	VA		10/31/2021	9.000	149,590						210,000	10/07/2020
A918048		San Carlos	CA		10/31/2021	8.000	1,387,500						1,850,000	05/09/2021
A660079		Kansas City	KS		10/31/2021	8.000	160,550						225,000	09/21/2021
P2009022038		Greenville	NY		08/17/2021	6.000	236,937		(121)				305,000	11/09/2020
P2009020491		STAFFORD	VA		02/09/2021	6.250	345,911		(183)				430,000	12/03/2020
A460255		Fort Wayne	IN		10/31/2021	8.750	90,118						135,000	10/28/2021
A918397		San Diego	CA		10/31/2021	8.000	1,241,500						1,750,000	07/22/2021
A270381		Charlotte	NC		10/31/2021	7.000	292,000						365,000	10/28/2021
A800065		Pueblo	CO		10/31/2021	8.000	114,750						153,000	10/28/2021
R2004956077		Lithonia	GA		07/22/2021	3.000	247,086						274,541	06/23/2021
R2004955903		Conyers	GA		07/22/2021	3.000	210,014						233,349	06/23/2021
A270325		High Point	NC		10/31/2021	8.000	168,750						225,000	10/28/2021
A880911		Las Vegas	NV		11/22/2021	7.000	109,640						145,000	08/03/2021
R2004956568		Jacksonville	FL		11/02/2021	3.000	201,227						227,292	10/26/2021
A850322		Tucson	AZ		10/31/2021	7.000	125,000						200,000	10/06/2021
A918080		Garden Grove	CA		10/31/2021	8.500	627,000						1,000,000	05/01/2021
A918828		Spring Valley	CA		10/31/2021	7.000	425,100						600,000	10/28/2021
R2004956501		Jacksonville	FL		11/02/2021	3.000	231,223						261,564	10/26/2021
A430614		Willard	OH		10/31/2021	8.000	1,098,000						1,746,002	10/28/2021
A914958		Los Angeles	CA		10/31/2021	9.000	1,760,618						5,800,000	05/10/2019
A980142		Seattle	WA		10/31/2021	7.500	720,000						960,000	10/28/2021
P2009021415		Braintree	MA		05/28/2021	5.750	644,678		(575)				875,000	02/05/2021
R2004955513		Arlington	TX		07/22/2021	3.000	288,846						320,941	06/15/2021
R2004955982		Douglasville	GA		07/22/2021	3.000	201,882						224,314	06/23/2021
P2009020525		CHESAPEAKE	VA		02/09/2021	5.500	204,337		(118)				360,000	12/02/2020
R2004956626		Jacksonville	FL		11/02/2021	3.000	247,508						279,047	10/26/2021
A850328		Tucson	AZ		10/31/2021	7.000	92,750						185,000	10/28/2021
P2009021597		Brooklyn	NY		06/29/2021	5.125	998,995		(800)				3,313,000	01/20/2021
P2002017684		Aurora	CO		06/25/2020	6.250	210,420		592				336,000	02/03/2020
A915830		Redondo Beach	CA		10/31/2021	7.250	859,146						2,700,000	12/27/2019
R2004955636		Fort Worth	TX		07/22/2021	3.000	248,213						275,793	06/15/2021
P2009022059		Douglasville	GA		08/17/2021	5.500	263,396		(140)				479,900	04/21/2021
R2004955865		Spring Hill	TN		07/22/2021	3.000	366,375						407,084	06/23/2021
R2004955880		Atlanta	GA		07/22/2021	3.000	233,345						259,273	06/23/2021
A600444		Homewood	IL		10/31/2021	8.000	206,250						275,000	03/01/2021
A270446		Rural Hall	NC		11/22/2021	7.000	256,000						320,000	10/28/2021
A917641		Los Angeles	CA		10/31/2021	8.500	664,000						950,000	02/10/2021
P1912016939		Destin	FL		06/25/2020	6.375	406,365		178				545,000	12/11/2019
P2009022135		Gresham	OR		08/17/2021	5.625	337,824		(178)				458,000	04/08/2021
R2004955836		Old Hickory	TN		07/22/2021	3.000	297,815						330,906	06/23/2021
R2004955830		Nashville	TN		07/22/2021	3.000	405,638						450,710	06/23/2021
A916495		Panorama City	CA		10/31/2021	8.500	513,900						750,000	04/22/2020
A290084		Honea Path	SC		10/31/2021	7.500	136,100						210,000	10/28/2021
R2004955901		College Park	GA		07/22/2021	3.000	251,498						279,443	06/23/2021
P2009023089		Southampton	NY		12/28/2021	5.000	1,260,549		(14)				2,000,000	11/05/2021
R2004956054		Lawrenceville	GA		07/22/2021	3.000	293,140						325,712	06/23/2021
P2009023104		Plainview	NY		12/28/2021	5.125	514,594		(6)				625,000	10/06/2021
A918479		North Highlands	CA		10/31/2021	7.250	318,750						425,000	07/31/2021
P2009020187		Houston	TX		12/30/2020	6.875	135,267		(86)				186,800	10/26/2020
A917825		Los Angeles	CA		10/31/2021	8.000	1,200,000						1,600,000	04/27/2021
R2004956020		Hampton	GA		07/22/2021	3.000	234,505						260,562	06/23/2021
R2004955657		Arlington	TX		07/22/2021	3.000	257,853						286,504	06/15/2021
P2009020461		Bakersfield	CA		01/27/2021	7.125	328,787		(16)				443,000	12/08/2020
A918891		San Diego	CA		10/31/2021	7.000	970,250						1,350,000	10/28/2021
A917056		Los Angeles	CA		10/31/2021	8.500	488,000						725,000	09/30/2020
P2009023110		Mendham	NJ		12/28/2021	5.375	647,393		(7)				1,100,000	11/15/2021
R2004956210		McDonough	GA		07/22/2021	3.000	282,438						313,821	06/23/2021
A918423		Oceanside	CA		10/31/2021	7.000	850,500						1,250,000	07/29/2021
A430587		New Franklin	OH		10/31/2021	8.000	142,500						190,000	06/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023081		Houston	TX		12/28/2021	4.875	171,186		(2)				265,000	10/26/2021
P2009022080		Matawan	NJ		08/17/2021	6.250	142,052		(71)				207,500	04/02/2021
R2004955495		Terrell	TX		07/22/2021	3.000	236,659						262,955	06/15/2021
R2004956129		Locust Grove	GA		07/22/2021	3.000	237,421						263,802	06/23/2021
R2004955877		Atlanta	GA		07/22/2021	3.000	223,623						248,470	06/23/2021
P2009021359		Dover	NH		05/28/2021	5.000	352,478		(339)				485,000	01/08/2021
A270159		Lexington	NC		10/31/2021	8.500	60,925						105,000	12/16/2020
P2009023134		Brooklyn	NY		12/28/2021	5.625	448,196		(4)				540,000	07/14/2021
A321033		Jacksonville	FL		10/31/2021	7.500	60,000						80,000	10/28/2021
R2004956617		Jacksonville	FL		11/02/2021	3.000	151,315						171,481	10/26/2021
R2004955799		Murfreesboro	TN		07/22/2021	3.000	363,724						404,138	06/23/2021
P2009020613		New Braunfels	TX		03/12/2021	5.750	510,159		(311)				562,000	01/22/2021
A918728		San Bernardino	CA		10/31/2021	8.000	258,750						345,000	10/04/2021
P2009020387		New Waverly	TX		01/29/2021	6.000	559,143		(655)				769,500	08/29/2020
R2004955721		Hermitage	TN		07/22/2021	3.000	400,293						444,771	06/23/2021
A630441		Belton	MO		10/31/2021	7.250	161,250						215,000	10/28/2021
A918470		Northridge	CA		10/31/2021	7.000	688,500						1,100,000	08/16/2021
R2004956355		Stockbridge	GA		07/22/2021	3.000	227,653						252,948	06/23/2021
A290067		Spartanburg	SC		10/31/2021	8.250	153,950						225,000	07/24/2021
P1912016954		Lake Havasu City	AZ		06/25/2020	6.500	224,281		(1,526)				298,000	12/17/2019
P2009021878		New York	NY		07/30/2021	5.625	313,003		(1,873)				770,000	02/19/2021
R2004956590		Jacksonville	FL		11/02/2021	3.000	187,279						211,695	10/26/2021
R2004955731		La Vergne	TN		07/22/2021	3.000	280,516						311,685	06/23/2021
R2004955733		La Vergne	TN		07/22/2021	3.000	295,219						328,022	06/23/2021
A916995		Los Angeles	CA		10/31/2021	8.500	1,195,505						2,100,000	12/16/2020
A430521		Cleveland Heights	OH		10/31/2021	9.000	168,215						235,000	12/28/2020
P2009023100		Jamaica	NY		12/28/2021	5.250	676,962		(7)				870,000	11/04/2021
R2004956537		Jacksonville	FL		11/02/2021	3.000	160,148						181,357	10/26/2021
R2004956693		Mount Dora	FL		12/23/2021	3.910	298,623						335,532	12/10/2021
A660088		Kansas City	KS		10/31/2021	7.000	47,500						130,000	10/28/2021
A370141		Memphis	TN		10/31/2021	8.500	258,750						345,000	03/09/2021
P1912016782		Oakville	CT		06/25/2020	5.250	248,580		105				352,000	11/25/2019
A320956		Port Charlotte	FL		10/31/2021	9.000	216,000						300,000	10/28/2021
P1911015833		Beach City	TX		06/25/2020	4.750	262,140		131				368,000	11/20/2019
A320990		Port Charlotte	FL		10/31/2021	9.000	306,000						415,000	10/12/2021
A630434		Raymore	MO		10/31/2021	7.250	180,000						240,000	07/20/2021
A918134		Newport Beach	CA		10/31/2021	8.500	2,700,228						3,750,000	06/08/2021
A918281		Reseda	CA		10/31/2021	8.500	256,349						935,000	07/06/2021
A880787		Las Vegas	NV		10/31/2021	7.000	256,000						320,000	10/07/2021
R2004955811		Nashville	TN		07/22/2021	3.000	340,677						378,531	06/23/2021
P4200110233		San Juan Capistrano	CA		06/25/2020	5.750	390,309		178				720,000	01/28/2020
A916953		Sacramento	CA		10/31/2021	8.500	248,550						725,000	11/29/2020
R2004956402		Jacksonville	FL		11/02/2021	3.000	149,128						169,039	10/26/2021
A918842		Los Angeles	CA		10/31/2021	8.500	425,000						675,000	10/28/2021
R2004956190		Mableton	GA		07/22/2021	3.000	193,597						215,108	06/23/2021
P2009021340		Valley Stream	NY		05/28/2021	5.375	210,123		(195)				405,000	11/04/2020
P2009020108		Sewell	NJ		12/18/2020	5.750	254,964		(249)				410,000	12/30/2019
P2009021474		Brooklyn	NY		05/28/2021	6.125	1,054,257		(903)				1,563,000	12/18/2020
A630438		Kansas City	MO		10/31/2021	7.000	64,600						120,000	09/15/2021
P2009020396		Oakland	CA		01/29/2021	6.125	663,032		(730)				850,000	09/16/2020
P2009021635		Golden Beach	FL		06/29/2021	5.750	1,580,596		(1,187)				2,000,000	03/26/2021
A380050		Jackson	MS		10/31/2021	7.750	54,250						115,000	03/19/2021
P2009021572		Cheektowaga	NY		06/29/2021	6.750	108,826		(1,131)				146,000	12/22/2020
A430550		Shaker Heights	OH		10/31/2021	8.500	202,500						270,000	02/11/2021
A800053		Denver	CO		10/31/2021	8.000	552,500						850,000	05/06/2021
R2004956425		Jacksonville	FL		11/02/2021	3.000	152,860						173,212	10/26/2021
A980106		Seattle	WA		10/31/2021	8.000	415,115						1,950,000	03/30/2021
R2004956172		Loganville	GA		07/22/2021	3.000	293,686						326,318	06/23/2021
A918382		Lincoln	CA		10/31/2021	8.000	581,250						775,000	07/08/2021
R2004956352		Stockbridge	GA		07/22/2021	3.000	182,562						202,847	06/23/2021
P2009020541		CENTREVILLE	VA		02/09/2021	6.500	325,789		(170)				402,000	01/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956180		Loganville	GA		07/22/2021	3.000	274,504						305,005	06/23/2021
A880915		Las Vegas	NV		11/22/2021	7.000	276,800						346,000	10/28/2021
R2004955591		Waxahachie	TX		07/22/2021	3.000	253,907						282,119	06/15/2021
R2004955608		Arlington	TX		07/22/2021	3.000	285,784						317,538	06/15/2021
R2004955863		Spring Hill	TN		07/22/2021	3.000	395,073						438,971	06/23/2021
A980162		Seattle	WA		11/22/2021	7.500	426,493						1,850,000	05/25/2021
P2009021602		Oakhurst	NJ		06/29/2021	5.250	393,052		(311)				575,000	02/27/2021
R2004955740		La Vergne	TN		07/22/2021	3.000	296,897						329,886	06/23/2021
A350180		Montgomery	AL		10/31/2021	7.250	114,463						150,000	10/28/2021
R2004956108		Locust Grove	GA		07/22/2021	3.000	280,270						311,412	06/23/2021
P2009022039		HUNTINGTON	NY		08/17/2021	5.625	463,128		(245)				690,000	02/05/2021
R2004956012		Hampton	GA		07/22/2021	3.000	200,984						223,316	06/23/2021
P2009020345		PORTERVILLE	CA		12/30/2020	6.625	345,544		(325)				450,000	09/28/2020
R2004956564		Jacksonville	FL		11/02/2021	3.000	200,156						226,094	10/26/2021
A880871		Las Vegas	NV		10/31/2021	7.000	312,000						390,000	10/28/2021
R2004956294		Powder Springs	GA		07/22/2021	3.000	286,133						317,926	06/23/2021
P2009021968		Elgin	SC		07/30/2021	4.625	202,482		599				306,000	07/09/2021
R2004955617		Dallas	TX		07/22/2021	3.000	276,146						306,829	06/15/2021
R2004955753		La Vergne	TN		07/22/2021	3.000	324,689						360,766	06/23/2021
P2009020252		HOLT	MO		12/16/2020	7.125	215,239		(170)				284,000	09/05/2020
R2004955848		Smyrna	TN		07/22/2021	3.000	389,932						433,258	06/23/2021
P2002017825		Edmond	OK		06/25/2020	6.125	305,940		136				440,000	10/21/2019
A660090		Kansas City	KS		10/31/2021	7.000	61,200						115,000	10/28/2021
R2004955575		Fort Worth	TX		07/22/2021	3.000	274,595						305,106	06/15/2021
A917510		Rancho Cordova	CA		10/31/2021	8.000	306,950						455,000	01/25/2021
R2004955909		Conyers	GA		07/22/2021	3.000	234,750						260,834	06/23/2021
A630413		Kansas City	MO		10/31/2021	7.500	67,950						140,000	08/23/2021
P2009021469		Hawthorne	CA		05/28/2021	5.875	402,582		(353)				575,000	02/09/2021
R2004955630		Fort Worth	TX		07/22/2021	3.000	247,501						275,002	06/15/2021
P2009021432		Syosset	NY		05/28/2021	5.250	482,692		(452)				660,000	12/15/2020
R2004956696		Wylie	TX		12/23/2021	3.880	303,291						340,776	12/13/2021
A800066		Denver	CO		11/22/2021	7.500	451,979						1,950,000	12/12/2018
P2009020316		Lancaster	CA		12/30/2020	6.249	145,320		(53)				215,000	09/23/2020
A630452		Independence	MO		11/22/2021	7.250	77,500						170,000	01/21/2021
R2004955788		Murfreesboro	TN		07/22/2021	3.000	291,222						323,580	06/23/2021
P2009020421		Turner	OR		01/29/2021	6.250	481,904		(524)				675,000	09/18/2020
P2009020408		Lynbrook	NY		01/29/2021	6.250	437,288		(476)				600,000	08/26/2020
A303029		Covington	GA		10/31/2021	7.000	111,800						155,000	04/07/2021
A880796		North Las Vegas	NV		10/31/2021	7.000	266,797						340,000	10/28/2021
P2009020385		Austin	TX		01/29/2021	6.000	679,178		(756)				890,000	09/29/2020
A916509		Los Angeles	CA		10/31/2021	8.500	737,500						1,100,000	05/07/2020
R2004955890		Austell	GA		07/22/2021	3.000	211,732						235,258	06/23/2021
R2004955502		Forney	TX		07/22/2021	3.000	311,648						346,276	06/15/2021
A918441		Los Angeles	CA		10/31/2021	8.500	528,288						4,250,000	10/28/2021
A980136		Seattle	WA		10/31/2021	8.000	531,250						725,000	06/16/2021
A350160		Oxford	AL		10/31/2021	8.000	4,431						135,000	09/27/2021
R2004955754		La Vergne	TN		07/22/2021	3.000	382,938						425,487	06/23/2021
P2009020338		PEORIA	AZ		01/14/2021	8.125	170,244		(94)				222,000	11/10/2020
R2004956275		McDonough	GA		07/22/2021	3.000	346,338						384,821	06/23/2021
A630454		Kansas City	MO		10/31/2021	7.000	105,150						165,000	09/16/2021
R2004956342		Stockbridge	GA		07/22/2021	3.000	228,086						253,429	06/23/2021
R2004956263		McDonough	GA		07/22/2021	3.000	286,327						318,142	06/23/2021
R2004956238		McDonough	GA		07/22/2021	3.000	206,126						229,029	06/23/2021
A500035		West Des Moines	IA		10/31/2021	9.000	120,000						160,000	07/21/2021
R2004955979		Decatur	GA		07/22/2021	3.000	242,382						269,314	06/23/2021
A918754		El Cajon	CA		11/22/2021	8.500	196,650						280,000	06/10/2021
R2004955569		Lake Worth	TX		07/22/2021	3.000	235,233						261,370	06/15/2021
A918369		Los Angeles	CA		10/31/2021	8.000	824,500						1,350,000	07/23/2021
R2004955976		Decatur	GA		07/22/2021	3.000	204,454						227,172	06/23/2021
A210294		Richmond	VA		10/31/2021	8.000	1						260,000	10/21/2021
A918786		Hidden Hills	CA		10/31/2021	8.000	125,495						13,000,000	09/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A918006		National City	CA		10/31/2021	7.000	495,000						770,000	04/20/2021
A918680		Oakland	CA		10/31/2021	8.500	694,000						935,000	10/28/2021
R2004956417		Jacksonville	FL		11/02/2021	3.000	138,194						156,812	10/26/2021
A730068		Oklahoma City	OK		10/31/2021	8.000	78,750						105,000	09/24/2021
R2004955580		Duncanville	TX		07/22/2021	3.000	207,666						230,741	06/15/2021
P2009021559		Long Island City	NY		06/29/2021	5.875	422,011		(2,489)				805,000	01/29/2021
P2009022057		Holbrook	NY		08/17/2021	5.500	406,947		(217)				515,000	04/02/2021
A210297		Richmond	VA		10/31/2021	7.500	112,500						150,000	10/28/2021
A460258		Fort Wayne	IN		10/31/2021	8.750	165,600						260,000	10/28/2021
R2004955999		Ellenwood	GA		07/22/2021	3.000	198,142						220,158	06/23/2021
A918918		San Diego	CA		11/22/2021	8.000	1,093,000						1,600,000	09/25/2020
P2009021776		Blythewood	SC		07/15/2021	4.625	218,937		712				289,000	06/07/2021
R2004955855		Smyrna	TN		07/22/2021	3.000	367,035						407,817	06/23/2021
R2004955491		Duncanville	TX		07/22/2021	3.000	191,808						213,121	06/15/2021
R2004956341		Stockbridge	GA		07/22/2021	3.000	226,113						251,237	06/23/2021
A303114		Monticello	GA		10/31/2021	7.000	106,700						171,000	08/02/2021
A917776		Los Angeles	CA		10/31/2021	8.000	2,575,500						3,650,000	04/15/2021
A918552		San Diego	CA		10/31/2021	7.500	900,856						1,150,000	08/18/2021
R2004955946		Covington	GA		07/22/2021	3.000	190,063						211,182	06/23/2021
P2009021589		Jackson	NJ		06/29/2021	5.875	440,646		(328)				650,000	03/08/2021
R2004956563		Jacksonville	FL		11/02/2021	3.000	164,670						186,414	10/26/2021
R2004955989		Douglasville	GA		07/22/2021	3.000	210,919						234,355	06/23/2021
A320753		Clearwater	FL		10/31/2021	8.000	238,500						340,000	12/14/2020
R2004956640		McKinney	TX		12/08/2021	3.880	287,870						323,449	11/15/2021
A350205		Montgomery	AL		11/22/2021	7.250	62,308						150,000	10/20/2021
A916452		Los Angeles	CA		10/31/2021	8.500	791,999						1,175,000	04/06/2020
A270386		Charlotte	NC		10/31/2021	7.000	256,000						320,000	10/28/2021
A150193		Bryn Mawr	PA		10/31/2021	9.000	264,839						950,000	02/23/2021
R2004955961		Covington	GA		07/22/2021	3.000	154,283						171,426	06/23/2021
A270170		Lexington	NC		10/31/2021	8.500	364,500						525,000	04/12/2021
A918480		Lakeside	CA		10/31/2021	7.500	741,445						940,000	07/30/2021
P2009020506		CONYERS	GA		02/09/2021	6.500	293,306		(153)				362,000	11/16/2020
P2009020519		EDMOND	OK		02/02/2021	6.750	484,958		(256)				560,000	12/31/2020
P2009020069		New York	NY		12/18/2020	6.750	1,453,199		(1,272)				2,600,000	09/19/2019
A190010		Newark	DE		10/31/2021	8.000	146,300						255,000	05/27/2021
A370126		Knoxville	TN		10/31/2021	10.000	153,030						305,000	02/28/2020
A320812		Beverly Hills	FL		10/31/2021	7.750	36,250						95,000	02/24/2021
R2004955464		Ennis	TX		07/22/2021	3.000	233,130						259,034	06/15/2021
A170757		Perth Amboy	NJ		10/31/2021	7.500	461,250						715,000	08/06/2021
A430635		Willard	OH		10/31/2021	8.000	662,836						1,092,001	10/28/2021
A918659		San Diego	CA		10/31/2021	7.000	328,000						410,000	09/20/2021
P2009022067		Boca Raton	FL		08/17/2021	5.500	473,841		(253)				2,000,000	04/15/2021
A302823		Atlanta	GA		10/31/2021	8.500	229,500						360,000	07/22/2020
A850366		Phoenix	AZ		10/31/2021	8.000	664,264						1,650,000	10/28/2021
A914621		Los Angeles	CA		10/31/2021	9.500	2,725,000						4,750,000	08/29/2019
P2009021785		Boiling Springs	SC		07/15/2021	4.625	215,781		702				302,000	06/01/2021
A918130		Los Angeles	CA		10/31/2021	8.000	1,375,800						1,950,000	06/16/2021
R2004956520		Jacksonville	FL		11/02/2021	3.000	134,228						152,378	10/26/2021
R2004956177		Loganville	GA		07/22/2021	3.000	331,005						367,784	06/23/2021
A350178		Montgomery	AL		10/31/2021	7.250	127,500						170,000	10/28/2021
R2004955917		Conyers	GA		07/22/2021	3.000	276,496						307,218	06/23/2021
P2009020587		WOOD DALE	IL		03/12/2021	6.750	312,686		(168)				359,000	01/07/2021
A320966		Jacksonville	FL		10/31/2021	7.500	85,500						120,000	10/28/2021
R2004955462		Arlington	TX		07/22/2021	3.000	255,477						283,864	06/15/2021
P2009020253		Westminister	CO		01/27/2021	4.625	1,229,996		(244)				1,655,000	12/02/2020
A430546		South Euclid	OH		10/31/2021	8.500	131,250						175,000	02/11/2021
A917100		Los Angeles	CA		10/31/2021	8.000	3,013,153						4,750,000	11/09/2020
R2004956015		Hampton	GA		07/22/2021	3.000	302,688						336,320	06/23/2021
P2009020067		Wilmington	DE		12/18/2020	5.125	147,700		(534)				327,000	10/07/2019
P2009021380		Valley Stream	NY		05/28/2021	6.500	430,975		(359)				611,000	10/09/2020
R2004956372		Temple	GA		07/22/2021	3.000	259,724						288,583	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955876		Atlanta	GA		07/22/2021	3.000	181,985						202,206	06/23/2021
A830008		Boise	ID		10/31/2021	8.000	292,500						390,000	10/28/2021
A918713		San Diego	CA		10/31/2021	7.000	583,200						850,000	10/28/2021
A270296		Statesville	NC		10/31/2021	9.000	84,869						260,000	10/28/2021
P2009022055		Athens	ME		08/17/2021	5.625	298,402		(158)				380,000	03/30/2021
A350165		Montgomery	AL		10/31/2021	7.250	142,500						190,000	09/10/2021
P2001017220		Las Vegas	NV		06/25/2020	4.500	180,388		144				500,000	11/05/2019
P2009021907		Pompano Beach	FL		07/30/2021	6.000	1,079,066		(578)				1,580,000	03/24/2021
R2004955856		Smyrna	TN		07/22/2021	3.000	280,758						311,954	06/23/2021
R2004955514		Aubrey	TX		07/22/2021	3.000	262,168						291,298	06/15/2021
P2009020111		Long Beach	NY		12/18/2020	5.750	406,071		(2,183)				1,320,000	01/25/2020
P2009021551		Chehalis	WA		06/29/2021	5.625	439,046		(3,296)				600,000	03/02/2021
R2004955507		Ennis	TX		07/22/2021	3.000	256,585						285,095	06/15/2021
P2009021783		Summerville	SC		07/15/2021	4.625	244,904		797				365,000	06/10/2021
R2004956312		Snellville	GA		07/22/2021	3.000	269,638						299,598	06/23/2021
R2004955613		Fort Worth	TX		07/22/2021	3.000	259,443						288,271	06/15/2021
R2004956124		Locust Grove	GA		07/22/2021	3.000	275,563						306,182	06/23/2021
P4191209707		Palmdale	CA		06/25/2020	4.375	215,935		112				450,000	02/04/2020
R2004956432		Jacksonville	FL		11/02/2021	3.000	107,322						122,292	10/26/2021
P2009020247		CARROLLTON	TX		12/16/2020	6.625	437,796		(8,578)				487,000	10/16/2020
R2004955824		Nashville	TN		07/22/2021	3.000	288,943						321,048	06/23/2021
A918195		Fair Oaks	CA		10/31/2021	7.500	290,250						455,000	06/07/2021
A918550		Arrowbear	CA		10/31/2021	10.000	229,600						385,000	08/16/2021
A9179510		Los Angeles	CA		10/31/2021	12.000	584,811						7,170,000	10/28/2021
A750921		Houston	TX		10/31/2021	8.000	234,900						315,000	07/02/2021
A850345		Phoenix	AZ		10/31/2021	8.000	358,750						625,000	10/28/2021
A917049		Hacienda Heights	CA		10/31/2021	8.500	641,250						855,000	02/26/2021
A210309		Richmond	VA		11/22/2021	8.000	200,000						600,000	10/28/2021
A9182530		La Jolla	CA		10/31/2021	12.000	455,000						15,750,000	07/02/2021
R2004956368		Stone Mountain	GA		07/22/2021	3.000	223,605						248,451	06/23/2021
R2004956572		Jacksonville	FL		11/02/2021	3.000	159,926						181,110	10/26/2021
R2004956473		Jacksonville	FL		11/02/2021	3.000	200,628						226,625	10/26/2021
P2009023115		Philadelphia	PA		12/28/2021	5.375	191,936		(2)				266,000	10/18/2021
A916940		Sacramento	CA		10/31/2021	8.500	202,300						725,000	11/26/2020
P2009021914		Elmont	NY		07/30/2021	4.875	362,791		(214)				525,000	03/23/2021
R2004956643		Hampton	GA		12/08/2021	4.150	226,362						254,339	11/15/2021
R2004956463		Jacksonville	FL		11/02/2021	3.000	115,447						131,377	10/26/2021
A660084		Overland Park	KS		10/31/2021	9.000	139,500						190,000	10/28/2021
R2004956381		Union City	GA		07/22/2021	3.000	251,293						279,215	06/23/2021
P2009020510		GAINESVILLE	FL		02/09/2021	6.125	226,790		(134)				247,000	12/10/2020
A430612		Willard	OH		10/31/2021	8.000	278,959						470,003	10/28/2021
R2004956378		Union City	GA		07/22/2021	3.000	205,569						228,411	06/23/2021
P2009020196		Huntersville	NC		12/30/2020	6.750	216,696		(227)				340,000	11/05/2020
P2009021581		Ocean City	WA		06/29/2021	5.750	1,241,655		8,140				2,000,000	02/26/2021
P2001017135		San Diego	CA		06/25/2020	5.125	702,739		344				1,300,000	12/11/2019
A918459		Los Angeles	CA		10/31/2021	8.500	961,199						3,000,000	08/27/2021
A630416		Kansas City	MO		10/31/2021	7.750	77,754						135,000	08/09/2021
R2004955667		Antioch	TN		07/22/2021	3.000	234,694						260,772	06/23/2021
A303068		Stockbridge	GA		10/31/2021	7.000	188,150						260,000	06/18/2021
R2004956225		McDonough	GA		07/22/2021	3.000	227,933						253,259	06/23/2021
R2004956441		Jacksonville	FL		11/02/2021	3.000	216,096						243,922	10/26/2021
A370232		Mount Juliet	TN		11/22/2021	7.500	292,000						365,000	08/19/2021
A918297		Lakeside	CA		10/31/2021	7.000	513,000						755,000	08/02/2021
P2009020319		Dacono	CO		12/30/2020	7.250	352,939		(246)				430,000	10/18/2020
P2009022121		Bogota	NJ		08/17/2021	5.625	348,362		(184)				510,000	04/21/2021
R2004956500		Jacksonville	FL		11/02/2021	3.000	196,006						221,457	10/26/2021
P2009020227		Lakewood	CO		12/30/2020	6.250	335,999		(205)				480,000	11/16/2020
A915983		Los Angeles	CA		10/31/2021	9.000	1,719,400						2,500,000	01/15/2020
A350193		Montgomery	AL		10/31/2021	7.250	65,700						155,000	10/28/2021
A600468		Chicago	IL		10/31/2021	9.000	120,600						240,000	05/25/2021
A270429		Charlotte	NC		10/31/2021	7.000	355,500						550,000	10/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955589		Arlington	TX		07/22/2021	3.000	265,483						294,982	06/15/2021
P2009021466		Miami	FL		05/28/2021	5.500	1,096,496		(9,202)				1,500,000	11/24/2020
P2009022030		Salem	OR		08/17/2021	5.625	599,296		(318)				762,000	03/11/2021
P2009023108		Crestline	OH		12/28/2021	4.500	179,382		(2)				260,000	11/04/2021
A917940		Los Angeles	CA		10/31/2021	8.500	890,312						1,350,000	04/29/2021
A320995		Hialeah	FL		10/31/2021	7.500	243,000						355,000	10/28/2021
R2004955527		Fort Worth	TX		07/22/2021	3.000	207,027						230,031	06/15/2021
A918751		San Marcos	CA		10/31/2021	7.000	1,044,500						1,350,000	10/02/2021
P2009023122		Chicago	IL		12/28/2021	5.250	412,402		(4)				550,000	11/24/2021
P2009020130		Flushing	NY		12/18/2020	6.500	552,827		(503)				1,355,000	02/26/2020
A917067		Winnetka	CA		10/31/2021	8.500	731,250						975,000	10/13/2020
A303122		Mcdonough	GA		10/31/2021	7.000	225,000						300,000	08/10/2021
A430603		Columbus	OH		10/31/2021	9.000	333,000						530,001	07/16/2021
P2009020484		Laguna Hills	CA		01/14/2021	4.750	612,448		1,086				880,000	12/14/2020
A915648		Thousand Oaks	CA		10/31/2021	8.000	2,933,900						6,000,000	11/15/2019
A220014		Washington	DC		10/31/2021	9.000	2,625,000						3,500,000	10/28/2021
A918975		Cathedral City	CA		11/22/2021	7.000	330,300						500,000	08/04/2021
A918559		San Diego	CA		10/31/2021	7.000	787,500						1,150,000	08/15/2021
A850360		Safford	AZ		10/31/2021	7.000	92,500						150,000	10/28/2021
P2001017149		Salem	OR		06/25/2020	7.750	136,276		48				166,000	12/18/2019
A917991		Bell	CA		10/31/2021	8.500	706,620						1,225,000	10/28/2021
A918320		Hidden Hills	CA		11/22/2021	7.000	1,924,052						10,000,000	08/05/2021
P2009020297		Lake Elsinore	CA		12/30/2020	6.375	414,641		(138)				604,000	10/19/2020
A918373		San Bernardino	CA		10/31/2021	8.000	234,000						315,000	07/03/2021
A303106		Jenkinsburg	GA		10/31/2021	7.000	100,750						145,000	07/22/2021
P2009020107		Miami	FL		12/18/2020	5.107	332,637		(393)				545,000	01/09/2020
P2009020533		BRADENTON	FL		02/02/2021	6.625	229,164		(122)				303,000	12/15/2020
A303165		Carrollton	GA		10/31/2021	7.000	168,300						250,000	10/05/2021
A430594		Wickliffe	OH		10/31/2021	8.500	131,250						175,000	07/12/2021
P2009023097		McLean	VA		12/28/2021	4.875	108,936		(1)				331,000	10/18/2021
A916524		Los Angeles	CA		10/31/2021	8.500	2,508,647						3,600,000	05/29/2020
A917937		Redwood City	CA		10/31/2021	8.000	1,522,371						2,700,000	05/19/2021
A320853		Temple Terrace	FL		10/31/2021	7.500	252,000						345,000	05/04/2021
R2004955577		Dallas	TX		07/22/2021	3.000	270,872						300,969	06/15/2021
P2009020627		Vallejo	CA		03/26/2021	4.125	232,294		(51)				440,000	01/11/2021
A918649		El Cajon	CA		10/31/2021	7.500	744,300						1,200,000	09/02/2021
R2004956532		Jacksonville	FL		11/02/2021	3.000	139,850						158,661	10/26/2021
R2004956558		Jacksonville	FL		11/02/2021	3.000	140,066						158,903	10/26/2021
P2009023092		Monsey	NY		12/28/2021	4.625	326,809		(4)				625,000	11/02/2021
A916006		San Francisco	CA		10/31/2021	8.000	1,350,000						2,000,000	01/26/2020
R2004956358		Stockbridge	GA		07/22/2021	3.000	264,759						294,177	06/23/2021
A320734		Miami	FL		10/31/2021	8.500	560,000						800,000	10/18/2020
A170755		Brick	NJ		10/31/2021	8.000	171,000						265,000	06/24/2021
P2009021549		Rocky Point	NY		06/29/2021	5.750	296,308		(2,326)				405,000	12/18/2020
P2009020173		Woodbridge	VA		12/16/2020	7.750	234,777		(150)				425,000	10/23/2020
P2009020320		Fate	TX		01/14/2021	7.990	345,126		(225)				420,000	11/11/2020
A170623		Newark	NJ		10/31/2021	8.000	170,000						300,000	05/05/2020
P2009020210		Cranbury	NJ		12/30/2020	4.500	568,647		(267)		1		815,000	10/30/2020
A918856		Sacramento	CA		10/31/2021	8.500	284,400						420,000	10/28/2021
R2004956256		McDonough	GA		07/22/2021	3.000	289,457						321,619	06/23/2021
P2009023086		Miami	FL		12/28/2021	4.875	217,873		(2)				750,000	10/20/2021
A914120		Hermosa Beach	CA		10/31/2021	8.500	2,673,723						5,400,000	01/28/2020
P1912016769		Northridge	CA		06/25/2020	6.500	770,932		(7,557)		36,382		1,100,000	09/04/2019
P2009022097		Palm Coast	FL		08/17/2021	6.000	155,140		(81)				228,000	04/15/2021
A270383		Charlotte	NC		10/31/2021	7.000	252,000						315,000	10/28/2021
P2009020403		Estacada	OR		01/29/2021	6.000	683,815		(766)				960,000	08/06/2020
R2004955567		Forney	TX		07/22/2021	3.000	219,816						244,240	06/15/2021
A917476		Merced	CA		10/31/2021	8.500	133,518						260,000	01/08/2021
A918323		Redwood City	CA		10/31/2021	7.500	1,585,000						2,850,001	08/09/2021
P2009020419		Sacramento	CA		01/29/2021	5.750	231,878		(1,187)				320,000	08/26/2020
P2009021475		Canton	MA		05/28/2021	5.625	347,651		(313)				660,000	01/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955804		Murfreesboro	TN		07/22/2021	3.000	312,161						346,846	06/23/2021
R2004956333		Snellville	GA		07/22/2021	3.000	333,466						370,518	06/23/2021
R2004956504		Jacksonville	FL		11/02/2021	3.000	183,820						207,831	10/26/2021
P2009021560		Miami Beach	FL		06/29/2021	5.625	315,366		(241)				630,000	12/23/2020
R2004956313		Snellville	GA		07/22/2021	3.000	333,363						370,404	06/23/2021
A918257		Valley Village	CA		10/31/2021	8.000	799,999						1,200,000	06/28/2021
A430602		Barberton	OH		10/31/2021	8.500	101,250						140,000	07/20/2021
P1912016573		Rio Rancho	NM		06/25/2020	5.375	155,235		74				222,500	12/16/2019
R2004956364		Stone Mountain	GA		07/22/2021	3.000	239,186						265,763	06/23/2021
R2004956462		Jacksonville	FL		11/02/2021	3.000	150,515						170,590	10/26/2021
R2004955931		Covington	GA		07/22/2021	3.000	224,956						249,952	06/23/2021
A917773		Fairfield	CA		10/31/2021	8.000	287,000						410,000	05/06/2021
P2009020293		Macomb	MI		12/30/2020	6.125	323,094		(409)				387,000	10/26/2020
A918112		San Jose	CA		10/31/2021	8.000	1,162,500						1,550,000	08/05/2021
P2009020327		BELFORD	NJ		02/02/2021	5.125	421,487		(142)				925,000	10/01/2020
P2009021898		Orange	CA		07/30/2021	5.750	1,708,624		(937)				2,480,000	01/08/2021
P8210800021		Inman	SC		09/03/2021	4.625	175,240		406				264,000	07/28/2021
R2004955525		Dallas	TX		07/22/2021	3.000	192,173						213,526	06/15/2021
A350152		Center Point	AL		10/31/2021	8.000	49,951						125,000	06/16/2021
A916244		West Hollywood	CA		10/31/2021	8.750	4,654,099						7,300,000	05/05/2021
P2009022071		Fort Lee	NJ		08/17/2021	5.500	597,382		(319)				945,000	03/22/2021
A270321		Burlington	NC		10/31/2021	8.000	92,659						125,000	10/28/2021
P2009020626		FOREST HILL	MD		03/26/2021	4.500	301,341		(200)				369,000	02/05/2021
R2004956102		Locust Grove	GA		07/22/2021	3.000	273,501						303,890	06/23/2021
P2009020601		LONGWOOD	FL		03/12/2021	6.625	588,262		(371)				715,000	01/13/2021
R2004956247		McDonough	GA		07/22/2021	3.000	219,194						243,549	06/23/2021
A430636		Willard	OH		10/31/2021	9.000	1,379,410						2,340,001	09/01/2021
A918765		Garden Grove	CA		10/31/2021	7.000	652,500						850,000	10/06/2021
A918084		Los Angeles	CA		10/31/2021	8.000	1,315,438						2,800,000	05/24/2021
A370231		Nashville	TN		11/22/2021	7.500	250,030						440,000	10/12/2021
P2009020285		Homeland	CA		12/30/2020	5.125	755,941		(1,049)				1,020,000	09/14/2020
R2004956322		Snellville	GA		07/22/2021	3.000	248,472						276,081	06/23/2021
P2009020053		Stockton	CA		12/16/2020	6.375	698,545		(112)				860,000	10/05/2020
R2004956095		Lithonia	GA		07/22/2021	3.000	206,391						229,324	06/23/2021
P2009023049		Williston Park	NY		12/28/2021	5.000	802,540		(70)				967,000	09/15/2021
R2004955720		Hermitage	TN		07/22/2021	3.000	242,971						269,968	06/23/2021
A270292		Charlotte	NC		10/31/2021	7.000	212,625						270,000	09/17/2021
P2009021782		Lexington	SC		07/15/2021	4.625	177,390		577				255,000	06/02/2021
R2004956299		Powder Springs	GA		07/22/2021	3.000	207,826						230,918	06/23/2021
R2004955816		Nashville	TN		07/22/2021	3.000	297,069						330,077	06/23/2021
P2009022102		Island Park	NY		08/17/2021	5.000	473,845		(265)				610,000	04/13/2021
A290078		Greenville	SC		10/31/2021	7.500	132,000						185,000	10/28/2021
R2004956636		Jacksonville	FL		11/02/2021	3.000	126,981						144,271	10/26/2021
R2004955944		Covington	GA		07/22/2021	3.000	234,798						260,887	06/23/2021
P2009021336		New London	NC		05/28/2021	5.875	273,306		(242)				400,000	09/28/2020
P2009021355		Miami	FL		05/28/2021	6.750	126,434		(103)				188,000	10/19/2020
R2004956089		Lithonia	GA		07/22/2021	3.000	216,968						241,076	06/23/2021
A270220		Mooresville	NC		10/31/2021	8.000	157,500						210,000	07/23/2021
A430646		Columbus	OH		10/31/2021	9.000	324,986						495,000	10/28/2021
A170736		Raritan Township	NJ		10/31/2021	8.000	250,201						365,000	07/13/2021
A915446		Los Angeles	CA		10/31/2021	10.000	1,348,158						2,150,000	09/23/2019
A918861		Escondido	CA		11/22/2021	7.000	420,000						525,000	07/13/2021
A321037		Sunrise	FL		11/22/2021	7.500	184,500						245,000	10/28/2021
A918221		Newark	CA		10/31/2021	8.000	539,100						900,000	06/17/2021
R2004955947		Covington	GA		07/22/2021	3.000	207,530						230,589	06/23/2021
A270263		Raeford	NC		10/31/2021	8.000	27,609						125,000	10/28/2021
P2009021881		Medford	NY		07/30/2021	5.500	263,198		(1,534)				364,000	01/08/2021
R2004956038		Jonesboro	GA		07/22/2021	3.000	223,461						248,290	06/23/2021
P2009020584		SACRAMENTO	CA		03/12/2021	8.125	321,292		(148)				420,000	10/30/2020
A270264		Raleigh	NC		10/31/2021	8.500	213,750						285,000	10/28/2021
R2004956657		Indianapolis	IN		12/08/2021	3.830	264,820						297,551	11/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A430609		Mansfield	OH		10/31/2021	8.000	666,000						970,000	10/28/2021
A430638		Cleveland Heights	OH		10/31/2021	8.500	68,000						215,000	09/28/2021
P2009020065		Brooklyn	NY		12/18/2020	6.375	423,007		(400)				750,000	08/20/2019
A918756		La Quinta	CA		10/31/2021	8.500	225,799						315,000	09/30/2021
P2009020483		Berwyn	IL		02/09/2021	6.500	228,881		(120)				280,000	12/15/2020
R2004956197		Marietta	GA		07/22/2021	3.000	282,385						313,762	06/23/2021
R2004955980		Decatur	GA		07/22/2021	3.000	241,073						267,859	06/23/2021
A460222		Granger	IN		10/31/2021	8.500	180,000						260,000	10/21/2020
R2004955869		Thompsons Station	TN		07/22/2021	3.000	396,817						440,908	06/23/2021
P2009021396		Valley Stream	NY		05/28/2021	4.875	178,435		(173)				575,000	12/03/2020
A918318		San Bernardino	CA		10/31/2021	8.500	252,000						380,000	06/22/2021
A270396		Charlotte	NC		10/31/2021	7.000	175,455						220,000	10/28/2021
A370194		Chattanooga	TN		10/31/2021	7.500	208,000						300,000	10/28/2021
R2004956304		Riverdale	GA		07/22/2021	3.000	221,427						246,030	06/23/2021
A430653		Maple Heights	OH		11/22/2021	8.500	108,750						145,000	02/19/2020
R2004955559		Dallas	TX		07/22/2021	3.000	221,174						245,749	06/15/2021
A350175		Somerville	AL		10/31/2021	8.000	79,628						230,000	08/19/2021
A918695		North Hollywood	CA		10/31/2021	8.000	492,873						2,800,000	09/21/2021
P2009022087		Sunrise	FL		08/17/2021	5.500	118,001		(63)				160,000	04/27/2021
P2009020206		Tampa	FL		12/30/2020	4.875	300,846		(361)				360,000	10/13/2020
A918876		Sacramento	CA		10/31/2021	8.500	431,904						650,000	10/28/2021
A918295		Rancho Cordova	CA		10/31/2021	8.000	375,429						520,000	07/05/2021
A850368		Tucson	AZ		10/31/2021	7.000	133,958						255,000	10/28/2021
P2009020543		RENO	NV		02/09/2021	5.250	1,048,569		(676)				1,457,800	10/06/2020
R2004956345		Stockbridge	GA		07/22/2021	3.000	234,776						260,863	06/23/2021
P2009021398		Downey	CA		05/28/2021	5.750	572,289		(509)				725,000	01/08/2021
A321006		Jacksonville	FL		10/31/2021	7.500	228,750						315,000	10/28/2021
A500031		Des Moines	IA		10/31/2021	8.500	83,700						120,000	07/22/2021
P2009020342		DESERT HOT SPRINGS	CA		12/30/2020	6.375	298,119		(211)				395,000	11/03/2020
A430640		Akron	OH		10/31/2021	8.500	127,500						170,000	09/13/2021
R2004955780		Murfreesboro	TN		07/22/2021	3.000	268,698						298,554	06/23/2021
A916606		Los Angeles	CA		10/31/2021	8.500	748,320						1,400,000	05/18/2020
A630486		Smithville	MO		11/22/2021	8.000	145,500						182,000	02/02/2021
P2009020241		ESCONDIDO	CA		12/16/2020	5.625	208,368		(262)				450,000	09/16/2020
A380041		Jackson	MS		10/31/2021	7.750	18,100						75,000	05/18/2021
P4200210886		Woodlawn	TN		06/25/2020	7.250	92,571		37				124,000	01/29/2020
R2004956597		Jacksonville	FL		11/02/2021	3.000	161,677						183,067	10/26/2021
A880885		Las Vegas	NV		11/22/2021	8.000	241,965						350,000	07/12/2021
A917386		Reseda	CA		10/31/2021	8.500	768,750						1,025,000	01/04/2021
R2004955635		Fort Worth	TX		07/22/2021	3.000	247,306						274,785	06/15/2021
R2004956282		Norcross	GA		07/22/2021	3.000	267,571						297,302	06/23/2021
P2009020521		GERMANTOWN	TN		02/09/2021	6.625	763,321		(430)				925,000	12/10/2020
R2004956269		McDonough	GA		07/22/2021	3.000	224,883						249,871	06/23/2021
A600475		Mundelein	IL		10/31/2021	8.000	218,200						650,000	06/17/2021
R2004956272		McDonough	GA		07/22/2021	3.000	191,749						213,055	06/23/2021
P2009023068		Newbury	MA		12/28/2021	5.500	648,742		(7)				962,000	10/21/2021
A750925		Katy	TX		10/31/2021	8.000	188,280						251,047	08/06/2021
P2009020120		Boston	MA		12/18/2020	5.107	1,585,763		(2,428)				3,600,000	02/17/2020
A370171		Antioch	TN		10/31/2021	7.500	225,000						300,000	10/28/2021
A270455		Conover	NC		11/22/2021	8.000	71,406						255,000	10/29/2021
A980135		Seattle	WA		10/31/2021	8.000	543,150						800,000	06/16/2021
P2009020310		Sacramento	CA		12/30/2020	5.375	268,125		(364)				410,000	11/09/2020
A918334		Sylmar	CA		10/31/2021	7.500	476,250						875,000	07/02/2021
P2009020453		BRADENTON	FL		01/14/2021	6.250	676,775		(451)				975,000	11/23/2020
R2004955716		Hermitage	TN		07/22/2021	3.000	401,293						445,882	06/23/2021
A918165		Indian Wells	CA		10/31/2021	9.000	966,000						1,600,000	06/15/2021
A980083		Seattle	WA		10/31/2021	8.500	684,795						1,425,000	11/02/2020
A430592		Lakewood	OH		10/31/2021	8.000	239,500						320,000	08/10/2021
A850321		Tucson	AZ		10/31/2021	7.000	72,500						210,000	10/28/2021
R2004955621		Arlington	TX		07/22/2021	3.000	286,990						318,878	06/15/2021
P2009020239		Marina Del Rey	CA		12/30/2020	5.125	1,759,040		(458)				2,300,000	09/10/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A110078		Brockton	MA		10/31/2021	8.250	261,000						400,000	10/31/2021
P2009022062		Molalla	OR		08/17/2021	5.625	579,354		(237)				750,000	04/16/2021
R2004956665		Cordova	TN		12/23/2021	4.660	246,421						276,878	12/01/2021
A918966		Covina	CA		11/22/2021	7.000	414,000						550,000	10/08/2021
A270370		High Point	NC		11/22/2021	7.000	247,500						335,000	08/10/2021
P2009021430		Flushing	NY		05/28/2021	5.625	99,131		(6,196)				312,000	12/01/2020
General Reserve Loan Loss		IOWA	IA		12/31/2021	1.000	(7,228,599)	(4,708,599)						12/31/2021
990GOR1	0	CLEARWATER	TX		06/29/2018	4.633	8,312,071						29,981,523	06/29/2018
990GOR2	0	CHARLOTTE	FL		07/09/2018	4.633	13,884,058						18,014,997	07/09/2018
990HPA2	0	ORLANDO	FL		05/16/2019	4.115	4,494,613						7,469,704	02/28/2019
0399999. Mortgages in good standing - Residential mortgages-all other							1,826,357,432	(4,708,599)	(846,024)		104,630		3,081,620,179	XXX
0800004		LEBANON	OH		12/31/2020	7.750	275,060						3,000,000	10/23/2000
0800005	0	DAYTON	TX		12/31/2020	4.070	11,533,562						13,184,600	02/23/2015
0800006		HERNDON	VA		12/31/2020	5.680	21,672,773						30,651,493	05/18/2016
0800007	0	MCLEAN	VA		12/31/2020	3.982	24,000,000						40,149,000	05/22/2017
0900252		CHATTANOOGA	TN		12/31/2020	6.520	1,715,424						4,525,000	12/21/2003
0900447		MEMPHIS	TN		05/10/2005	5.800	122,833						2,700,000	03/17/2005
0900509		ALBUQUERQUE	NM		09/15/2005	5.800	137,966						2,481,000	07/13/2005
0900510		ALBUQUERQUE	NM		09/15/2005	5.800	64,188						1,140,000	07/13/2005
0900678		FOUNTAIN HILL	AZ		05/11/2006	5.500	947,560						1,500,000	01/31/2015
0900755		TUALATIN	OR		10/11/2006	6.450	229,878						3,230,000	09/11/2006
0900767		ANN ARBOR	MI		04/30/2007	6.250	204,585						5,270,000	04/01/2007
0900783		GARDENDALE	AL		02/16/2007	6.250	187,035						1,500,000	01/31/2007
0900863		MADISON HEIGHTS	MI		09/12/2007	6.580	336,607						2,080,000	08/01/2007
0900864		BRIGHTON	MI		09/12/2007	6.580	646,284						3,490,000	08/01/2007
0900869		BAKERSFIELD	CA		10/03/2007	6.570	184,213						5,120,000	09/14/2007
0900932		DALLAS	TX		12/13/2007	6.200	394,188						1,900,000	11/19/2007
0900984		MARTINSBURG	WV		03/17/2008	6.100	140,253						8,940,000	02/26/2008
0901092		CLOVER	SC		12/31/2020	6.480	570,190						1,675,000	06/01/2008
0901172		BETHESDA	MD		07/30/2009	7.000	1,280,465						8,800,000	06/02/2009
0901187		DALLAS	TX		08/17/2009	7.000	526,963						2,185,000	06/29/2009
0901195		MARTINSBURG	WV		11/09/2009	7.000	1,221,333						8,040,000	09/22/2009
0901205		AUSTIN	TX		10/30/2009	4.500	1,194,887						10,100,000	12/22/2014
0901233		OVERLAND PARK	KS		02/01/2010	6.650	1,397,675						9,900,000	01/06/2010
0901261		HELENA	MT		05/06/2010	6.750	117,814						610,000	04/14/2010
0901290		VANDALIA	OH		08/05/2010	6.500	806,892						4,000,000	06/24/2010
0901325		BEAUMONT	TX		12/02/2010	6.250	233,908						1,840,000	09/15/2010
0901331		CARROLLTON	TX		10/08/2010	6.000	584,927						2,100,000	10/01/2010
0901334		CLEVELAND	OH		12/09/2010	6.000	714,294						3,300,000	10/22/2010
0901345		RANCHO SANTA MARGARITA	CA		12/20/2010	5.900	778,080						3,160,000	10/11/2010
0901366		EL PASO	TX		11/22/2010	5.900	514,838						2,175,000	10/07/2010
0901368		HOUSTON	TX		01/13/2011	5.900	835,457						2,600,000	12/20/2010
0901403		TEMPE	AZ		02/28/2011	5.750	790,456						5,100,000	01/25/2011
0901444		NATIONAL CITY	CA		06/13/2011	5.920	537,436						2,500,000	03/11/2011
0901445		HEBRON	KY		05/11/2011	5.910	396,965						1,480,000	04/19/2011
0901475		HUNTSVILLE	AL		06/30/2011	5.750	669,388						2,350,000	06/07/2011
0901482		JACKSON	MS		07/21/2011	5.600	413,335						1,425,000	06/02/2011
0901535		SALT LAKE CITY	UT		10/18/2011	4.500	613,580						2,900,000	07/14/2015
0901571		HARRISON CITY	PA		04/30/2012	5.100	7,024,492						13,900,000	03/20/2012
0901579		JACKSON	MS		04/17/2012	5.100	4,791,844						9,200,000	03/14/2012
0901602		TIGARD	OR		06/13/2012	4.850	1,067,339						4,700,000	05/07/2012
0901610		SPRINGFIELD	MO		06/27/2012	5.100	1,114,246						2,800,000	06/11/2012
0901616		ANDERSON	IN		07/12/2012	4.750	3,774,811						8,500,000	05/15/2012
0901636		PASADENA	CA		09/04/2012	4.600	2,818,382						11,100,000	08/01/2012
0901643		SNELVILLE	GA		10/01/2012	4.850	719,679						2,300,000	08/01/2012
0901644		KALAMAZOO	MI		09/20/2012	4.750	799,706						4,710,000	08/14/2012
0901645		WEST SENECA	NY		10/18/2012	4.650	1,651,688						4,350,000	07/14/2012
0901646		BENICIA	CA		09/05/2012	5.000	479,898						2,790,000	07/17/2002
0901651		MILL VALLEY	CA		09/25/2012	4.850	1,400,313						6,020,000	08/22/2012
0901654		CAMARILLO	CA		09/28/2012	4.500	1,088,189						3,300,000	08/08/2012
0901655		CITY OF LEON VALLEY	TX		10/10/2012	4.750	743,318						2,000,000	09/03/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901661		PINSON	AL		11/20/2012	4.550	2,196,862						6,525,000	09/26/2012
0901665		ATLANTA	GA		11/13/2012	4.500	1,599,150						4,700,000	10/30/2012
0901668		FOLSOM	PA		12/18/2012	4.500	1,027,892						3,200,000	10/26/2012
0901678		BROKEN ARROW	OK		12/12/2012	4.550	1,136,912						2,700,000	11/05/2012
0901679		PHENIX CITY	AL		12/14/2012	4.600	1,763,131						5,200,000	11/07/2012
0901682		MARYVILLE	TN		12/13/2012	4.500	1,482,400						3,850,000	11/29/2012
0901688		NEW HOPE	MN		12/27/2012	4.650	1,042,538						2,400,000	11/06/2012
0901691		ST CLOUD	MN		12/20/2012	4.450	2,033,851						4,100,000	11/28/2012
0901695		BENSALEM	PA		01/08/2013	4.350	5,941,465						14,150,000	12/21/2012
0901701		SNYDER	TX		02/20/2013	4.850	1,504,546						3,750,000	01/04/2013
0901703		PACE	FL		02/01/2013	4.500	2,390,987						4,500,000	12/04/2012
0901707		TUCSON	AZ		03/28/2013	4.600	3,911,778						10,850,000	02/13/2013
0901708		ORANGE	CA		01/30/2013	4.250	2,103,522						6,100,000	01/04/2013
0901709		MINNEAPOLIS	MN		02/12/2013	4.250	3,628,776						9,000,000	01/18/2013
0901713		CRESTVIEW HILLS	KY		02/26/2013	4.250	979,810		7,840				5,500,000	01/22/2013
0901716		KENNESAW	GA		02/28/2013	4.350	873,698						2,045,000	01/16/2013
0901717		WEST PALM BEACH	FL		03/05/2013	4.250	2,342,564						8,900,000	02/06/2013
0901718		WOODSIDE	NY		03/25/2013	4.150	5,260,833						11,000,000	03/04/2013
0901720		WASHINGTON	DC		03/11/2013	4.250	3,159,246						7,600,000	01/23/2013
0901721		TAKOMA PARK	MD		03/11/2013	4.250	1,155,822						3,200,000	01/18/2013
0901722		CHICAGO	IL		05/17/2013	4.500	1,199,907						5,900,000	03/21/2013
0901730		BLAINE	MN		04/01/2013	3.850	2,304,169						13,800,000	02/07/2013
0901731		SAN ANTONIO	TX		04/18/2013	4.600	1,192,566						2,500,000	03/05/2013
0901734		ROMEOVILLE	IL		04/30/2013	4.150	872,532						2,590,000	02/22/2013
0901735		FOUNTAIN VALLEY	CA		04/10/2013	3.890	1,222,576						9,500,000	03/12/2013
0901738		HIGHLAND PARK	IL		04/16/2013	4.150	2,697,573						6,350,000	03/08/2013
0901743		EAGAN	MN		04/01/2013	4.250	1,152,326						3,520,000	01/07/2016
0901746		MOBILE	AL		05/24/2013	4.350	633,115						2,000,000	03/17/2013
0901749		SAN DIEGO	CA		06/25/2013	4.150	2,289,207						5,215,000	06/15/2013
0901751		HAMBURG	NY		05/09/2013	4.450	694,668						1,800,000	03/25/2013
0901753		KIRKLAND	WA		04/30/2013	3.850	913,691						4,200,000	03/24/2013
0901757		WOODBRIDGE	VA		05/31/2013	4.280	811,490						1,730,000	03/19/2013
0901760		SPRING	TX		05/30/2013	4.250	2,226,536						4,180,000	05/02/2013
0901764		MOBILE	AL		06/18/2013	4.250	1,042,795						3,620,000	05/07/2013
0901766		LA PUENTE	CA		06/03/2013	3.950	303,243						15,150,000	04/26/2013
0901767		MILL VALLEY	CA		06/10/2013	4.400	609,772						2,270,000	04/22/2013
0901773		SOUTHAVEN	MS		07/08/2013	4.250	511,808						2,100,000	05/25/2013
0901775		PHOENIX	AZ		07/10/2013	4.150	2,944,757						6,500,000	05/13/2013
0901777		ROCKY MOUNT	NC		06/26/2013	4.250	1,600,013						4,700,000	04/29/2013
0901782		AGOURA HILLS	CA		08/14/2013	3.950	1,444,659						9,000,000	07/12/2013
0901785		TUCSON	AZ		07/03/2013	4.350	2,037,001						3,950,000	06/18/2013
0901788		FERGUSON	MO		08/13/2013	3.900	4,068,240						10,800,000	07/09/2013
0901794		BOYNTON BEACH	FL		12/31/2020	4.350	1,958,655						4,900,000	05/31/2013
0901797		ELLISVILLE	MO		08/13/2013	3.900	6,199,223						13,000,000	07/12/2013
0901801		STONE MOUNTAIN	GA		08/14/2013	4.050	4,529,071						9,150,000	08/01/2013
0901803		HAMBURG	NY		08/15/2013	4.170	2,813,612						5,700,000	06/21/2013
0901805		BIRMINGHAM	AL		09/03/2013	4.550	5,899,550						13,950,000	07/16/2013
0901808		ANN ARBOR	MI		08/29/2013	4.300	1,325,847						4,100,000	07/11/2013
0901809		PERRY	GA		07/31/2013	4.550	1,494,322						3,000,000	07/01/2013
0901820		CARROLLTON	GA		09/26/2013	4.830	891,821						2,125,000	09/09/2013
0901821		ATHENS	GA		09/26/2013	4.830	1,564,599						3,600,000	09/04/2013
0901822		MIAMI	FL		09/25/2013	4.770	2,555,536						7,600,000	08/07/2012
0901823		EL PASO	TX		10/17/2013	4.770	1,924,005						5,720,000	09/04/2013
0901824		SPRING HILL	KS		10/03/2013	4.670	718,779						3,270,000	07/31/2013
0901828		INDIANAPOLIS	IN		09/19/2013	4.630	2,328,637						5,750,000	08/26/2013
0901829		ADDISON	IL		10/10/2013	4.500	6,695,289						16,400,000	09/06/2013
0901844		HOUSTON	TX		11/12/2013	5.150	962,824						2,160,000	10/14/2013
0901846		MEMPHIS	TN		01/15/2014	4.840	7,476,332						14,600,000	11/05/2013
0901847		KENNESAW	GA		11/01/2013	5.060	1,453,006						3,350,000	10/02/2013
0901849		SHERWOOD	OR		12/18/2013	4.970	1,524,953						5,181,496	09/30/2013
0901857		NEW YORK	NY		11/22/2013	4.850	2,192,360						4,600,000	10/17/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901863		CHITTENANGO	NY		12/19/2013	4.900	1,923,004						4,800,000	11/06/2013
0901871		CHANHASSEN	MN		01/21/2014	4.690	3,767,354						8,780,000	12/05/2013
0901872		ARDMORE	PA		01/07/2014	4.730	1,029,333						2,000,000	11/13/2013
0901873		BROOKFIELD	WI		01/17/2014	4.500	8,221,495						15,650,000	06/23/2013
0901875		CHARLOTTE	NC		01/16/2014	4.750	1,171,274						2,150,000	12/12/2013
0901881		VIRGINIA BEACH	VA		01/31/2014	4.910	1,226,748						2,930,000	12/14/2013
0901882		EXTON	PA		01/23/2014	5.000	527,964		1,700				2,268,452	11/22/2013
0901887		FORT WAYNE	IN		03/17/2014	4.950	5,371,204						15,031,250	01/09/2014
0901893		MIDLOTHIAN	VA		03/27/2014	4.840	1,821,597						3,700,000	02/19/2014
0901894		MARIETTA	GA		04/10/2014	5.050	3,271,411						7,190,000	01/27/2014
0901896		TUCSON	AZ		03/27/2014	4.900	1,463,678						3,750,000	02/10/2014
0901898		ODESSA	TX		04/30/2014	4.900	1,830,318						5,240,000	04/03/2014
0901899		ODESSA	TX		04/30/2014	4.900	2,091,792						5,890,000	04/03/2014
0901902		MEBANE	NC		05/01/2014	4.790	6,286,419						11,540,000	03/17/2014
0901907		SOUTHAVEN	MS		05/14/2014	4.670	1,492,984						3,520,000	03/20/2014
0901911		NEW HUDSON	MI		06/02/2014	4.830	2,667,783						6,350,000	04/22/2014
0901912		BLOOMFIELD HILLS	MI		06/02/2014	4.930	2,809,873						7,000,000	04/24/2014
0901913		HOUSTON	TX		06/05/2014	4.800	3,039,254						6,200,000	04/24/2014
0901915		GAINESVILLE	FL		06/25/2014	4.730	4,264,291						10,055,000	05/02/2014
0901916		CRANBURY	NJ		09/09/2014	4.500	511,891						6,065,217	05/21/2014
0901917		RIALTO	CA		06/16/2014	4.650	3,653,836						13,840,000	05/13/2014
0901919		KATY	TX		07/21/2014	4.730	2,968,179						6,000,000	05/13/2014
0901920		FORT WORTH	TX		10/01/2014	4.680	5,942,339						15,350,000	05/04/2018
0901921		CHESAPEAKE	MD		06/30/2014	4.560	5,876,335						12,000,000	05/06/2014
0901922		WINCHESTER	KY		07/30/2014	4.610	3,635,067						6,100,000	04/30/2014
0901923		DOTHAN	AL		10/01/2014	4.650	1,794,900						3,300,000	06/04/2014
0901926		MINNETONKA	MN		07/29/2014	4.540	4,189,861						9,500,000	06/19/2014
0901927		LONG BEACH	CA		08/18/2014	4.600	1,972,047						4,900,000	06/24/2014
0901928		ANNADALE	VA		09/02/2014	4.600	2,884,611						5,600,000	06/27/2014
0901930		CHICAGO	IL		07/31/2014	4.500	2,124,674						5,275,000	07/10/2014
0901931		AMES	IA		09/18/2014	4.740	2,458,817						5,300,000	07/17/2014
0901932		KENNESAW	GA		09/17/2014	4.500	1,683,493						5,160,000	08/22/2014
0901933		CRANBURY	NJ		12/02/2014	4.500	1,645,907						4,598,529	09/11/2014
0901934		AUSTIN	TX		10/21/2014	4.650	2,317,084						4,930,000	08/27/2014
0901937		LOUIVILLE	KY		10/31/2014	4.250	1,991,631						4,320,000	08/28/2014
0901942		READINGTON	NJ		12/23/2014	4.100	7,705,427						24,345,113	09/03/2014
0901943		LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100	8,079,800						28,902,774	01/22/2019
0901944		SEATTLE	WA		02/09/2015	4.000	2,960,507						7,480,000	10/15/2014
0901945		BRENTWOOD	CA		12/01/2014	4.400	3,711,285						7,400,000	10/29/2014
0901946		MADISON	TN		01/06/2015	4.180	546,436						3,550,000	12/15/2014
0901947		CHICAGO	IL		12/12/2014	3.960	2,445,903						6,000,000	10/17/2014
0901948		CHICAGO	IL		12/12/2014	3.960	2,115,706						5,225,000	10/17/2014
0901951		ROUND ROCK	TX		02/25/2015	4.230	1,750,381						3,580,000	01/22/2015
0901954		SARTELL	MN		12/17/2014	4.050	4,508,060						7,805,000	10/27/2014
0901956		KENNESAW	GA		12/17/2014	4.150	1,562,914						4,450,000	11/03/2014
0901959		TUCSON	AZ		12/23/2014	4.250	1,287,952						3,965,453	10/29/2014
0901960		WEST VALLEY CITY	UT		03/02/2015	4.100	5,368,674						10,100,000	01/06/2015
0901961		VALENCIA	CA		12/30/2014	3.950	3,377,440						11,700,000	11/04/2014
0901963		GRAND FORKS	ND		12/30/2014	4.150	2,054,453						3,900,000	12/03/2014
0901965		THOUSAND OAKS	CA		07/14/2015	4.000	3,078,877						7,100,000	01/13/2015
0901968		ORO VALLEY	AZ		01/28/2015	4.120	1,564,711						3,400,000	12/15/2014
0901969		MUKILTEO	WA		01/30/2015	4.100	934,603						4,425,000	12/17/2014
0901972		JACKSON	MS		02/11/2015	4.250	3,874,630						6,800,000	01/05/2015
0901973		TUCSON	AZ		02/10/2015	4.060	4,111,327						7,600,000	01/16/2015
0901978		HAMBURG	NY		03/13/2015	4.350	766,655						1,750,000	01/06/2015
0901979		ROCK TAVERN	NY		12/23/2014	4.100	1,206,468						5,550,000	08/25/2014
0901980		AMELIA	OH		03/31/2015	3.900	3,368,492						7,750,000	02/23/2015
0901982		OAK CREEK	WI		03/11/2015	4.000	3,493,559						6,660,000	02/01/2015
0901983		MONTICELLO	MN		04/28/2015	4.300	1,225,728						3,990,000	02/04/2015
0901985		BRIDGETON	MO		03/16/2015	4.000	3,222,360						5,350,000	01/14/2015
0901986		LOUISVILLE	KY		04/29/2015	4.000	2,969,948						5,110,000	02/17/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901987		BIRMINGHAM	AL		03/02/2015	4.150	2,702,722						7,540,000	01/26/2015
0901989		STERLING HEIGHTS	MI		06/17/2015	4.100	3,667,152						7,600,000	05/20/2015
0901990		DURHAM	NC		03/24/2015	4.100	1,124,524						2,510,000	02/04/2015
0901991		BRONX	NY		04/30/2015	4.100	6,818,459						15,700,000	03/23/2015
0901992		OCOEE	FL		04/28/2015	4.100	3,897,879						10,300,000	09/18/2019
0901994		HILLSBORO	OR		04/30/2015	4.100	2,991,055						7,140,000	03/04/2015
0901995		BROOKFIELD	WI		04/13/2015	3.800	4,267,280						6,930,000	10/24/2014
0901996		BROOKFIELD	WI		04/10/2015	3.800	1,518,167						2,550,000	10/24/2014
0901998		OMAHA	NE		05/15/2015	3.800	3,871,196						7,800,000	04/07/2015
0901999		MIDDLEBURG HEIGHTS	OH		04/23/2015	3.900	2,989,664						5,730,000	02/25/2015
0902000		FULLERTON	CA		04/30/2015	4.100	5,982,110						13,300,000	04/02/2015
0902001		ALBUQUERQUE	NM		04/28/2015	4.000	4,833,746						11,320,000	03/18/2015
0902004		LAS VEGAS	NV		05/14/2015	3.900	2,081,892						7,743,125	03/14/2015
0902005		HOLDEN	MA		07/01/2015	3.900	8,589,565						16,640,000	03/26/2015
0902007		MENDOTA HEIGHTS	MN		06/11/2015	4.100	3,259,282						7,200,000	04/27/2015
0902008		SAN JOSE	CA		05/21/2015	4.050	1,452,101						4,800,000	03/26/2015
0902009		SAN JOSE	CA		05/28/2015	3.990	3,065,628						10,700,000	04/11/2015
0902010		TUALATIN	OR		05/21/2015	3.900	3,731,051						9,300,000	04/14/2015
0902012		FARMERS BRANCH	TX		06/01/2015	4.000	2,376,019						5,880,000	05/08/2015
0902013		FULLERTON	CA		06/04/2015	3.950	2,192,448						12,000,000	04/17/2015
0902015		HUNTINGTON BEACH	CA		09/01/2015	3.850	6,588,845						16,200,000	06/29/2015
0902016		AUSTIN	TX		06/19/2015	4.000	1,376,390						3,281,739	04/22/2015
0902017		SAN JOSE	CA		07/06/2015	3.900	5,997,942						16,800,000	04/01/2015
0902019		ORANGE	CA		06/18/2015	3.950	1,657,251						3,800,000	05/08/2015
0902020		SALEM	OR		06/16/2015	3.950	1,562,856						7,730,000	04/30/2015
0902022		WARREN	MI		06/17/2015	3.950	2,102,060						5,687,500	05/20/2015
0902025		ANNAPOLIS	MD		07/01/2015	3.800	6,222,168						13,700,000	05/10/2015
0902027		COLLEYVILLE	TX		06/26/2015	4.000	3,084,674						6,000,000	05/15/2015
0902029		SAN ANTONIO	TX		06/24/2015	4.150	2,012,646						3,940,000	05/28/2015
0902030		AUBURN	WA		06/25/2015	4.000	1,146,854						4,232,214	05/08/2015
0902034		LAWRENCEVILLE	GA		07/23/2015	4.050	2,939,818						6,250,000	12/13/2018
0902035		ST PAUL	MN		07/15/2015	3.950	3,676,139		10,102				8,000,000	06/08/2015
0902036		ST. LOUIS PARK	MN		06/18/2015	3.900	8,857,235						15,700,000	04/30/2015
0902037		MISSION VIEJO	CA		09/17/2015	4.000	5,466,019						15,250,000	07/10/2015
0902038		IRVINE	CA		06/30/2015	4.050	2,921,472						10,000,000	05/27/2015
0902039		CORPUS CHRISTI	TX		08/13/2015	4.150	1,579,498						3,300,000	07/07/2015
0902040		PORT ARANSAS	TX		08/13/2015	4.150	1,994,027						4,400,000	07/07/2015
0902042		SOUTH BEND	IN		08/12/2015	4.400	900,065						4,102,729	06/20/2015
0902043		OCOEE	FL		09/15/2015	4.250	934,714						4,100,000	08/25/2015
0902044		ORLANDO	FL		09/15/2015	4.250	1,468,836						6,700,000	08/25/2015
0902045		MECHANICSVILLE	VA		08/06/2015	4.040	8,245,312						15,400,000	06/24/2015
0902046		VISTA	CA		07/08/2015	3.975	5,099,334						10,500,000	06/12/2015
0902047		POMPANO BEACH	FL		08/14/2015	4.500	2,344,839						6,800,000	07/16/2015
0902048		PEARLAND	TX		08/04/2015	4.320	3,463,198						6,400,000	06/29/2015
0902050		ALBUQUERQUE	NM		08/13/2015	4.420	4,831,376						11,740,000	07/07/2015
0902052		MIDDLETON	WI		08/13/2015	4.350	3,803,679						6,500,000	07/21/2015
0902053		ALPHARETTA	GA		01/05/2016	4.370	4,290,324						7,000,000	02/12/2020
0902054		NASHVILLE	TN		12/01/2015	4.070	2,371,839						5,500,000	08/26/2015
0902055		JACKSONVILLE	FL		10/07/2015	4.200	2,230,244						5,820,000	07/30/2015
0902056		JACKSONVILLE	FL		10/01/2015	4.200	3,194,884						7,470,000	07/30/2015
0902057		SAN JOSE	CA		11/03/2015	4.150	3,113,313						8,000,000	10/16/2015
0902060		CHARLOTTE	NC		10/15/2015	4.320	4,043,051						7,100,000	08/20/2015
0902061		STAFFORD	TX		09/29/2015	4.230	3,602,990						12,000,000	08/19/2015
0902062		FLOWOOD	MS		10/27/2015	4.400	2,201,814						5,200,000	09/23/2015
0902063		BELLEVUE	WA		10/26/2015	4.130	5,855,764						15,500,000	09/11/2015
0902064		EARTH CITY	MO		11/17/2015	4.230	2,890,368						4,710,000	09/16/2015
0902065		EXTON	PA		10/30/2015	4.130	4,440,289						8,200,000	09/09/2015
0902066		SERLING HEIGHTS	MI		01/14/2016	4.400	1,776,691						4,173,684	11/23/2015
0902067		WEST CHESTER	OH		01/11/2016	4.150	2,764,297						4,560,000	10/26/2015
0902068		AUSTIN	TX		12/10/2015	4.300	4,260,675						10,000,000	10/06/2015
0902069		WATAUGA	TX		11/19/2015	4.070	3,430,696						6,200,000	10/27/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902070		SAN ANTONIO	TX		11/12/2015	4.420	1,868,264						4,600,000	10/09/2015
0902071		SHOREWOOD	MN		11/04/2015	4.200	5,097,264						8,020,000	10/15/2015
0902072		PORTLAND	OR		11/30/2015	4.280	1,872,302						3,880,000	10/23/2015
0902074		TUCSON	AZ		12/03/2015	4.330	5,467,062						9,700,000	10/08/2015
0902075		SOUTH JORDAN	UT		11/17/2015	4.400	2,815,840						5,160,000	10/09/2015
0902076		OAKLAND	CA		02/01/2016	4.270	10,264,505						22,350,000	10/29/2015
0902078		ST CLOUD	MN		01/29/2016	4.150	7,166,697						12,300,000	12/21/2015
0902079		BOULDER	CO		12/31/2015	4.150	1,501,816						4,700,000	12/14/2015
0902080		GAINESVILLE	FL		12/30/2015	4.200	2,198,305						6,000,000	11/30/2015
0902081		GAINESVILLE	FL		12/30/2015	4.200	2,198,305						5,000,000	11/30/2015
0902082		ADDISON	TX		12/30/2015	4.220	2,639,285						5,000,000	11/13/2015
0902084		JACKSON	MS		12/21/2015	4.360	1,822,186						3,500,000	11/18/2015
0902088		SEATTLE	WA		01/27/2016	4.220	4,784,988						19,360,000	01/07/2016
0902091		SURPRISE	AZ		03/01/2016	4.460	4,306,683						8,150,000	12/16/2015
0902093		KIRKWOOD	MO		02/16/2016	4.400	8,602,645						13,500,000	12/30/2015
0902096		BRIGHTON	CO		03/24/2016	4.340	516,510		1,745				2,320,000	01/29/2016
0902097		HAMBURG	NY		03/08/2016	4.340	388,735		1,316				1,550,000	01/29/2016
0902098		WESTMINSTER	CO		03/09/2016	4.340	1,904,742		5,766				7,870,000	01/29/2016
0902099		WILSONVILLE	OR		03/17/2016	4.250	2,694,268						5,910,000	02/25/2016
0902101		SAN DIEGO	CA		03/30/2016	3.900	18,835,191						41,020,000	03/02/2016
0902102		MILWAUKEE	WI		02/24/2016	4.280	6,651,577						12,660,000	02/16/2016
0902103		MILWAUKEE	WI		02/24/2016	4.280	4,306,777						7,570,000	02/05/2016
0902104		MADISON	WI		04/26/2016	4.250	4,978,982						7,900,000	03/10/2016
0902105		CANON CITY	CO		04/27/2016	4.300	2,815,750						5,700,000	03/21/2016
0902106		ALBANY	NY		05/13/2016	4.200	7,825,937						12,225,000	05/06/2016
0902108		PORTLAND	OR		05/02/2016	4.250	2,452,991						6,170,000	04/06/2016
0902109		KINGSTON BOROUGH	PA		05/02/2016	4.200	3,540,556						5,800,000	03/25/2016
0902111		DALLAS	TX		05/06/2016	4.250	9,016,237						19,000,000	04/18/2016
0902112		ST. LOUIS	MO		05/24/2016	4.130	4,516,027						9,210,000	04/18/2016
0902113		VANCOUVER	WA		06/01/2016	4.150	5,823,072						11,150,000	05/06/2016
0902114		CHARLOTTE	NC		06/09/2016	4.200	1,775,155						3,380,000	04/26/2016
0902115		NORCO	CA		07/01/2016	4.150	3,676,536						7,600,000	05/24/2016
0902116		EARTH CITY	MO		06/28/2016	4.100	9,506,223						17,770,000	05/06/2016
0902117		TUCSON	AZ		05/19/2016	4.250	1,316,722						3,152,542	04/20/2016
0902118		FLORA	MS		06/13/2016	4.250	1,390,065		2,118				5,100,000	04/27/2016
0902119		DEERFIELD	IL		07/12/2016	4.150	2,601,913						5,300,000	06/30/2016
0902120		KENNESAW	GA		10/07/2016	4.250	3,853,226						6,943,750	09/09/2016
0902121		KENNESAW	GA		06/22/2016	4.250	7,837,889		14,190				18,100,000	06/06/2016
0902122		ROSWELL	GA		06/23/2016	4.250	3,448,711						7,575,000	06/17/2016
0902123		CONYERS	GA		06/23/2016	4.250	2,539,573						5,200,000	06/01/2016
0902124		SMYRNA	GA		06/23/2016	4.250	3,612,861		6,804				7,800,000	06/01/2016
0902125		SMYRNA	GA		06/15/2016	4.250	4,627,622		8,950				9,600,000	06/01/2016
0902126		NORCROSS	GA		06/23/2016	4.250	2,727,412						5,750,000	06/03/2016
0902127		CARTERSVILLE	GA		06/15/2016	4.250	3,336,512		5,459				7,900,000	06/01/2016
0902128		MARIETTA	GA		06/17/2016	4.250	2,906,502		7,903				6,100,000	06/01/2016
0902129		CONYERS	GA		07/07/2016	4.250	2,134,484						5,350,000	06/02/2016
0902130		PANAMA CITY	FL		06/17/2016	4.250	3,995,323		6,914				9,000,000	06/06/2016
0902131		CHARLOTTE	NC		06/27/2016	4.150	4,164,978						7,800,000	06/21/2016
0902132		BIRMINGHAM	AL		06/13/2016	4.150	5,190,404						8,475,000	05/16/2016
0902133		HERNANDO	MS		06/30/2016	3.900	11,704,017						20,000,000	06/13/2016
0902134		EAGAN	MN		07/01/2016	4.200	1,068,154						3,150,000	05/19/2016
0902135		TUCSON	AZ		08/08/2016	4.300	2,616,099						6,700,000	07/22/2016
0902136		NEWINGTON	VA		11/01/2016	4.450	14,941,967						23,352,632	06/22/2016
0902137		EDINA	MN		08/09/2016	4.150	3,635,678						6,700,000	07/01/2016
0902138		ALPHARETTA	GA		08/10/2016	4.000	3,356,724						7,400,000	08/01/2016
0902139		CORONA	CA		08/02/2016	3.950	5,092,254						10,000,000	06/27/2016
0902140		AUSTIN	TX		08/19/2016	4.150	1,217,347						2,347,059	07/05/2016
0902141		MENTOR	OH		08/22/2016	4.150	2,173,835						3,861,111	06/23/2016
0902142		ARLINGTON	VA		09/01/2016	3.900	1,038,369						2,250,000	08/03/2016
0902143		LAS VEGAS	NV		09/01/2016	4.250	2,744,290						6,789,320	08/09/2016
0902145		WARREN	MI		09/22/2016	4.375	1,972,626						4,675,000	08/24/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902146		BLACKLICK	OH		10/03/2016	4.100	873,297						1,560,000	08/19/2016
0902147		BLACKLICK (COLUMBUS)	OH		10/03/2016	4.100	2,947,378						4,960,465	08/19/2016
0902148		HARRISBURG	PA		09/30/2016	3.750	1,800,164						2,725,000	08/19/2016
0902149		YORBA LINDA	CA		10/31/2016	3.900	1,740,015						3,400,000	09/14/2016
0902150		JACKSONVILLE	FL		10/25/2016	3.950	8,088,888						23,310,000	09/23/2016
0902151		CHESAPEAKE	VA		11/07/2016	3.900	2,028,357						3,359,827	10/14/2016
0902152		BROWNSVILLE	TX		10/19/2016	4.000	6,454,273						13,125,000	09/09/2016
0902153		RACINE	WI		09/15/2016	4.100	2,909,867						5,896,552	08/30/2016
0902154		CHARLOTTE	NC		10/05/2016	4.100	1,870,984						3,357,108	08/31/2016
0902155		COLORADO SPRINGS	CO		11/09/2016	4.150	2,979,965						10,450,000	10/14/2016
0902156		OREM	UT		10/11/2016	4.100	3,929,837						6,640,000	09/27/2016
0902157		GIG HARBOR	WA		11/22/2016	3.750	5,931,111		9,515				20,550,000	11/18/2016
0902159		SNELLVILLE	GA		11/29/2016	3.900	2,173,756						4,750,000	11/03/2016
0902160		LITTLETON	CO		12/01/2016	3.650	12,177,134						30,800,000	11/14/2016
0902161		SAN ANTONIO	TX		12/08/2016	3.800	15,715,125						28,975,000	11/10/2016
0902162		HOUSTON	TX		12/06/2016	4.250	978,841		1,030				3,200,000	11/30/2016
0902163		GLEN BURNIE	MD		11/29/2016	4.150	6,556,733						10,800,000	10/14/2016
0902164		SPOKANE VALLEY	WA		12/01/2016	4.000	1,922,888						3,330,000	10/21/2016
0902165		OAKWOOD VILLAGE	OH		12/21/2016	4.150	2,723,842						4,150,000	11/15/2016
0902166		INDEPENDENCE	OH		12/21/2016	4.150	1,625,519						2,600,000	11/15/2016
0902167		SUGAR LAND	TX		01/18/2017	3.900	2,787,627		6,897				10,720,000	12/13/2016
0902168		SAN ANTONIO	TX		12/19/2016	4.150	2,284,512						4,830,000	12/15/2016
0902169		CRESTVIEW	FL		03/02/2017	4.070	5,915,821						9,700,000	01/08/2017
0902170		EDEN PRAIRIE	MN		12/01/2016	4.000	3,496,160						5,800,000	12/01/2016
0902172		MIDVALE	UT		04/06/2017	4.350	7,038,034						11,900,000	01/12/2017
0902173		SAN DIEGO	CA		04/11/2017	4.370	5,402,953						10,400,000	12/06/2016
0902174		CYPRESS	CA		01/31/2017	4.320	10,070,064						18,700,000	12/09/2016
0902175		CUMMING	GA		02/01/2017	4.230	2,745,296						5,400,000	01/17/2017
0902176		SAVANNAH	GA		02/01/2017	4.230	3,686,541						6,600,000	01/18/2017
0902177		SAVANNAH	GA		02/01/2017	4.230	5,098,408						9,400,000	01/20/2017
0902178		NORCROSS	GA		02/01/2017	4.230	1,435,398						2,800,000	01/17/2017
0902179		CULVER CITY	CA		02/23/2017	4.580	1,357,185						7,150,000	12/30/2016
0902180		WILMINGTON	DE		02/09/2017	4.420	3,712,818						9,400,000	01/06/2017
0902181		COCOA	FL		01/27/2017	4.570	1,251,333						4,610,000	01/18/2017
0902182		LAS VEGAS	NV		01/18/2017	4.410	8,517,470						17,600,000	12/23/2016
0902183		NOTTINGHAM	MD		02/23/2017	4.330	5,760,318						10,600,000	01/06/2017
0902184		NEWPORT NEWS	VA		03/13/2017	4.440	8,084,001						20,400,000	02/02/2017
0902186		ROCHESTER	NY		03/07/2017	4.880	3,395,014						7,100,000	02/07/2017
0902189		WESTMINSTER	CA		03/23/2017	4.210	4,019,825						8,175,000	03/01/2017
0902190		GAHANNA	OH		02/28/2017	4.550	4,941,233						9,250,000	02/06/2017
0902191		MORAGA	CA		04/13/2017	4.600	3,578,068						7,500,000	02/17/2017
0902192		MANKATO	MN		03/30/2017	4.690	4,825,543						8,050,000	03/15/2017
0902194		CINCINNATI	OH		03/31/2017	4.660	3,662,055						7,500,000	03/28/2017
0902195		SOUTH JORDAN	UT		05/01/2017	4.290	10,769,113						19,200,000	04/21/2017
0902196		SOUTH JORDAN	UT		05/01/2017	4.290	14,329,151						22,400,000	04/05/2017
0902197		PALANTINE	IL		05/04/2017	4.730	1,886,599						2,900,000	04/05/2017
0902198		CINCINNATI	OH		04/03/2017	4.590	2,316,427						3,700,000	03/24/2017
0902199		TUCSON	AZ		05/04/2017	4.690	3,919,142						7,300,000	04/05/2017
0902201		BASKING RIDGE	NJ		05/11/2017	4.530	2,294,003						4,400,000	05/02/2017
0902202		TUCSON	AZ		06/22/2017	4.800	5,264,753						10,100,000	05/04/2017
0902203		CENTENNIAL	CO		05/30/2017	4.570	3,291,802						5,800,000	04/06/2017
0902205		MILWAUKEE	WI		04/28/2017	4.500	8,405,479						15,350,000	04/17/2017
0902206		MINNETONKA	MN		06/13/2017	4.370	11,552,729						20,300,000	04/19/2017
0902207		CHARLESTON	SC		06/01/2017	4.560	4,399,134						8,180,000	04/07/2017
0902208		DALLAS	TX		07/12/2017	4.320	2,683,509						4,520,000	05/15/2017
0902209		SCOTTSDALE	AZ		05/16/2017	4.500	15,217,404						28,500,000	04/19/2017
0902214		MILWAUKEE	WI		05/25/2017	4.400	5,566,455						9,875,000	04/30/2017
0902215		SPOKANE VALLEY	WA		07/31/2017	4.300	8,093,586						15,750,000	06/22/2017
0902217		SPRINGFIELD	OR		08/01/2017	4.370	4,196,333						8,840,000	06/14/2017
0902218		HAWAIIAN GARDENS	CA		06/29/2017	4.370	10,399,962						22,400,000	05/30/2017
0902220		ORLANDO	FL		08/08/2017	4.620	13,071,747						25,800,000	05/26/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902221		ST. LOUIS	MO		06/22/2017	4.000	2,693,740						5,320,000	06/13/2017
0902222		MESA	AZ		08/10/2017	4.450	4,954,252						9,000,000	07/20/2017
0902223		LIVERPOOL	NY		08/18/2017	4.300	3,706,052						5,440,000	08/01/2017
0902224		LOS ANGELES	CA		09/07/2017	4.310	7,659,367						15,100,000	07/19/2017
0902226		LAKEWOOD	CO		07/25/2017	4.350	1,570,335						2,975,000	07/07/2017
0902227		COSTA MESA	CA		10/04/2017	4.250	1,716,877						6,300,000	07/06/2017
0902228		SEATTLE	WA		11/14/2017	4.200	2,711,902						9,300,000	07/27/2017
0902229		PASADENA	CA		08/30/2017	3.850	2,310,305		2,219				12,200,000	08/14/2017
0902230		MESQUITE	TX		09/21/2017	4.170	8,053,953						14,600,000	09/13/2017
0902231		NOTTINGHAM	MD		10/02/2017	4.150	15,772,123						25,000,000	08/24/2017
0902232		WEST DES MOINES	IA		09/28/2017	4.400	17,549,620						33,500,000	08/25/2017
0902233		WILSONVILLE	OR		09/20/2017	4.320	2,175,199						4,750,000	08/24/2017
0902234		ALEXANDRIA	VA		10/02/2017	4.140	3,093,943						5,900,000	09/06/2017
0902235		HALFMOON	NY		09/01/2017	4.420	19,785,880						29,510,000	08/22/2017
0902236		BOISE	ID		10/31/2017	4.150	2,226,653						5,095,000	10/27/2017
0902237		ONTARIO	CA		10/05/2017	4.440	2,081,229						4,500,000	08/21/2017
0902238		FORT WORTH	TX		10/17/2017	4.500	2,204,139						4,200,000	09/08/2017
0902239		VERNON	CA		11/02/2017	4.000	2,678,185						16,000,000	09/13/2017
0902240		LONG BEACH	CA		11/02/2017	4.270	4,138,801						11,200,000	10/11/2017
0902241		WOODLAND HILLS	CA		09/27/2017	4.090	3,701,889						9,040,000	09/14/2017
0902242		ALPHARETTA	GA		10/24/2017	4.060	7,182,543						12,000,000	09/27/2017
0902243		ALPHARETTA	GA		10/24/2017	4.060	3,053,092						6,800,000	10/18/2017
0902244		MARIETTA	GA		10/19/2017	4.340	5,624,755						8,800,000	10/02/2017
0902245		WESTLAKE VILLAGE	CA		10/30/2017	4.040	11,095,873		10,656				24,000,000	09/25/2017
0902246		ALPHARETTA	GA		10/31/2017	4.060	3,509,323						7,100,000	09/25/2017
0902247		JACKSONVILLE BEACH	FL		11/28/2017	4.200	3,028,291						5,450,000	10/03/2017
0902248		SAN ANTONIO	TX		10/30/2017	4.400	3,391,352						5,823,000	09/06/2017
0902249		CHARLOTTE	NC		10/12/2017	4.150	2,635,608						4,375,000	10/10/2017
0902250		CHATSWORTH	CA		10/25/2017	4.000	3,671,614		6,255				9,650,000	09/21/2017
0902255		JACKSONVILLE BEACH	FL		11/28/2017	4.200	3,254,283						6,100,000	10/03/2017
0902256		JACKSONVILLE	FL		11/28/2017	4.200	7,412,533						13,200,000	10/17/2017
0902257		SACRAMENTO	CA		11/30/2017	4.500	3,459,103						6,600,000	11/27/2017
0902258		PORTSMOUTH	VA		10/31/2017	4.470	4,300,042						6,900,000	10/16/2017
0902259		EVERETT	WA		12/27/2017	4.360	3,223,719						5,660,000	12/05/2017
0902260		ESCONDIDO	CA		01/30/2018	4.100	2,040,511						6,220,000	01/08/2018
0902261		GAINESVILLE	GA		01/30/2018	4.000	12,119,872						23,310,000	01/24/2018
0902262		MEMPHIS	TN		02/08/2018	4.350	4,734,182						8,000,000	12/18/2017
0902263		OREM	UT		03/29/2018	4.330	6,142,104						11,000,000	02/08/2018
0902264		WEST GOSHEN TOWNSHIP	PA		03/13/2018	4.240	4,206,308						9,100,000	02/22/2018
0902265		COLLIERVILLE	TN		02/06/2018	4.340	9,123,535						17,150,000	12/19/2017
0902266		SYRACUSE	NY		02/22/2018	4.540	1,921,016						4,400,000	01/08/2018
0902268		MADISON	WI		01/17/2018	4.230	1,739,642						3,500,000	12/12/2017
0902269		SANTA ANA	CA		01/25/2018	4.160	22,288,641						38,600,000	01/09/2018
0902270		NORFOLK	VA		02/27/2018	4.240	3,700,000						9,400,000	01/23/2018
0902272		HUNTSVILLE	AL		03/06/2018	4.400	2,902,832						5,000,000	01/31/2018
0902273		FREDERICK	MD		05/16/2018	4.880	6,795,687						15,500,000	04/03/2018
0902274		BRADENTON	FL		04/05/2018	4.700	2,557,824						5,300,000	01/18/2018
0902275		RACINE	WI		02/22/2018	4.650	5,980,846						9,850,000	01/18/2018
0902276		FLOWOOD	MS		03/15/2018	4.800	1,386,769						2,400,000	02/09/2018
0902277		FLOWOOD	MS		03/15/2018	4.800	1,915,062						3,200,000	02/09/2018
0902278		HILLIARD	OH		04/12/2018	4.590	2,390,546						5,320,000	02/28/2018
0902279		VIRGINIA BEACH	VA		03/28/2018	4.630	2,946,632						4,650,000	02/23/2018
0902280		LAS VEGAS	NV		03/27/2018	4.760	8,143,039						12,700,000	02/20/2018
0902281		Corona	CA		04/26/2018	4.410	2,813,311						10,100,000	04/16/2018
0902282		Hazelwood	MO		05/17/2018	4.670	8,585,692						15,410,000	05/10/2018
0902283		BROOK PARK	OH		05/03/2018	4.490	11,931,432						19,020,000	04/24/2018
0902284		MIDLAND	TX		05/10/2018	4.990	3,599,692						7,500,000	04/12/2018
0902285		JACKSONVILLE	FL		05/17/2018	4.830	2,668,056						4,500,000	04/24/2018
0902286		SALT LAKE CITY	UT		05/10/2018	4.650	2,549,531						4,700,000	04/26/2018
0902287		SALT LAKE CITY	UT		06/26/2018	4.700	4,636,751						8,100,000	05/29/2018
0902288		COLUMBIA	MD		04/30/2018	4.690	18,828,823						27,300,000	03/29/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902289		NORTH OLMSTED	OH		05/09/2018	4.580	2,641,942						5,980,000	04/16/2018
0902290		NILES	OH		05/31/2018	4.490	3,098,729						8,740,000	05/16/2018
0902291		NILES	OH		06/07/2018	4.540	4,978,098						11,520,000	05/16/2018
0902292		MILWAUKEE	WI		04/19/2018	4.580	3,490,080						5,600,000	03/29/2018
0902293		CLINTON	MS		05/24/2018	4.770	3,403,771						5,800,000	05/08/2018
0902294		MOUNT PLEASANT	SC		04/30/2018	4.670	2,945,124						4,625,000	04/10/2018
0902295		WILLOWICK	OH		05/24/2018	4.540	3,489,605						6,450,000	05/14/2018
0902297		MILWAUKEE	WI		06/07/2018	4.300	14,567,117						24,000,000	04/24/2018
0902298		CORONA	CA		06/14/2018	4.250	2,354,183						3,700,000	05/01/2018
0902299		CLINTON	MS		07/02/2018	5.080	1,070,096						1,600,000	04/24/2018
0902300		SAN ANTONIO	TX		07/09/2018	4.690	12,044,195						21,750,000	05/17/2018
0902301		RENTON	WA		06/19/2018	4.280	2,354,968						4,900,000	05/04/2018
0902302		TUCSON	AZ		06/27/2018	4.700	7,740,941						14,900,000	12/08/2020
0902303		AMERICAN FORK	UT		07/05/2018	4.570	9,159,523						16,100,000	06/08/2018
0902304		TWINSBURG	OH		07/19/2018	4.790	2,854,832						5,800,000	07/05/2018
0902305		SIGNAL HILLS	CA		07/11/2018	4.650	4,262,058						9,100,000	06/19/2018
0902306		ALPHARETTA	GA		06/21/2018	4.910	1,946,545						3,000,000	05/18/2018
0902307		TWINSBURG	OH		07/23/2018	4.780	2,154,540						3,620,000	06/19/2018
0902308		ALBUQUERQUE	NM		07/18/2018	4.600	8,086,440		7,740				13,600,000	06/07/2018
0902309		ALBUQUERQUE	NM		07/18/2018	4.600	2,081,517		3,851				3,630,000	06/04/2018
0902310		MONTCLAIR	CA		06/15/2018	4.390	6,521,062						13,900,000	05/29/2018
0902311		FAYETTEVILLE	NC		06/28/2018	4.620	11,181,336						20,900,000	06/26/2018
0902312		LITTLETON	CO		06/28/2018	4.800	2,314,383						5,540,000	06/11/2018
0902313		MENLO PARK	CA		07/19/2018	4.470	2,495,161						18,700,000	07/10/2018
0902314		CORPUS CHRISTI	TX		07/26/2018	4.850	4,640,759						7,910,000	06/20/2018
0902315		RIDGELAND	MS		07/19/2018	4.600	2,489,915						7,100,000	06/24/2018
0902316		PITTSBURGH	PA		08/30/2018	4.980	2,403,123						4,700,000	08/01/2018
0902317		HENDERSON	NV		08/07/2018	5.010	2,257,752						4,000,000	07/15/2018
0902318		LOS GATOS	CA		08/08/2018	4.400	4,005,877						10,600,000	07/06/2018
0902319		LIVERPOOL	NY		08/30/2018	4.750	4,936,940						7,300,000	08/14/2018
0902320		LAS VEGAS	NV		08/30/2018	4.470	3,550,269						8,300,000	08/21/2018
0902321		SAN ANTONIO	TX		09/13/2018	4.730	20,856,794						36,900,000	08/17/2018
0902322		WESTMONT	IL		07/25/2018	4.470	6,371,582						11,500,000	07/13/2018
0902323		FORT WORTH	TX		10/01/2018	4.650	4,037,306						9,700,000	09/05/2018
0902324		TIMONIUM	MD		07/31/2018	4.600	2,313,809						5,600,000	07/18/2018
0902325		ROSEVILLE	MI		09/13/2018	4.480	1,346,025						4,300,000	08/03/2018
0902326		MILWAUKEE	WI		09/11/2018	4.580	9,178,681						13,650,000	08/15/2018
0902328		PORTLAND	OR		10/03/2018	4.540	6,577,107						10,790,000	08/08/2018
0902329		PEWAUKEE	WI		08/30/2018	4.640	6,941,913						10,400,000	08/15/2018
0902330		CHARLOTTE	NC		09/13/2018	4.660	2,179,794						5,150,000	08/09/2018
0902331		SANTA CLARITA	CA		10/17/2018	4.530	2,520,817						6,400,000	10/05/2018
0902332		COLLEGE STATION	TX		09/28/2018	4.780	3,875,941						7,000,000	09/14/2018
0902334		MURRAY	UT		10/09/2018	4.650	3,261,698						5,830,000	09/19/2018
0902335		MURRAY	UT		09/26/2018	4.650	3,720,072						6,800,000	09/19/2018
0902336		MILWAUKEE	WI		08/30/2018	4.870	8,535,880						13,750,000	08/21/2018
0902337		CHICAGO	IL		10/24/2018	4.870	4,763,643						7,520,000	10/04/2018
0902338		FREDERICK	MD		11/09/2018	4.630	13,977,753						22,300,000	09/27/2018
0902339		MCALLEN	TX		10/25/2018	4.500	13,298,907						21,100,000	09/27/2018
0902340		MILWAUKEE	WI		10/24/2018	4.800	6,518,119						11,350,000	09/27/2018
0902341		SANTA FE SPRINGS	CA		01/10/2019	4.680	12,500,000						28,700,000	12/13/2018
0902342		TWINSBURG	OH		01/02/2019	4.830	6,655,406						10,400,000	12/10/2018
0902344		PORTLAND	OR		12/05/2018	4.860	2,485,070						4,850,000	11/09/2018
0902345		ST CLOUD	MN		12/20/2018	4.920	2,749,507						4,880,000	11/20/2018
0902346		CHARLOTTE	NC		12/20/2018	5.040	13,260,148						20,880,000	12/03/2018
0902347		MARIETTA	GA		01/09/2019	5.040	2,164,654						3,600,000	12/05/2018
0902348		MARIETTA	GA		02/07/2019	4.920	2,167,449						3,900,000	11/16/2018
0902350		TUKWILA	WA		02/28/2019	4.730	3,655,623						10,990,000	12/28/2018
0902351		ABINGDON	MD		12/14/2018	4.980	8,543,523						14,900,000	12/04/2018
0902352		HOUSTON	TX		12/17/2018	5.380	7,067,868						14,200,000	12/03/2018
0902353		MOORESTOWN	NJ		02/11/2019	4.640	8,294,837						13,600,000	11/30/2018
0902354		KENNESAW	GA		01/30/2019	4.800	4,084,853						6,354,783	11/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902356		ALBUQUERQUE	NM		02/01/2019	4.600	2,450,747						8,200,000	01/09/2019
0902357		ALBUQUERQUE	NM		02/01/2019	4.600	4,266,116						8,370,000	01/07/2019
0902358		CEDAR PARK	TX		02/28/2019	4.800	2,353,324						4,551,282	01/11/2019
0902359		SOUTH SALT LAKE	UT		03/05/2019	4.650	3,996,778						6,420,000	01/09/2019
0902360		NEWPORT BEACH	CA		03/12/2019	4.500	14,837,705						31,400,000	02/04/2019
0902361		MIDDLETOWN	NJ		03/08/2019	4.550	21,068,738						32,000,000	01/09/2019
0902362		PASADENA	TX		02/27/2019	4.450	6,260,865						15,790,000	01/29/2019
0902363		DULUTH	GA		03/12/2019	4.500	7,947,901						12,344,721	01/10/2019
0902364		ST CLOUD	MN		03/07/2019	4.500	3,517,972						5,700,000	02/19/2019
0902366		COLUMBUS	OH		03/04/2019	4.560	4,132,179						6,400,000	02/27/2019
0902367		INDIANAPOLIS	IN		04/22/2019	4.500	2,686,452						4,259,341	03/28/2019
0902368		ADDISON	TX		05/01/2019	4.700	6,232,282						12,360,000	03/14/2019
0902369		HALFMOON	NY		05/06/2019	4.710	14,809,317						22,350,000	04/09/2019
0902370		GARDNER	KS		05/09/2019	4.500	3,056,148		1,268				4,700,000	04/24/2019
0902371		MOUNT PROSPECT	IL		04/17/2019	4.580	2,452,545						5,050,000	02/28/2019
0902372		KNOXVILLE	TN		05/24/2019	4.600	2,977,734						4,630,825	04/29/2019
0902373		LOS ANGELES	CA		05/29/2019	4.500	10,253,751						21,800,000	05/08/2019
0902374		LAS VEGAS	NV		04/30/2019	4.600	14,300,000						25,114,375	04/17/2019
0902375		SALT LAKE CITY	UT		04/30/2019	4.600	9,800,000						16,191,304	04/19/2019
0902376		OCEANSIDE	CA		07/01/2019	4.850	5,190,896						8,328,571	04/30/2019
0902377		BROOKLYN	NY		08/02/2019	4.580	15,213,482						28,900,000	07/23/2019
0902379		RACINE	WI		06/13/2019	4.570	6,303,671						10,400,000	05/22/2019
0902380		STERLING	VA		07/18/2019	4.550	20,158,570						31,800,000	06/04/2019
0902381		CHICAGO	IL		08/14/2019	4.480	5,977,237						9,437,342	06/27/2019
0902382		HOUSTON	TX		07/25/2019	4.400	2,966,873						4,520,833	06/20/2019
0902383		PORTLAND	OR		08/26/2019	4.700	8,727,226						17,500,000	07/02/2019
0902384		NASHVILLE	TN		08/02/2019	4.400	2,783,001						6,300,000	06/27/2019
0902385		TUKWILA	WA		07/24/2019	4.300	979,994						2,263,268	06/07/2019
0902386		SANTA FE SPRINGS	CA		07/17/2019	4.250	4,350,000						8,350,000	06/17/2019
0902387		PEACHTREE CORNERS	GA		08/29/2019	4.450	7,052,934						12,205,479	06/25/2019
0902388		HIGHLAND PARK	MI		10/03/2019	4.250	3,345,769						7,900,000	07/23/2019
0902389		BENSALEM	PA		09/04/2019	4.050	2,253,865						3,613,497	07/17/2019
0902390		MIDDLE RIVER	MD		08/28/2019	4.000	15,395,082						23,800,000	07/29/2019
0902391		BENSALEM	PA		09/18/2019	4.150	1,709,517						2,777,143	09/04/2019
0902392		BLAINE	MN		09/05/2019	4.150	1,899,464						3,675,000	07/29/2019
0902393		ALBUQUERQUE	NM		09/27/2019	3.900	5,311,221						7,746,467	08/07/2019
0902394		Creve Coeur	MO		09/05/2019	4.000	1,707,526						2,463,429	07/18/2019
0902395		MIDDLETON	WI		10/01/2019	3.860	3,172,384						4,819,048	08/16/2019
0902396		FORT WORTH	TX		10/29/2019	4.070	2,189,950						5,340,000	08/21/2019
0902397		JACKSONVILLE	FL		10/11/2019	3.990	9,980,770						17,500,000	08/29/2019
0902398		COVINGTON	WA		09/12/2019	3.970	11,545,162						20,392,157	08/08/2019
0902399		ARDEN HILLS	MN		09/26/2019	3.700	4,027,515						6,387,500	08/12/2019
0902400		STERLING HEIGHTS	MI		10/08/2019	3.770	6,360,599						9,373,684	08/05/2019
0902401		SACRAMENTO	CA		10/15/2019	3.650	13,651,601						25,211,086	09/25/2019
0902402		ELMA	NY		10/03/2019	4.150	3,399,619						5,200,000	09/26/2019
0902403		WALDORF	MD		09/25/2019	3.820	4,357,475						7,142,105	08/29/2019
0902404		IRVINE	CA		10/15/2019	3.870	3,750,000						6,800,000	10/11/2019
0902405		PHILADELPHIA	PA		10/16/2019	3.750	3,222,927						5,250,000	09/05/2019
0902406		NORTHGLENN	CO		10/10/2019	3.900	6,934,205						11,100,000	09/03/2019
0902407		AUBURN HILLS	MI		09/26/2019	3.800	11,350,000						15,700,000	09/19/2019
0902409		SAN DIEGO	CA		11/14/2019	4.000	4,128,389						7,705,833	09/24/2019
0902410		ALBUQUERQUE	NM		11/13/2019	3.900	2,564,360						7,650,000	10/11/2019
0902411		CHARLESTON	SC		11/05/2019	3.900	1,471,653						2,366,667	09/15/2019
0902412		SAN ANTONIO	TX		11/14/2019	4.000	6,119,036						11,573,878	10/01/2019
0902413		DOWNINGTON	PA		09/30/2019	3.500	3,779,302						8,285,714	09/25/2019
0902414		COLORADO SPRINGS	CO		02/20/2020	4.000	2,157,513						4,722,353	10/14/2019
0902415		LANSDALE	PA		09/30/2019	3.500	1,417,238						3,168,000	09/25/2019
0902416		DENVER	CO		10/31/2019	3.600	16,337,570						31,705,000	10/11/2019
0902417		INDIO	CA		11/21/2019	3.250	8,642,740						21,750,000	11/18/2019
0902419		HOMEWOOD	AL		11/07/2019	3.800	6,516,828						9,957,143	11/06/2019
0902420		LEAGUE CITY	TX		12/06/2019	4.050	2,003,186						3,400,976	10/15/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902421		BROOKLYN	NY		11/26/2019	4.250	1,963,583						6,100,000	11/12/2019
0902422		ONTARIO	CA		12/12/2019	3.530	1,733,045						3,000,000	12/03/2019
0902423		PLEASANTON	CA		12/12/2019	3.700	3,377,098						6,690,833	11/07/2019
0902424		SAN ANTONIO	TX		01/15/2020	4.000	4,360,256						8,770,000	11/04/2019
0902425		COLUMBUS	OH		12/10/2019	3.600	1,639,222						2,648,710	11/13/2019
0902426		SPOKANE	WA		12/11/2019	3.550	1,812,183						3,437,396	10/23/2019
0902427		EDEN PRAIRIE	MN		11/27/2019	3.500	12,000,000						20,960,000	11/18/2019
0902428		ATLANTA	GA		12/20/2019	3.600	4,821,241						9,000,000	11/20/2019
0902429		STILLWATER	NY		12/24/2019	4.050	24,659,914						34,447,368	10/09/2019
0902430		CHICAGO	IL		12/19/2019	3.600	1,642,255						2,995,349	11/26/2019
0902431		LAKEWOOD	NJ		12/19/2019	3.800	4,827,573						7,218,750	10/31/2019
0902432		LAS VEGAS	NV		12/18/2019	3.700	1,333,796						4,030,833	12/09/2019
0902433		CHICAGO	IL		12/13/2019	3.650	4,815,124						9,150,000	11/13/2019
0902434		LEXINGTON	KY		02/06/2020	3.650	6,569,477						9,600,000	12/11/2019
0902435		FOUNTAIN VALLEY	CA		11/19/2019	3.750	11,975,669						21,000,000	10/24/2019
0902436		ASHBURN	VA		12/30/2019	3.900	3,381,478						7,222,727	12/09/2019
0902437		CHULA VISTA	CA		01/09/2020	3.900	2,177,093						3,527,308	12/02/2019
0902438		GARLAND	TX		01/23/2020	3.800	11,344,025						20,740,000	12/05/2019
0902439		DOUGLASSVILLE	PA		12/24/2019	3.950	5,614,222						9,200,000	11/21/2019
0902440		ANN ARBOR	MI		01/21/2020	3.500	8,000,000						12,509,091	11/22/2019
0902441		LEXINGTON	KY		02/06/2020	3.650	7,124,984						10,200,000	12/13/2019
0902442		SAN JUAN CAPISTRANO	CA		12/23/2019	3.550	5,494,383						9,696,552	12/13/2019
0902443		HUNTINGTON BEACH	CA		12/23/2019	3.550	3,084,566						6,916,129	12/13/2019
0902444		RANCHO DOMINGUEZ	CA		12/23/2019	3.550	2,891,781						5,916,667	12/13/2019
0902446		BLOOMINGTON	IN		01/30/2020	3.850	19,481,441						30,420,000	12/05/2019
0902447		LA HABRA	CA		01/30/2020	3.500	13,609,029						27,800,000	11/21/2019
0902449		CHARLOTTE	NC		12/20/2019	4.000	6,579,736						10,000,000	11/25/2019
0902450		RIVERSIDE	CA		01/29/2020	3.700	1,527,642						4,600,000	12/27/2019
0902451		WHITTIER	CA		01/30/2020	3.450	9,157,984						19,500,000	01/13/2020
0902452		TAMPA	FL		01/29/2020	3.600	4,724,786						7,808,987	11/26/2019
0902453		LUTHERVILLE-TIMONIUM	MD		01/31/2020	3.350	5,881,880						12,129,885	12/18/2019
0902454		NEW ALBANY	IN		01/21/2020	3.600	13,245,873						21,000,000	01/12/2019
0902455		MEMPHIS	TN		01/29/2020	4.110	1,624,220						2,800,000	01/22/2020
0902456		LAKEWOOD	CO		02/05/2020	3.860	2,727,895						4,530,893	01/03/2020
0902457		AURORA	CO		02/14/2020	3.860	2,874,128						5,641,026	12/30/2019
0902458		SACRAMENTO	CA		01/27/2020	3.750	3,383,463						6,300,000	01/08/2020
0902459		NEW BERLIN	WI		02/13/2020	3.250	9,064,871						16,740,000	01/16/2020
0902460		MIDDLETON	WI		02/13/2020	3.350	6,206,475						11,900,000	09/23/2013
0902461		AUBURN	WA		02/04/2020	3.600	1,912,860						3,421,053	12/20/2019
0902462		KING OF PRUSSIA	PA		03/12/2020	3.700	1,830,297						3,055,556	01/15/2020
0902463		ROWLETT	TX		02/13/2020	3.950	1,917,183						3,014,925	01/06/2020
0902464		PLAINVILLE	MA		04/08/2020	3.620	13,471,861						23,200,000	03/04/2020
0902465		West Des Moines	IA		02/26/2020	3.690	3,243,057						5,259,813	02/14/2020
0902466		WIXOM	MI		02/26/2020	3.800	4,010,642						7,250,000	01/13/2020
0902467		VISTA	CA		03/23/2020	3.960	4,151,283						8,300,000	03/06/2020
0902469		DARIEN	CT		03/19/2020	3.780	1,151,494						2,247,273	01/31/2020
0902470		WINTER GARDEN	FL		03/18/2020	3.850	4,294,244						8,100,000	02/18/2020
0902471		WILLOW GROVE	PA		03/30/2020	3.620	4,431,484						6,800,000	03/18/2020
0902472		GRIMES	IA		04/09/2020	3.400	17,017,805						24,329,268	03/02/2020
0902473		ROCKLIN	CA		04/09/2020	3.850	3,888,156						6,200,000	02/11/2020
0902474		LOUISVILLE	KY		04/07/2020	3.700	3,471,689						6,900,000	02/06/2020
0902475		TUALATIN	OR		02/26/2020	3.600	4,108,291						11,400,000	02/07/2020
0902476		LAKE OSWEGO	OR		02/27/2020	3.600	2,293,000						4,009,091	02/14/2020
0902477		AUBURN	WA		02/26/2020	3.600	1,910,833						6,873,239	02/19/2020
0902479		CENTENNIAL	CO		04/01/2020	3.800	2,879,088						4,410,000	01/29/2020
0902482		ST PETERSBURG	FL		05/12/2020	3.600	5,148,645						8,173,494	03/24/2020
0902483		FOSTER CITY	CA		05/05/2020	3.650	7,704,275						16,400,000	04/10/2020
0902485		STERLING HEIGHTS	MI		04/30/2020	3.900	3,551,381						6,750,000	03/09/2020
0902486		EL PASO	TX		05/12/2020	3.950	2,203,616						3,765,000	04/07/2020
0902487		LA VERNE	CA		05/14/2020	3.250	16,500,000						25,900,000	05/13/2020
0902489		NORTH AURORA	IL		04/30/2020	3.400	7,500,000						11,500,000	03/30/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902490		PROVO	UT		07/14/2020	3.550	6,338,639						9,750,000	04/22/2020
0902491		SAN CLEMENTE	CA		05/28/2020	3.550	2,041,201						4,580,000	04/06/2020
0902492		PLANTATION	FL		08/06/2020	3.900	1,460,473						8,500,000	07/22/2020
0902494		CENTENNIAL	CO		05/20/2020	3.500	2,332,190						3,800,000	04/20/2020
0902498		HOMESTEAD	FL		05/21/2020	3.350	3,846,776		8,641				8,150,000	05/14/2020
0902499		MIAMI	FL		05/21/2020	3.350	4,073,256		9,124				8,500,000	03/28/2020
0902500		SANTA FE	NM		06/02/2020	3.500	2,016,477						4,975,000	05/26/2020
0902501		ST LOUIS PARK	MN		06/10/2020	3.400	2,189,057						5,725,000	03/31/2020
0902502		MELBOURNE	FL		03/19/2020	3.900	9,440,995						17,800,000	01/23/2020
0902503		LOGAN TOWNSHIP	NJ		10/19/2020	3.900	1,217,980						2,650,000	09/09/2020
0902504		LOGAN TOWNSHIP	NJ		10/22/2020	3.900	2,582,117						5,600,000	09/09/2020
0902505		SHELBY TOWNSHIP	MI		10/08/2020	3.500	2,939,000						4,560,000	09/08/2020
0902506		LATHAM	NY		11/12/2020	3.710	5,030,831						10,450,000	09/22/2020
0902507		SCOTTSDALE	AZ		11/12/2020	3.360	3,879,873		5,954				15,550,000	10/29/2020
0902508		SCOTTSDALE	AZ		11/17/2020	3.000	2,252,941						10,200,000	10/21/2020
0902509		SCOTTSDALE	AZ		11/17/2020	3.000	1,959,079						12,200,000	09/24/2020
0902510		BELLEVUE	WA		11/05/2020	3.350	947,799						9,900,000	09/25/2020
0902511		MEMPHIS	TN		12/01/2020	3.000	3,322,148						9,500,000	10/29/2020
0902512		CHICAGO	IL		12/17/2020	3.800	2,262,598						3,660,000	11/16/2020
0902513		LEXINGTON	KY		12/14/2020	3.500	3,322,018						5,010,000	11/12/2020
0902514		ROCKVILLE	MD		12/15/2020	3.250	5,890,033						16,300,000	11/03/2020
0902515		MIDDLETON	WI		12/16/2020	3.060	4,907,080						7,060,000	11/10/2020
0902516		REDMOND	WA		12/17/2020	3.150	4,808,667						16,000,000	12/08/2020
0902517		BEDFORD	OH		12/22/2020	3.250	4,392,995						6,440,000	12/01/2020
0902518		SUMNER	WA		01/25/2021	3.270	4,623,330						8,180,000	12/01/2020
0902519		MOBILE	AL		03/30/2021	3.000	9,371,610						15,400,000	01/22/2021
0902521		ORANGE	CA		01/12/2021	3.100	1,966,380						5,450,000	12/03/2020
0902522		MILWAUKEE	WI		12/10/2020	3.350	5,320,169						8,060,000	11/23/2020
0902524		BOULDER	CO		02/04/2021	3.380	2,649,040						4,450,000	12/08/2020
0902525		CHARLOTTE	NC		12/17/2020	3.350	3,000,000						4,725,000	12/09/2020
0902526		HOMEWOOD	AL		01/29/2021	3.250	1,501,682						2,650,000	01/06/2021
0902527		SOUTHAVEN	MS		01/29/2021	3.000	4,243,116						16,400,000	01/27/2021
0902528		SILVER SPRING	MD		03/01/2021	3.600	2,847,042						4,900,000	02/11/2021
0902529		SANTA FE SPRINGS	CA		01/08/2021	3.250	3,147,614						6,200,000	12/10/2020
0902530		WARREN	MI		03/10/2021	3.500	3,846,350		2,880				6,350,000	01/12/2021
0902531		VAN NUYS	CA		02/12/2021	3.150	9,852,297						19,400,000	01/08/2021
0902532		CORONA	CA		03/23/2021	3.150	4,880,786						12,000,000	03/01/2021
0902533		GERMANTOWN	WI		02/25/2021	3.000	4,132,320						7,850,000	01/26/2021
0902534		SALINA	NY		04/30/2021	3.230	4,447,622						7,200,000	04/09/2021
0902535		SALINA	NY		04/30/2021	3.230	6,424,342						9,800,000	04/09/2021
0902536		SALINA	NY		04/30/2021	3.230	2,619,155						3,900,000	03/26/2021
0902537		OMAHA	NE		04/30/2021	3.210	7,909,434						14,200,000	04/15/2021
0902538		VISTA	CA		06/07/2021	3.450	2,778,455						5,400,000	04/08/2021
0902539		CHULA VISTA	CA		06/03/2021	3.370	4,398,091		4,143				8,500,000	04/08/2021
0902540		LIVINGSTON	NJ		06/09/2021	3.800	7,426,841						11,800,000	05/13/2021
0902541		SAN DIEGO	CA		06/02/2021	3.410	4,786,604		8,396				11,200,000	04/08/2021
0902542		CHARLESTON	SC		07/16/2021	3.750	2,050,000						3,530,000	06/10/2021
0902543		HOMEWOOD	AL		07/26/2021	3.800	5,307,131		3,888				9,050,000	07/13/2021
0902544		DALLAS	TX		09/08/2021	4.000	2,789,402						6,500,000	08/24/2021
0902545		TUSTIN	CA		09/01/2021	3.500	1,966,509						8,640,000	07/28/2021
0902546		HUNTINGTON BEACH	CA		09/14/2021	3.500	2,100,000						4,170,000	08/25/2021
0902547		GLEN BURNIE	MD		09/23/2021	3.500	10,932,984						18,500,000	09/08/2021
0902548		MILWAUKEE	WI		08/30/2021	3.000	9,252,778						16,400,000	08/12/2021
0902549		HUNTINGTON BEACH	CA		12/02/2021	3.150	7,000,000						18,200,000	11/05/2021
0902550		NORTH ATTLEBORO	MA		12/10/2021	3.300	6,000,000						10,600,000	12/08/2021
0902551		WALPOLE	MA		11/30/2021	3.300	30,000,000						57,900,000	11/24/2021
0902552		JACKSONVILLE	FL		11/23/2021	3.100	8,100,000						11,900,000	10/04/2021
0902553		CINCINNATI	OH		12/28/2021	3.220	5,400,000						7,720,000	12/17/2021
0902554		ELKRIDGE	MD		11/30/2021	3.060	51,500,000						97,860,000	11/24/2021
9905ST1	0	CHARLOTTESVILLE	VA		05/21/2018	5.500	8,462,665						16,909,091	03/23/2018
9908AVE	0	NEW YORK	NY		05/21/2018	4.419	4,642,857						12,133,072	05/15/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
990AIR2	0	HONOLULU	HI		01/25/2018	3.677	1,818,182						2,797,212	07/27/2017
990AIR3	0	HONOLULU	HI		01/25/2018	6.086	1,818,182						2,797,212	07/27/2017
990BLK1	0	AMITYVILLE	NY		10/17/2018	4.618	5,012,762		(3,258)				8,638,190	09/12/2018
990BRO1	0	NEW YORK	NY		09/11/2019	3.540	5,000,000						34,305,317	08/22/2019
990BURG	0	MIAMI	FL		01/26/2021	3.600	681,459						908,800	01/26/2021
990CAR1	0	AVONDALE	OH		07/11/2019	5.000	25,697,430						35,688,926	06/30/2019
990CBS1	0	LOS ANGELES	CA		06/28/2019	5.190	4,687,500						9,380,863	01/19/2019
990COLO	0	ADDISON	TX		01/22/2019	5.250	5,000,000						30,410,595	12/01/2018
990DOLL	0	BERKELEY	MO		08/05/2020	3.750	662,243						823,682	07/01/2020
990ECC1	0	WEST PALM BEACH	FL		09/28/2018	4.990	7,500,000						11,677,200	08/01/2018
990ELJ1	0	LA JOLLA	CA		08/09/2018	5.067	9,182,173						14,780,700	07/01/2018
990ELM1	0	VARIOUS	TX		05/25/2017	5.400	15,000,000						22,522,523	03/01/2017
990ESS1	0	CHICAGO	IL		10/30/2020	3.250	10,000,000						15,874,365	10/13/2020
990FAIR	0	FALLS CHURCH	VA		11/04/2020	3.300	832,000						1,152,000	11/04/2020
990GATE	0	EDWARDSVILLE	IL		01/28/2021	3.600	721,382						952,320	01/08/2021
990H&R1	0	VARIOUS	FL		06/07/2018	4.730	42,649,019						55,727,160	04/15/2018
990HAR1	0	ST. HELENA	CA		06/05/2019	4.299	4,763,879						12,376,238	05/06/2019
990HGP1	0	VARIOUS	WA		12/29/2020	3.600	551,374						727,868	12/29/2020
990HGP2	0	Various	WA		12/29/2020	3.600	616,994						8,145,311	12/29/2020
990HILL	0	DALLAS	TX		02/28/2017	5.027	16,166,667						21,613,833	12/20/2016
990HOW1	0	SAN FRANCISCO	CA		07/09/2019	6.737	8,920,907						28,521,360	02/15/2018
990L7A1	0	SAN FRANCISCO	CA		09/30/2020	3.000	5,000,000						9,038,756	09/22/2020
990LANE	0	NEW YORK	NY		04/15/2020	4.570	12,975,371		61,794				26,909,543	04/29/2019
990LBV1	0	BOSTON	MA		12/18/2018	4.720	5,000,000						9,134,622	11/01/2018
990LUM1	0	LOS ANGELES	CA		12/20/2019	4.500	5,927,854						26,441,036	10/01/2019
990MAIN	0	SAN FRANCISCO	CA		04/28/2017	4.900	4,000,000						6,024,096	03/15/2017
990MOTR	0	NORWALK	CT		08/01/2018	5.120	5,000,000						8,940,400	07/18/2018
990NCAP	0	WASHINGTON	DC		12/20/2019	3.756	4,840,610						9,074,410	12/11/2019
990NMA1	0	CHICAGO	IL		10/26/2017	4.740	4,877,845						7,704,160	10/05/2017
990OCS1	0	LONG ISLAND CITY	NY		01/03/2020	4.809	11,145,440						30,425,963	12/01/2019
990OPP1	0	NEWNAN	GA		07/27/2020	3.750	789,254						271,503	06/01/2020
990PLH1	0	NEW YORK	NY		06/26/2019	5.483	6,500,000						13,457,557	04/29/2019
990PRO1	0	FLORIDA	FL		02/21/2020	3.392	11,994,093						17,142,857	10/31/2019
990RBLD	0	WEST HOLLYWOOD	CA		02/22/2018	5.250	10,200,000						14,908,400	01/17/2018
990REN1	0	PHOENIX	AZ		08/01/2018	5.031	10,000,000						15,571,545	07/01/2018
990RPK1	0	BROOKLYN	NY		07/18/2018	7.592	4,941,240						6,953,555	07/01/2018
990SOL1	0	CHICAGO	IL		09/13/2019	5.000	5,000,000						8,532,423	06/09/2019
990THEA	0	LOS ANGELES	CA		11/25/2020	4.320	9,696,233						19,152,000	10/18/2020
990USB1	0	LOS ANGELES	CA		09/15/2020	3.586	3,850,115						8,384,900	08/19/2020
990VER1	0	SAN FRANCISCO	CA		07/24/2019	4.487	12,370,111						29,761,905	01/31/2019
990W561	0	NEW YORK	NY		04/11/2018	8.050	10,000,000						15,873,016	02/01/2015
990WEN1	0	ROCHESTER	NY		11/07/2017	4.618	4,474,691						8,550,489	08/21/2017
BM00001	0	OAKLAND	CA		11/24/2021	2.096	27,816,801						63,812,925	07/15/2021
BM00002	0	JERSEY CITY	NJ		12/23/2021	2.380	9,900,000						14,092,683	08/26/2021
NC00001		PORTLAND	OR		11/30/2021	3.800	49,500,000						104,000,000	11/01/2021
NC00002		GLENDALE	CA		11/30/2021	3.800	40,800,000						76,000,000	10/06/2021
NC00003		SAN JOSE	CA		11/30/2021	3.800	45,300,000						97,800,000	10/06/2021
NC00004		SAN JOSE	CA		11/30/2021	3.800	39,400,000						92,300,000	10/06/2021
NC00005		ESTES PARK	CO		12/31/2021	4.150	81,500,000						171,000,000	12/28/2021
NC00006		ESTES PARK	CO		12/31/2021	4.150	27,000,000						52,000,000	12/28/2021
NP00001		LOS ANGELES	CA		11/18/2021	4.010	35,729,694						164,300,000	10/01/2021
V029682	0	ARLINGTON HEIGHTS	IL		02/06/2018	6.050	4,900,000						8,085,000	01/25/2018
V029816	0	HOUSTON	TX		03/21/2019	5.350	20,840,000						32,030,174	02/22/2019
V029874	0	DALLAS	TX		09/09/2019	4.450	17,395,000						27,760,656	08/29/2019
V029881	0	DALLAS	TX		09/09/2019	4.450	11,990,300						19,132,344	08/29/2019
V029922	0	STAFFORD	VA		12/12/2019	5.100	3,866,376						9,739,739	12/09/2019
V029955	0	HOUSTON	TX		02/26/2020	4.450	6,875,875						10,824,670	02/04/2020
V029961	0	LAUDERHILL	FL		02/27/2020	4.280	18,060,720						29,414,127	02/10/2020
V029991	0	CHARLESTON	SC		11/04/2020	3.550	16,603,305						34,030,500	10/14/2020
V029997	0	ST LOUIS	MO		12/03/2020	4.100	5,853,869						12,855,770	11/18/2020
VC29790	0	TAMPA	FL		02/28/2019	4.900	7,528,411						13,515,181	12/05/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
VC29904	0	CHARLESTON	SC		01/02/2020	3.750	11,010,273						21,854,000	12/13/2019
VC29921	0	ORLANDO	FL		01/16/2020	3.750	6,434,896						12,064,189	12/12/2019
VC29946	0	ORLANDO	FL		01/16/2020	3.750	1,330,382						2,191,991	12/12/2019
VC29947	0	ORLANDO	FL		01/16/2020	3.750	660,473						1,400,896	12/12/2019
VC29948	0	ORLANDO	FL		01/16/2020	3.750	2,450,041						5,043,226	12/12/2019
VC29949	0	ORLANDO	FL		01/16/2020	3.750	978,129						2,010,698	12/12/2019
VC29950	0	ORLANDO	FL		01/16/2020	3.750	1,418,445						3,016,047	12/12/2019
VC29951	0	ORLANDO	FL		01/16/2020	3.750	2,512,943						5,241,000	12/12/2019
VC29952	0	ORLANDO	FL		01/16/2020	3.750	883,776						1,236,085	12/12/2019
VC29990	0	HOFFMAN ESTATES	IL		11/02/2020	3.400	5,000,000						10,625,000	10/12/2020
General Loan Loss Reserve		IOWA	IA		12/31/2021	1.000	(5,735,652)	4,764,348						12/31/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							3,771,518,110	4,764,348	231,800				7,750,748,629	XXX
922USA1	0	VARIOUS	AL		09/11/2013	7.375	69,783,305		235,750				107,047,199	03/01/2013
9905TSQ	0	NEW YORK	NY		03/30/2020	6.233	20,000,000						28,571,429	02/20/2020
990AAL1	0	NEW YORK	NY		04/06/2018	5.000	5,000,000						8,011,080	02/15/2018
990ALB1	0	TRACY	CA		08/24/2018	5.410	5,583,333						8,296,186	07/18/2018
990AON1	0	CHICAGO	IL		10/25/2018	5.450	5,000,000						63,501,000	10/01/2018
990AOS1	0	LOS ANGELES	CA		05/15/2017	5.000	7,500,000						12,908,778	03/15/2017
990APP1	0	SUNNYVALE	CA		01/18/2018	4.620	5,000,000						6,502,380	12/31/2017
990BHP1	0	PHILADELPHIA	PA		06/15/2018	7.111	5,000,000						7,715,535	03/15/2018
990BLCK	0	FAIRBURN	GA		11/07/2018	5.630	4,197,224						10,736,640	10/01/2018
990BUSH	0	SAN FRANCISCO	CA		04/25/2019	5.250	5,000,000						37,065,800	09/05/2019
990COS2	0	LAS VEGAS	NV		12/14/2017	6.501	5,000,000						8,576,329	08/19/2016
990FEDX	0	BRIDGEPORT	PA		11/16/2016	6.500	10,000,000						17,543,860	10/01/2016
990PARK	0	NEW YORK	NY		05/31/2017	5.000	16,500,000						25,581,395	04/01/2017
990PLH2	0	NEW YORK	NY		06/26/2019	7.163	10,000,000						16,920,473	04/29/2019
990SWAN	0	LAKE BUENA VISTA	FL		11/02/2018	6.294	12,602,691						99,622,500	08/01/2018
0699999. Mortgages in good standing - Mezzanine Loans							186,166,553		235,750				458,600,584	XXX
0899999. Total Mortgages in good standing							6,163,326,337	1,547,996	(378,474)		104,630		12,173,680,183	XXX
1699999. Total - Restructured Mortgages														XXX
P4191209483		Newtown Square	PA		06/25/2020	4.750	105,854		35				330,000	12/31/2019
P2009020375		Northport	NY		01/29/2021	6.125	575,061		(288)				730,000	08/18/2020
P4191209305		Washington	DC		06/25/2020	7.625	120,148		11				154,000	01/09/2020
P4200109963		Newtown Square	PA		06/25/2020	7.250	2,185,548		(6,469)				3,000,000	02/05/2020
P2009020140		Glendale	NY		12/18/2020	6.750	488,048		(2,664)		7		790,000	04/28/2020
P1910015275		Newark	NJ		06/25/2020	6.800	268,620		634				394,000	09/23/2019
General Loan Loss Reserve		IOWA	IA		12/31/2021	1.000	(468,043)	(468,043)						12/31/2021
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							3,275,236	(468,043)	(8,741)		7		5,398,000	XXX
990WTS1	0	NEW YORK	NY		12/15/2017	5.000	5,000,000						8,398,000	11/08/2017
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							5,000,000						8,398,000	XXX
987JCR9	0	HOLYOKE	MA		02/08/2011	8.500	20,073,496			9,574,890			62,507,435	01/07/2011
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans							20,073,496			9,574,890			62,507,435	XXX
2499999. Total - Mortgages with overdue interest over 90 days							28,348,732	(468,043)	(8,741)	9,574,890	7		76,303,435	XXX
P1911015916		West Palm Beach	FL		06/25/2020	6.750	205,180		21				300,000	11/21/2019
P1910014852		Redwood City	CA		06/25/2020	5.875	906,468		1,225				1,850,000	10/15/2019
General Loan Loss Reserve		IOWA	IA		12/31/2021	1.000	(92,914)	(92,914)						12/31/2021
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							1,018,734	(92,914)	1,246				2,150,000	XXX
3299999. Total - Mortgages in the process of foreclosure							1,018,734	(92,914)	1,246				2,150,000	XXX
3399999 - Totals							6,192,693,802	987,038	(385,969)	9,574,890	104,637		12,252,133,618	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 119,482 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... 3,149,857 interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... 34,323 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0AG1015	KINGMAN	AZ		04/30/2020	3.090		7,000,000	26,120,000
0AG1024	BAKERSFIELD	CA		07/29/2020	4.618		303,957	9,250,000
0AG1036	BUHL	ID		02/03/2021	5.000	1,375,000		2,350,000
0AG1038	SACO	MT		12/23/2020	4.500		125	8,100,000
0AG1042	Wheatland	WY		02/25/2021	4.600	4,500,000		10,230,000
0AG1043	PIOCHE	NV		03/26/2021	4.650	3,759,000		6,540,000
0AG1044	ROSE	NE		05/13/2021	4.900	6,050,000		11,000,000
0AG1045	FRESNO	CA		03/01/2021	3.850	9,418,920		28,480,000
0AG1046	ST ANNE	IL		10/06/2021	4.690	1,900,000		5,435,000
0AG1047	ST ANNE	IN		10/06/2021	4.690	2,150,000		6,110,000
0AG1048	BEARDSLEY	MN		09/30/2021	4.900	6,985,000		11,642,621
0AG1049	HEREFORD	TX		09/02/2021	5.000	15,180,000		23,300,000
0AG1050	DONALD	WA		07/13/2021	4.050	1,550,000		3,560,000
0AG1051	LAWTON	IA		08/06/2021	4.500	15,540,580		24,956,000
0AG1052	LAWTON	IA		08/06/2021	6.000	1,683,341		24,956,000
0AG1053	WELLINGTON	MO		06/29/2021	5.500	1,050,000		2,980,000
0AG1054	HAZELTON	ID		08/12/2021	3.830	5,964,103		9,940,172
0AG1055	EDEN	ID		08/12/2021	3.830	22,365,323		37,275,538
0AG1057	HEREFORD	TX		09/02/2021	5.510	6,710,293	7,650,000	25,300,000
0AG1059	WEBSTER	SD		12/01/2021	4.570	2,808,360		4,680,000
0AG1061	WOODBURN	IN		11/12/2021	4.740	4,820,000		8,041,072
0AG1062	WOODBURN	IN		11/12/2021	6.030	550,000		8,041,072
0AG1063	RICKREALL	OR		12/10/2021	4.430	3,300,000		6,055,000
0AG1064	HINSDALE	MT		12/28/2021	4.870	2,225,000		19,720,000
0AG1068	DALHART	TX		12/16/2021	4.250	11,385,000		19,720,000
0AG1069	FRESNO	CA		10/15/2021	3.500	3,852,300		6,420,500
0AG1070	HARRAH	WA		11/30/2021	4.950	1,590,000		2,650,000
0AG1071	HARRAH	WA		11/30/2021	6.500	185,000		2,650,000
0AG1074	ROCKSDALE	TX		12/09/2021	4.150	1,500,000		6,130,000
0AG1077	FRESNO	CA		12/17/2021	3.500	13,500,000		22,500,000
0AG1078	FRESNO	CA		12/10/2021	3.500	3,530,910		5,884,850
0AG1081	TREMONTON	UT		12/15/2021	4.600	1,951,800		3,253,000
0AG1082	TREMONTON	UT		12/15/2021	8.000	325,300		3,253,000
0199999. Mortgages in good standing - Farm Mortgages						157,705,230	14,954,082	396,523,825
A918232	San Diego	CA		10/31/2021	7.500	671,808		860,000
P2009022054	PRINCETON	NJ		08/17/2021	5.625	836,815		1,060,000
A320840	Miami	FL		10/31/2021	9.000	327,250		460,000
R2004956203	McDonough	GA		07/22/2021	3.000	266,861		296,513
A210292	Henrico	VA		10/31/2021	8.000	150,795		850,000
P2009020433	Boca Raton	FL		01/29/2021	6.250	945,438		1,195,000
A918319	Vallejo	CA		10/31/2021	8.000	697,500		975,000
P2009021593	Union	NJ		06/29/2021	6.000	243,355		360,000
R2004955535	Fort Worth	TX		07/22/2021	3.000	262,752		291,947
R2004956222	McDonough	GA		07/22/2021	3.000	223,560		248,401
R2004956284	oxford	GA		07/22/2021	3.000	193,364		214,849
A430589	Cincinnati	OH		10/31/2021	8.500	335,250		450,000
A350173	Eastaboga	AL		10/31/2021	8.000	46,392	60,174	170,000
R2004956205	McDonough	GA		07/22/2021	3.000	274,519		305,022
R2004955752	La Vergne	TN		07/22/2021	3.000	345,409		383,788
R2004955773	Murfreesboro	TN		07/22/2021	3.000	353,350		392,612
A918363	Compton	CA		10/31/2021	8.500	391,500		575,000
A880641	Las Vegas	NV		10/31/2021	7.000	252,000		320,000
A301844	Sandy Springs	GA		10/31/2021	7.250	292,400		420,000
R2004956607	Jacksonville	FL		11/02/2021	3.000	102,867		117,307
P2009022120	Bay Shore	NY		08/17/2021	5.750	275,023		455,000
P8210800020	Simpsonville	SC		09/03/2021	4.625	174,834		266,000
A321057	Lakeland	FL		11/22/2021	7.000	94,500		169,000
P8210800023	Summerville	SC		09/03/2021	4.625	230,913		350,000
R2004956201	Marietta	GA		07/22/2021	3.000	286,810		318,678
A320991	South Pasadena	FL		10/31/2021	8.000	324,000	19,000	550,000
A918772	Buena Park	CA		10/31/2021	8.500	551,250		735,000
A918379	Palmdale	CA		10/31/2021	8.000	487,500		650,000
R2004956614	Jacksonville	FL		11/02/2021	3.000	197,630		223,270
P2009023075	Staten Island	NY		12/28/2021	5.000	1,027,125		1,325,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004955942	Porterdale	GA		07/22/2021	3.000	227,385		252,650
A980133	Kirkland	WA		10/31/2021	8.000	1,012,044	456	1,350,000
A918324	Ventura	CA		10/31/2021	8.500	819,743	5,671	1,400,001
R2004955553	Waxahachie	TX		07/22/2021	3.000	301,829		335,366
A850348	Tucson	AZ		10/31/2021	7.000	197,100		350,000
R2004956191	Mableton	GA		07/22/2021	3.000	203,259		225,844
R2004955543	Fort Worth	TX		07/22/2021	3.000	240,496		267,218
A917213	Los Angeles	CA		10/31/2021	9.000	1,578,774	177,621	3,500,000
A918952	Lemon Grove	CA		11/22/2021	7.000	604,000		755,000
R2004956252	McDonough	GA		07/22/2021	3.000	289,455		321,617
R2004955712	Hendersonville	TN		07/22/2021	3.000	345,877		384,308
R2004956479	Jacksonville	FL		11/02/2021	3.000	114,240		130,027
P2009020655	Hudson	WI		04/09/2021	5.750	259,009		385,000
P2009021632	Mahopac	NY		06/29/2021	5.750	184,959		249,500
R2004956623	Jacksonville	FL		11/02/2021	3.000	117,861		134,073
A150197	Norristown	PA		10/31/2021	8.000	109,719		190,000
A916660	Los Angeles	CA		10/31/2021	9.000	1,041,555		2,500,001
A750635	Magnolia	TX		10/31/2021	8.950	162,600		235,000
A916245	West Hollywood	CA		10/31/2021	8.750	3,691,083		6,500,000
R2004955935	Covington	GA		07/22/2021	3.000	219,173		243,526
P2009020365	Plainview	NY		01/29/2021	6.000	552,213		700,000
A170797	Woodbridge	NJ		11/22/2021	7.500	255,000		615,000
R2004956075	Lithonia	GA		07/22/2021	3.000	246,895		274,328
A630461	Kansas City	MO		10/31/2021	7.250	123,300		245,000
A270467	Indian Trail	NC		11/22/2021	7.000	332,000		415,000
R2004956601	Jacksonville	FL		11/02/2021	3.000	228,238		257,495
A210261	Richmond	VA		10/31/2021	8.250	109,100	29,200	217,000
R2004955874	Acworth	GA		07/22/2021	3.000	425,564		472,850
A150191	Jenkintown	PA		11/01/2021	9.000	794,371		1,150,000
P2009020334	Capitola	CA		01/27/2021	4.990	1,028,925		1,520,000
A430637	Willard	OH		10/31/2021	9.000	109,368		290,003
A350191	Carbon Hill	AL		10/31/2021	7.500	105,050		150,000
A918216	Hayward	CA		10/31/2021	7.500	451,000		750,000
A750938	Houston	TX		11/22/2021	7.000	254,200		370,000
A630420	Kansas City	MO		10/31/2021	7.500	81,000		155,000
R2004956080	Lithonia	GA		07/22/2021	3.000	241,480		268,312
R2004955501	Arlington	TX		07/22/2021	3.000	298,820		332,023
A918407	Fresno	CA		10/31/2021	8.000	209,700		300,000
R2004956008	Hampton	GA		07/22/2021	3.000	236,313		262,570
P2009021354	New York	NY		05/28/2021	6.500	317,588		940,000
R2004956561	Jacksonville	FL		11/02/2021	3.000	164,158		185,842
A270480	Huntersville	NC		11/22/2021	7.000	321,300		410,000
A918989	San Diego	CA		11/22/2021	7.000	975,000		1,350,000
A320907	Palmetto	FL		10/31/2021	8.000	364,991		600,000
R2004956677	Indianapolis	IN		12/23/2021	3.830	208,707		234,502
R2004956009	Hampton	GA		07/22/2021	3.000	235,847		262,053
R2004956110	Locust Grove	GA		07/22/2021	3.000	267,593		297,326
A660093	Overland Park	KS		10/31/2021	8.000	206,380		260,000
A150096	York	PA		10/31/2021	7.800	164,803		227,000
R2004956439	Jacksonville	FL		11/02/2021	3.000	178,945		202,380
A850284	Tucson	AZ		10/31/2021	7.750	139,500		190,000
R2004955766	Madison	TN		07/22/2021	3.000	335,737		373,042
A850377	Scottsdale	AZ		11/22/2021	8.000	559,800		725,000
P2009022112	Bronx	NY		08/17/2021	5.750	591,035		767,000
A270426	Charlotte	NC		11/22/2021	7.000	267,750		350,000
A750836	Houston	TX		10/31/2021	7.000	131,250		175,000
R2004956673	Monroe	NC		12/23/2021	4.120	302,762		340,182
A917155	Los Angeles	CA		10/31/2021	9.000	283,500		450,000
P2009022070	WHITESTONE	NY		08/17/2021	4.750	157,783		250,000
A430641	Cleveland	OH		10/31/2021	8.500	84,511		115,000
R2004955547	Mesquite	TX		07/22/2021	3.000	211,941		235,490
A914770	San Diego	CA		10/31/2021	8.500	2,493,000		3,750,000
A320900	Tampa	FL		10/31/2021	7.500	297,421		380,000
A320961	Fort Myers	FL		10/31/2021	9.000	424,150		700,000
A918884	La Mesa	CA		10/31/2021	7.500	727,098		909,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A918497	Sacramento	CA		10/31/2021	8.500	532,800		725,000
A370196	Pleasant View	TN		10/31/2021	7.500	186,050		310,000
A600438	Chicago	IL		10/31/2021	9.000	137,926		230,000
R2004955659	Dallas	TX		07/22/2021	3.000	228,350		253,723
A630495	Kansas City	MO		10/31/2021	9.000	114,300		155,000
A916265	West Hollywood	CA		10/31/2021	8.750	3,782,282		5,850,000
R2004956277	McDonough	GA		07/22/2021	3.000	232,861		258,735
A850333	Sierra Vista	AZ		10/31/2021	7.000	117,000		240,000
P2009020592	Jacksonville	OR		02/24/2021	5.750	716,230		999,000
R2004955738	La Vergne	TN		07/22/2021	3.000	285,593		317,326
P2009023102	Bristol	PA		12/28/2021	5.250	318,253		410,000
A321063	Lakeland	FL		11/22/2021	7.000	58,500		135,000
A9179810	Los Angeles	CA		10/31/2021	11.000	7,100	90,000	1,350,000
A915919	Fresno	CA		10/31/2021	10.000	4,200,000		6,950,000
A917087	Los Angeles	CA		10/31/2021	8.500	2,210,755	15,377	3,200,000
R2004955988	Douglasville	GA		07/22/2021	3.000	233,308		259,232
R2004956165	Locust Grove	GA		07/22/2021	3.000	277,488		308,321
P2009023073	Hampstead	NC		12/28/2021	5.125	306,251		370,000
A270278	Raeford	NC		10/31/2021	7.000	160,650		225,000
A303101	Jenkinsburg	GA		10/31/2021	7.000	116,050		180,000
R2004956498	Jacksonville	FL		11/02/2021	3.000	199,079		224,893
A370186	Harriman	TN		10/31/2021	7.500	101,400		150,000
R2004956653	Douglasville	GA		12/08/2021	4.150	233,641		262,518
R2004955924	Conyers	GA		07/22/2021	3.000	252,468		280,521
A370221	Knoxville	TN		10/31/2021	7.500	213,600		285,000
R2004955650	Fort Worth	TX		07/22/2021	3.000	211,360		234,845
R2004956375	Union City	GA		07/22/2021	3.000	229,639		255,155
R2004956223	McDonough	GA		07/22/2021	3.000	220,354		244,838
P2009021368	Palm Coast	FL		05/28/2021	5.250	208,980		304,000
R2004956451	Jacksonville	FL		11/02/2021	3.000	157,805		178,742
R2004955498	Arlington	TX		07/22/2021	3.000	293,283		325,870
R2004955695	Gallatin	TN		07/22/2021	3.000	232,260		258,067
R2004956044	Jonesboro	GA		07/22/2021	3.000	227,349		252,610
R2004956423	Jacksonville	FL		11/02/2021	3.000	149,217		169,139
R2004956198	Marietta	GA		07/22/2021	3.000	272,236		302,485
R2004956582	Jacksonville	FL		11/02/2021	3.000	172,055		194,673
A918514	San Diego	CA		10/31/2021	7.500	834,750		1,250,000
P2009022092	Salem	OR		08/17/2021	5.750	674,939		855,000
R2004956488	Jacksonville	FL		11/02/2021	3.000	187,262		211,680
A880883	Las Vegas	NV		10/31/2021	7.500	232,500		310,000
A980147	Seattle	WA		10/31/2021	7.500	598,500	80,000	1,200,000
A321019	Jacksonville	FL		10/31/2021	7.500	72,000		115,000
R2004956452	Jacksonville	FL		11/02/2021	3.000	306,387		345,961
A800062	Arvada	CO		10/31/2021	7.000	416,500		715,000
A430585	Cleveland	OH		10/31/2021	8.000	75,590	14,000	135,000
A750931	Laredo	TX		10/31/2021	8.500	76,749	21,544	325,000
A460244	Indianapolis	IN		10/31/2021	9.000	308,270	2,201	450,000
R2004956438	Jacksonville	FL		11/02/2021	3.000	116,961		133,070
R2004955517	Grand Prairie	TX		07/22/2021	3.000	278,939		309,933
A918101	Los Angeles	CA		10/31/2021	8.000	787,145	355	1,050,000
A303195	Conyers	GA		11/22/2021	7.000	37,400		70,000
R2004955843	Smyrna	TN		07/22/2021	3.000	364,702		405,225
P2009022031	Staten Island	NY		08/17/2021	6.000	582,773		880,000
R2004956447	Jacksonville	FL		11/02/2021	3.000	170,536		192,977
R2004955859	Spring Hill	TN		07/22/2021	3.000	381,725		424,140
R2004956478	Jacksonville	FL		11/02/2021	3.000	126,334		143,551
R2004955679	Antioch	TN		07/22/2021	3.000	323,901		359,891
P2009021930	Boca Raton	FL		07/30/2021	5.750	353,358		445,000
P2009021387	Howard Beach	NY		05/28/2021	5.750	444,846		880,000
R2004956589	Jacksonville	FL		11/02/2021	3.000	77,995		89,495
P2009020364	Queens Village	NY		01/29/2021	6.125	461,979		587,000
A320949	Sunrise	FL		10/31/2021	9.000	285,985		390,000
A270334	Hickory	NC		10/31/2021	9.000	12,638		300,000
P2009020509	SACRAMENTO	CA		02/02/2021	7.125	220,973		305,000
A850298	Phoenix	AZ		10/31/2021	8.000	446,250		635,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009020490	GLENDALE	AZ		01/14/2021	5.750	285,536		518,000
P2009020086	Jericho	NY		04/14/2021	5.125		1,855	800,000
R2004956062	Lawrenceville	GA		07/22/2021	3.000	335,754		373,060
P2009021362	San Diego	CA		05/28/2021	5.875	309,504		458,000
P2009020569	WASHINGTON	DC		03/12/2021	5.125	259,785		558,000
R2004956369	Stone Mountain	GA		07/22/2021	3.000	202,003		224,448
P2009020538	CLEARFIELD	UT		02/09/2021	6.750	327,516		375,000
A918551	Citrus Heights	CA		10/31/2021	7.250	420,000		560,000
A480405	Ferndale	MI		10/31/2021	8.500	238,000		350,000
A730054	Oklahoma City	OK		10/31/2021	8.000	270,560		585,000
A350186	Wetumpka	AL		10/31/2021	7.250	120,365		165,000
R2004956401	Jacksonville	FL		11/02/2021	3.000	126,309		143,523
A916408	Los Angeles	CA		10/31/2021	8.750	5,316,713		7,625,000
R2004955884	Atlanta	GA		07/22/2021	3.000	244,759		271,955
R2004955739	La Vergne	TN		07/22/2021	3.000	263,673		292,971
R2004955895	Austell	GA		07/22/2021	3.000	249,664		277,405
P2009022050	Las Vegas	NV		08/17/2021	5.750	471,536		595,000
R2004955687	Antioch	TN		07/22/2021	3.000	357,872		397,636
A916231	Encino	CA		10/31/2021	8.750	5,271,261	38,436	8,250,000
A916621	Santa Monica	CA		10/31/2021	8.000	675,680		2,500,000
R2004956042	Jonesboro	GA		07/22/2021	3.000	229,706		255,229
R2004956638	Haltom City	TX		12/08/2021	3.880	286,088		321,447
A430582	Akron	OH		10/31/2021	8.500	278,658	7,100	864,000
A918612	San Diego	CA		10/31/2021	7.000	760,000		950,000
R2004956460	Jacksonville	FL		11/02/2021	3.000	110,528		125,876
R2004956675	Cypress	TX		12/23/2021	3.920	266,629		299,583
R2004956510	Jacksonville	FL		11/02/2021	3.000	147,127		166,801
A750918	Conroe	TX		10/31/2021	8.000	176,040		240,500
P2009021966	Lexington	SC		07/30/2021	4.625	148,444		225,000
P2009021912	Bellevue	WA		07/30/2021	5.375	964,022		1,678,000
R2004955470	Waxahachie	TX		07/22/2021	3.000	260,330		289,256
A917243	San Diego	CA		10/31/2021	8.000	888,500		1,150,000
A210277	Richmond	VA		10/31/2021	7.500	103,500		140,000
R2004955604	Arlington	TX		07/22/2021	3.000	272,338		302,598
A320886	Ocala	FL		10/31/2021	7.500	76,500		105,000
A630391	Kansas City	MO		10/31/2021	9.000	108,090		172,500
R2004955496	Grand Prairie	TX		07/22/2021	3.000	208,464		231,627
A916742	Fresno	CA		10/31/2021	8.000	280,500		455,000
A850293	Paradise Valley	AZ		10/31/2021	8.500	798,750		1,325,000
R2004955711	Hendersonville	TN		07/22/2021	3.000	319,001		354,446
A270252	Winston Salem	NC		10/31/2021	8.000	75,468		105,000
A630442	Kansas City	MO		10/31/2021	7.250	78,454		110,000
P2009023062	Laguna Hills	CA		12/28/2021	5.125	1,556,250		1,900,000
A918694	San Diego	CA		10/31/2021	7.000	681,500	18,500	875,000
R2004956587	Jacksonville	FL		11/02/2021	3.000	155,183		175,806
P2009023137	Woodside	NY		12/28/2021	5.000	719,766		925,000
A918617	San Diego	CA		10/31/2021	7.000	684,000		1,000,000
A430577	Cleveland Heights	OH		10/31/2021	8.000	104,200	30,300	240,000
P2009023079	Key Largo	FL		12/28/2021	5.250	408,775		500,000
R2004956505	Jacksonville	FL		11/02/2021	3.000	115,159		131,055
P2009021899	North Bergen	NJ		07/30/2021	5.875	211,410		455,000
R2004955970	Covington	GA		07/22/2021	3.000	217,415		241,573
R2004956053	Lawrenceville	GA		07/22/2021	3.000	285,104		316,783
R2004955771	Mount Juliet	TN		07/22/2021	3.000	351,515		390,573
R2004955954	Covington	GA		07/22/2021	3.000	179,354		199,283
R2004956158	Locust Grove	GA		07/22/2021	3.000	280,858		312,065
R2004956571	Jacksonville	FL		11/02/2021	3.000	159,646		180,797
R2004956516	Jacksonville	FL		11/02/2021	3.000	144,736		164,128
A321042	Wesley Chapel	FL		11/22/2021	9.000	128,000		160,000
R2004955619	Fort Worth	TX		07/22/2021	3.000	228,057		253,397
R2004956365	Stone Mountain	GA		07/22/2021	3.000	222,371		247,079
R2004956418	Jacksonville	FL		11/02/2021	3.000	181,933		205,721
A918263	Los Angeles	CA		10/31/2021	7.000	2,461,580	14,359	4,400,000
P2009020618	Marietta	GA		03/12/2021	5.125	544,128		670,000
R2004956389	Denton	TX		11/02/2021	3.880	343,760		386,247

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A270399	Jacksonville	NC		10/31/2021	8.000	119,700		185,000
A660083	Gardner	KS		10/31/2021	8.000	204,800		265,000
A270330	Emerald Isle	NC		10/31/2021	8.500	360,000		575,000
A917005	Los Angeles	CA		10/31/2021	8.000	897,950	7,450	1,280,000
R2004956209	McDonough	GA		07/22/2021	3.000	223,137		247,930
A303155	Smyrna	GA		10/31/2021	7.000	164,500		235,000
R2004955875	Alpharetta	GA		07/22/2021	3.000	332,035		368,928
A321043	Jacksonville	FL		10/31/2021	7.500	58,500		125,000
R2004956321	Snellville	GA		07/22/2021	3.000	233,021		258,913
P2009023120	Howard Beach	NY		12/28/2021	4.750	216,319		280,000
A918757	Los Angeles	CA		10/31/2021	8.500	1,138,800	27,200	1,700,000
P2009023055	Orange	CA		12/28/2021	4.750	612,125		1,025,000
A880863	North Las Vegas	NV		10/31/2021	7.000	248,000		310,000
A918105	Laguna Niguel	CA		10/31/2021	7.000	1,050,000		1,400,000
A150211	Coopersburg	PA		10/31/2021	8.000	426,713		585,000
R2004955746	La Vergne	TN		07/22/2021	3.000	301,705		335,228
R2004955837	Old Hickory	TN		07/22/2021	3.000	312,121		346,802
A918412	Antioch	CA		10/31/2021	8.000	463,500		630,000
R2004956556	Jacksonville	FL		11/02/2021	3.000	131,879		149,748
A800063	Pueblo	CO		10/31/2021	8.000	148,580		200,000
A430599	Beachwood	OH		10/31/2021	8.000	372,556		525,000
R2004956051	Lawrenceville	GA		07/22/2021	3.000	257,876		286,529
R2004955814	Nashville	TN		07/22/2021	3.000	336,339		373,711
P2009020372	New York	NY		01/29/2021	6.000	1,055,000		5,600,000
P2009020400	Charlotte	NC		01/29/2021	5.750	167,570		265,000
A918022	Los Angeles	CA		10/31/2021	8.000	1,050,000		1,400,000
R2004956254	McDonough	GA		07/22/2021	3.000	287,575		319,528
R2004955849	Smyrna	TN		07/22/2021	3.000	315,313		350,348
A430628	Mansfield	OH		10/31/2021	8.000	698,346		1,146,502
R2004956058	Lawrenceville	GA		07/22/2021	3.000	330,058		366,732
P2009020496	PITTSBURGH	PA		01/27/2021	7.625	271,688		429,000
P2009020434	BULVERDE	TX		01/14/2021	5.250	273,412		340,000
R2004956043	Jonesboro	GA		07/22/2021	3.000	220,548		245,054
P2009021611	Newark	NJ		06/29/2021	5.750	209,466		330,000
R2004956217	McDonough	GA		07/22/2021	3.000	222,281		246,979
A320892	Melbourne	FL		10/31/2021	8.250	106,650		190,000
P2009020446	Santa Barbara	CA		02/09/2021	3.990	703,500		1,150,000
A918584	San Diego	CA		10/31/2021	7.500	990,000	178,000	1,550,000
R2004955489	Rockwall	TX		07/22/2021	3.000	259,882		288,758
A270360	Winston Salem	NC		10/31/2021	7.000	52,778		90,000
P2009020452	San Diego	CA		02/09/2021	3.990	912,038		1,210,000
R2004955952	Covington	GA		07/22/2021	3.000	179,235		199,150
P2009021628	Boca Raton	FL		06/29/2021	5.500	231,374		438,000
P5210212018	Myrtle Beach	SC		04/09/2021	6.125	105,112		163,000
A918764	Concord	CA		10/31/2021	8.250	737,500	56,188	1,250,000
A320979	Miami Beach	FL		10/31/2021	9.000	165,000		220,000
R2004956347	Stockbridge	GA		07/22/2021	3.000	264,915		294,351
P2009020463	FIRESTONE	CO		01/27/2021	5.500	482,653		523,000
A150212	Hanover Township	PA		10/31/2021	8.000	123,030		200,000
A915182	Buena Park	CA		10/31/2021	8.500	861,367		11,600,001
A914668	Los Angeles	CA		10/31/2021	8.000	572,900		765,000
A850349	Tucson	AZ		10/31/2021	7.000	269,100		480,000
A916425	Palm Desert	CA		10/31/2021	10.000	574,000	14,000	840,000
A917227	Garden Grove	CA		10/31/2021	8.500	693,000		950,000
R2004956265	McDonough	GA		07/22/2021	3.000	289,544		321,716
A170578	Elizabeth	NJ		10/31/2021	7.000	240,000		380,000
A880729	Las Vegas	NV		10/31/2021	7.000	261,000		340,000
P2009021928	Richmond	CA		07/30/2021	5.875	279,510		495,000
R2004955785	Murfreesboro	TN		07/22/2021	3.000	354,420		393,801
P2009021417	Wilmington	DE		05/28/2021	6.250	198,649		250,000
A918580	Chula Vista	CA		10/31/2021	7.000	454,500		620,000
R2004955663	Dallas	TX		07/22/2021	3.000	252,966		281,074
P2009021435	New York	NY		05/28/2021	6.125	3,707,851		22,000,000
R2004956549	Jacksonville	FL		11/02/2021	3.000	125,342		142,438
R2004956300	Powder Springs	GA		07/22/2021	3.000	264,701		294,113

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A730061	Oklahoma City	OK		10/31/2021	7.500	68,400		110,000
A918851	Compton	CA		10/31/2021	8.500	409,500		570,000
A660085	Kansas City	KS		10/31/2021	9.000	79,650		120,000
P2009023080	Anthony	FL		12/28/2021	5.500	233,230		281,000
R2004956135	Locust Grove	GA		07/22/2021	3.000	258,597		287,330
A302778	Sandy Springs	GA		10/31/2021	8.500	635,200		1,050,000
A917837	Los Angeles	CA		10/31/2021	8.000	927,265	6,173	2,750,000
A170778	Parlin	NJ		10/31/2021	8.000	220,500		390,000
A320967	Fernandina Beach	FL		10/31/2021	8.250	351,000		485,000
P2009021413	Fresno	CA		05/28/2021	6.000	185,379		250,000
A918893	San Diego	CA		10/31/2021	7.000	679,500		955,000
A918272	Altadena	CA		10/31/2021	7.000	855,000		1,350,000
A150188	Pittsburgh	PA		10/31/2021	9.000	236,250		315,000
A170790	Wall	NJ		10/31/2021	7.500	208,250		425,000
R2004955823	Nashville	TN		07/22/2021	3.000	253,466		281,629
A270380	Winston Salem	NC		10/31/2021	7.000	200,000		250,000
P2009020530	Irvine	CA		02/24/2021	4.750	1,649,238		2,260,000
A350184	Montgomery	AL		10/31/2021	7.250	127,500		170,000
R2004956362	Stone Mountain	GA		07/22/2021	3.000	228,004		253,338
A918858	Torrance	CA		10/31/2021	8.000	786,600		1,035,000
R2004956111	Locust Grove	GA		07/22/2021	3.000	264,435		293,817
R2004955966	Covington	GA		07/22/2021	3.000	223,818		248,687
P2009022113	Boca Raton	FL		08/17/2021	5.750	264,445		1,625,000
R2004956420	Jacksonville	FL		11/02/2021	3.000	72,550		83,410
R2004956220	McDonough	GA		07/22/2021	3.000	284,647		316,275
P2009020582	TINLEY PARK	IL		03/12/2021	6.500	197,466		225,000
R2004956512	Jacksonville	FL		11/02/2021	3.000	168,004		190,146
A880846	North Las Vegas	NV		10/31/2021	7.000	205,147		265,000
A916468	Los Angeles	CA		10/31/2021	8.500	2,974,597	13,932	4,100,000
A980123	Seattle	WA		10/31/2021	8.000	616,250		950,000
R2004956427	Jacksonville	FL		11/02/2021	3.000	118,686		134,999
A916160	Belvedere Tiburon	CA		10/31/2021	9.000	1,048,500	60,000	3,400,000
R2004956161	Locust Grove	GA		07/22/2021	3.000	282,313		313,682
A350163	Fultondale	AL		10/31/2021	8.000	7,053	47	250,000
A917598	San Pedro	CA		10/31/2021	8.000	580,710		875,000
R2004955813	Nashville	TN		07/22/2021	3.000	421,873		468,748
R2004956160	Locust Grove	GA		07/22/2021	3.000	270,488		300,543
A303173	Fairburn	GA		10/31/2021	7.000	69,700		100,000
P2009021470	Delray Beach	FL		05/28/2021	6.375	169,684		300,000
A917709	Desert Hot Springs	CA		10/31/2021	8.500	300,000		400,000
P2009023058	Las Vegas	NV		12/28/2021	5.125	361,984		437,000
R2004955526	Dallas	TX		07/22/2021	3.000	242,889		269,877
R2004955948	Covington	GA		07/22/2021	3.000	220,727		245,253
A918885	Vista	CA		10/31/2021	7.000	570,000		715,000
A320950	Port Richey	FL		10/31/2021	7.000	72,000		180,000
A918428	Vista	CA		10/31/2021	7.500	574,200		760,000
A270454	Conover	NC		11/22/2021	8.000	88,753		265,000
A918298	Poway	CA		10/31/2021	7.000	648,000		910,000
P2009022108	Colorado Springs	CO		08/17/2021	5.875	392,721		495,000
A320913	Cape Coral	FL		10/31/2021	8.500	187,500		250,000
A430597	Euclid	OH		10/31/2021	8.000	96,160	56,376	235,000
P2009021408	Upper Darby	PA		05/28/2021	6.375	107,278		135,000
P2009021906	Brooklyn	NY		07/30/2021	5.625	312,702		672,000
A270423	High Point	NC		10/31/2021	7.000	188,000		235,000
A320889	Treasure Island	FL		10/31/2021	8.000	799,500		1,550,000
R2004955456	Mesquite	TX		07/22/2021	3.000	197,977		219,975
R2004956157	Locust Grove	GA		07/22/2021	3.000	268,586		298,429
A917972	Stanton	CA		10/31/2021	8.500	509,000		875,000
P8210800018	Columbia	SC		09/03/2021	4.625	141,846		215,000
A321039	Saint Petersburg	FL		10/31/2021	7.500	684,000		1,030,000
A630444	Independence	MO		10/31/2021	7.000	62,845		95,000
A303054	Carrollton	GA		10/31/2021	7.000	157,500		210,000
A918834	Oceanside	CA		10/31/2021	7.000	1,100,000	31,000	1,550,000
A918768	Modesto	CA		10/31/2021	8.000	187,000		270,000
R2004956444	Jacksonville	FL		11/02/2021	3.000	127,343		144,679

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004956213	McDonough	GA		07/22/2021	3.000	215,917		239,908
R2004956046	Jonesboro	GA		07/22/2021	3.000	233,282		259,203
A270256	Jacksonville	NC		10/31/2021	8.000	119,500		180,000
P2009020355	Bronx	NY		01/29/2021	6.000	450,112		570,000
A9187780	Thousand Oaks	CA		10/31/2021	12.000	1		2,750,000
R2004956064	Lawrenceville	GA		07/22/2021	3.000	293,222		325,803
A850315	Phoenix	AZ		10/31/2021	8.500	620,100		2,450,000
A918523	Hidden Hills	CA		10/31/2021	8.000	11,200,000		14,965,003
A918483	Torrance	CA		10/31/2021	9.000	525,000		1,250,000
R2004956363	Stone Mountain	GA		07/22/2021	3.000	261,788		290,876
A918313	San Diego	CA		10/31/2021	7.500	1,053,400	50,600	1,450,000
A500033	Des Moines	IA		10/31/2021	9.000	183,750		245,000
A880828	North Las Vegas	NV		10/31/2021	7.000	301,500		385,000
R2004956634	Jacksonville	FL		11/02/2021	3.000	103,940		118,506
R2004956419	Jacksonville	FL		11/02/2021	3.000	161,095		182,420
A321034	Jacksonville	FL		10/31/2021	7.500	76,500		110,000
R2004956433	Jacksonville	FL		11/02/2021	3.000	197,835		223,503
R2004956515	Jacksonville	FL		11/02/2021	3.000	92,891		106,155
A830006	Coeur D Alene	ID		10/31/2021	8.000	401,250		535,000
R2004956228	McDonough	GA		07/22/2021	3.000	283,575		315,084
R2004956181	Loganville	GA		07/22/2021	3.000	249,682		277,425
R2004956662	Fort Worth	TX		12/08/2021	3.880	228,969		257,268
R2004955803	Murfreesboro	TN		07/22/2021	3.000	281,922		313,247
P2009023101	Staten Island	NY		12/28/2021	4.375	503,758		760,000
A270468	Stallings	NC		11/22/2021	7.000	284,000		355,000
A320945	Jacksonville	FL		10/31/2021	7.500	90,000		125,000
A912397	North Hollywood	CA		10/31/2021	8.750	5,519,055	162,100	11,440,002
R2004956610	Jacksonville	FL		11/02/2021	3.000	206,624		233,327
P2009023078	Nolensville	TN		12/28/2021	4.750	747,000		920,000
A350179	Montgomery	AL		10/31/2021	7.250	67,500		155,000
R2004955885	Atlanta	GA		07/22/2021	3.000	169,460		188,289
P2009023050	Jamaica	NY		12/28/2021	5.125	551,950		665,000
P2009021780	Woodruff	SC		07/15/2021	4.625	224,315		340,000
A320929	Largo	FL		10/31/2021	8.500	508,300		690,000
R2004955916	Conyers	GA		07/22/2021	3.000	180,738		200,820
P2009022069	Gilboa	NY		08/17/2021	5.250	414,565		560,000
A400028	Louisville	KY		10/31/2021	7.000	86,250		115,000
A918709	Vallejo	CA		10/31/2021	8.750	342,000		485,000
A918872	San Jose	CA		11/22/2021	7.500	1,003,252		3,200,000
P2009022123	Doral	FL		08/17/2021	5.625	343,550		470,000
A170743	Hillside	NJ		10/31/2021	8.000	217,500		425,000
P2009021592	Sag Harbor	NY		06/29/2021	5.625	1,375,180		2,300,000
A917769	Los Angeles	CA		10/31/2021	8.000	1,622,500	20,000	2,250,000
A918446	La Mesa	CA		10/31/2021	7.500	624,200		810,000
R2004956267	McDonough	GA		07/22/2021	3.000	286,327		318,142
P2009023131	Aventura	FL		12/28/2021	5.375	273,900		405,000
A630479	Independence	MO		10/31/2021	7.250	50,322		150,000
R2004956594	Jacksonville	FL		11/02/2021	3.000	108,502		123,608
A918843	Toluca Lake	CA		10/31/2021	7.000	514,800		690,000
P2009020635	SAN ANTONIO	TX		03/26/2021	6.250	426,420		550,000
R2004955920	Conyers	GA		07/22/2021	3.000	220,703		245,226
P2009021634	New York	NY		06/29/2021	6.000	1,006,175		2,650,000
R2004955689	Antioch	TN		07/22/2021	3.000	320,102		355,669
A850326	Tucson	AZ		10/31/2021	7.000	301,250		435,000
R2004955684	Antioch	TN		07/22/2021	3.000	317,610		352,900
A918653	San Francisco	CA		10/31/2021	8.500	1,191,512	86,937	3,200,000
R2004955990	Douglasville	GA		07/22/2021	3.000	276,225		306,917
A320938	Tampa	FL		10/31/2021	7.500	254,350		400,000
A460194	Indianapolis	IN		10/31/2021	8.750	136,526		225,000
P2009020556	SPRING HILL	FL		02/24/2021	7.875	189,751		253,000
R2004956511	Jacksonville	FL		11/02/2021	3.000	158,406		179,414
R2004956248	McDonough	GA		07/22/2021	3.000	292,845		325,384
A880767	North Las Vegas	NV		10/31/2021	7.000	238,500		310,000
A630456	Kansas City	MO		10/31/2021	8.500	134,184		605,000
A918972	San Pedro	CA		11/22/2021	7.250	671,250		975,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004956166	Locust Grove	GA		07/22/2021	3.000	270,220		300,245
A850304	Tucson	AZ		10/31/2021	7.750	236,700		330,000
A320893	Cocoa	FL		10/31/2021	8.000	112,500		210,000
A850338	Dewey-Humboldt	AZ		10/31/2021	8.000	123,517	38,550	285,000
R2004955632	Fort Worth	TX		07/22/2021	3.000	251,345		279,273
R2004956681	Charlotte	NC		12/23/2021	4.120	350,384		393,690
P2009020603	Galveston	TX		03/26/2021	6.500	1,552,500		1,905,000
P2009022076	Margate	FL		08/17/2021	6.000	194,386		245,000
A916627	Costa Mesa	CA		10/31/2021	8.750	1,647,452		2,500,000
R2004956307	Riverdale	GA		07/22/2021	3.000	249,700		277,445
A370162	Memphis	TN		10/31/2021	8.000	54,200		73,000
R2004956409	Jacksonville	FL		11/02/2021	3.000	207,545		234,360
A630482	Independence	MO		10/31/2021	7.250	41,664		175,000
A303178	Conyers	GA		10/31/2021	7.000	139,400		200,000
R2004956391	Lewisville	TX		11/02/2021	3.880	271,341		304,879
R2004955512	Forney	TX		07/22/2021	3.000	261,356		290,396
R2004956059	Lawrenceville	GA		07/22/2021	3.000	338,484		376,094
R2004956074	Lithonia	GA		07/22/2021	3.000	245,995		273,328
P2009021620	Long Island City	NY		06/29/2021	5.875	423,195		1,190,000
A916056	Los Angeles	CA		10/31/2021	8.000	692,000		1,040,000
R2004955682	Antioch	TN		07/22/2021	3.000	371,063		412,293
A270371	Burlington	NC		10/31/2021	8.000	89,600		112,000
R2004955455	Forney	TX		07/22/2021	3.000	311,586		346,207
R2004956303	Rex	GA		07/22/2021	3.000	203,679		226,311
A918519	Los Angeles	CA		10/31/2021	8.000	1,369,800	76,200	1,950,000
A430531	Lakewood	OH		10/31/2021	9.000	84,150		115,000
A600466	Glendale Heights	IL		10/31/2021	8.000	221,250		295,000
R2004955596	Waxahachie	TX		07/22/2021	3.000	254,235		282,484
R2004955904	Conyers	GA		07/22/2021	3.000	183,741		204,157
P2009020589	Fair Oaks	CA		02/24/2021	6.125	493,587		600,000
A917377	Torrance	CA		10/31/2021	8.500	1,495,700	177,000	5,795,001
A303108	Kennesaw	GA		10/31/2021	7.000	119,000		170,000
P2009021600	Bear	DE		06/29/2021	5.125	251,859		423,000
A190020	Wilmington	DE		10/31/2021	8.000	99,500		230,000
R2004955652	Dallas	TX		07/22/2021	3.000	232,513		258,348
A321011	Safety Harbor	FL		10/31/2021	7.500	197,910		400,000
A918053	North Highlands	CA		10/31/2021	7.750	306,900		385,000
P2009022096	Belford	NJ		08/17/2021	5.500	195,881		340,000
A918941	Cerritos	CA		11/22/2021	8.500	868,499		1,175,000
A200120	Baltimore	MD		10/31/2021	10.000	64,175		100,000
R2004955940	Covington	GA		07/22/2021	3.000	190,063		211,182
R2004956094	Lithonia	GA		07/22/2021	3.000	251,900		279,889
R2004955508	Anna	TX		07/22/2021	3.000	289,276		321,418
A320982	Bartow	FL		10/31/2021	7.000	67,500		175,000
P2009020650	New Smyrna Beach	FL		03/26/2021	5.625	335,780		470,000
A918811	La Mesa	CA		10/31/2021	7.000	341,100		500,000
A916829	Los Angeles	CA		10/31/2021	8.500	750,000		1,000,000
A370173	Decatur	TN		10/31/2021	7.500	254,800		380,000
A150196	Trappe	PA		10/31/2021	8.000	159,300		240,000
R2004955463	Ennis	TX		07/22/2021	3.000	233,451		259,391
R2004956503	Jacksonville	FL		11/02/2021	3.000	102,076		116,426
A660089	Kansas City	KS		10/31/2021	7.000	58,250		115,000
P2009021468	New City	NY		05/28/2021	5.250	508,237		645,000
R2004955669	Antioch	TN		07/22/2021	3.000	306,328		340,365
P2009020647	Land O Lakes	FL		04/09/2021	6.990	168,480		280,000
A270346	High Point	NC		10/31/2021	8.000	60,000		80,000
P2009020358	Warwick	RI		01/29/2021	6.000	213,306		290,000
R2004955557	Fort Worth	TX		07/22/2021	3.000	223,716		248,574
A430642	Garfield Heights	OH		10/31/2021	8.500	101,250		135,000
A918478	American Canyon	CA		10/31/2021	8.000	346,500		530,000
R2004955750	La Vergne	TN		07/22/2021	3.000	325,548		361,721
A918002	San Bernardino	CA		10/31/2021	7.750	243,750		325,000
R2004955730	La Vergne	TN		07/22/2021	3.000	288,575		320,639
P2009020576	HENRICO	VA		02/24/2021	6.375	153,572		188,000
A430629	Norwalk	OH		10/31/2021	9.000	715,863		1,390,001

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A918174	Menlo Park	CA		10/31/2021	8.000	2,154,534	100,039	4,000,000
A430619	Plymouth	OH		10/31/2021	8.000	927,906		1,490,000
R2004956178	Loganville	GA		07/22/2021	3.000	275,742		306,381
P5210212019	Hendersonville	TN		04/09/2021	4.875	422,652		553,000
R2004956668	Forest Hill	TX		12/23/2021	3.880	211,581		237,732
P2009020505	Campbell	CA		02/24/2021	3.990	760,785		1,260,000
A918668	San Diego	CA		10/31/2021	7.000	572,000		715,000
R2004955762	LaVergne	TN		07/22/2021	3.000	269,491		299,435
P2009023045	Robbinsville	NJ		12/28/2021	5.000	638,332		880,000
A660086	Overland Park	KS		10/31/2021	8.000	186,450		255,000
A917871	Los Angeles	CA		10/31/2021	8.000	1,348,200		3,750,000
R2004956297	Powder Springs	GA		07/22/2021	3.000	263,466		292,741
P2009020454	TRACY	CA		01/27/2021	5.990	389,981		585,000
A880590	Las Vegas	NV		10/31/2021	7.500	637,500		850,000
A320909	Port Charlotte	FL		10/31/2021	9.000	375,000		500,000
R2004956350	Stockbridge	GA		07/22/2021	3.000	199,840		222,045
A303058	Rex	GA		10/31/2021	7.000	138,750		185,000
A918661	Oceanside	CA		10/31/2021	7.500	714,500		1,000,000
P2009020474	EDGEWOOD	MD		01/27/2021	6.500	161,574		200,000
A430574	London	OH		10/31/2021	8.000	167,490		290,000
A880912	North Las Vegas	NV		11/22/2021	7.000	270,000		355,000
A917959	Danville	CA		10/31/2021	8.000	745,000		1,050,000
A350169	Montgomery	AL		10/31/2021	7.250	127,500		170,000
A270384	Charlotte	NC		10/31/2021	7.000	260,000		325,000
A350217	Decatur	AL		11/22/2021	8.000	85,786		135,000
R2004956126	Locust Grove	GA		07/22/2021	3.000	244,966		272,185
A730059	Bethany	OK		10/31/2021	7.500	90,900		130,000
A850346	Phoenix	AZ		10/31/2021	8.500	730,840		2,200,000
P2009020500	Baltimore	MD		02/09/2021	5.990	181,097		255,000
R2004956279	McDonough	GA		07/22/2021	3.000	206,447		229,386
P2009020547	Bradenton	FL		02/09/2021	7.990	164,565		235,000
P2009022109	Hermitage	TN		08/17/2021	5.500	158,651		335,000
P2009021877	Nyack	NY		07/30/2021	5.000	296,009		561,000
A303176	Dacula	GA		10/31/2021	7.000	174,250		270,000
P2009022128	Gilbert	AZ		08/17/2021	6.000	720,290		1,050,000
R2004955725	La Vergne	TN		07/22/2021	3.000	310,404		344,894
P2009021779	Easley	SC		07/15/2021	4.625	133,599		203,000
A270174	High Point	NC		10/31/2021	8.500	87,733		125,000
R2004956548	Jacksonville	FL		11/02/2021	3.000	145,155		164,593
A918545	El Cajon	CA		10/31/2021	7.000	360,000		450,000
R2004955737	La Vergne	TN		07/22/2021	3.000	345,531		383,924
R2004955787	Murfreesboro	TN		07/22/2021	3.000	320,549		356,166
R2004955819	Nashville	TN		07/22/2021	3.000	339,444		377,160
R2004955605	Ft Worth	TX		07/22/2021	3.000	189,247		210,275
P2009020531	MIAMI	FL		02/02/2021	6.990	414,853		475,000
P2009020426	Roxbury	CT		01/29/2021	6.125	655,352		849,000
A917759	Yucaipa	CA		10/31/2021	8.500	233,483		750,000
R2004956567	Jacksonville	FL		11/02/2021	3.000	147,693		167,430
R2004956137	Locust Grove	GA		07/22/2021	3.000	279,309		310,344
R2004955768	Madison	TN		07/22/2021	3.000	275,115		305,684
A270374	Stokesdale	NC		11/22/2021	8.000	132,000		165,000
A170682	Flemington	NJ		10/31/2021	8.000	280,563		440,000
A630465	Independence	MO		10/31/2021	7.000	52,200		115,000
P2009020363	Kent	WA		01/29/2021	6.250	346,329		480,000
A750923	Houston	TX		10/31/2021	8.000	195,000		260,000
A190025	Wilmington	DE		10/31/2021	8.000	111,500		260,000
R2004956068	Lilburn	GA		07/22/2021	3.000	259,817		288,686
A918693	Sacramento	CA		10/31/2021	7.250	365,000	23,800	620,000
P2009021386	Inwood	NY		05/28/2021	6.000	623,669		786,000
R2004956541	Jacksonville	FL		11/02/2021	3.000	133,406		151,456
P2009023106	Phoenix	AZ		12/28/2021	5.000	207,500		380,000
P2009020386	Estacada	OR		01/29/2021	5.625	426,853		765,000
P2009021933	Glendora	CA		07/30/2021	5.875	607,801		885,000
A880588	North Las Vegas	NV		10/31/2021	7.750	165,375		260,000
A880850	Las Vegas	NV		10/31/2021	7.000	308,700		410,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A917308	Oakland	CA		10/31/2021	8.500	138,803	10,000	585,000
R2004956485	Jacksonville	FL		11/02/2021	3.000	165,377		187,209
A918886	Los Angeles	CA		11/22/2021	8.000	787,500		2,250,000
P2009021339	FORT WORTH	TX		05/28/2021	6.000	467,500		800,000
R2004956592	Jacksonville	FL		11/02/2021	3.000	130,187		147,856
A150215	Bethlehem	PA		10/31/2021	8.000	135,000		180,000
A917137	Los Angeles	CA		10/31/2021	8.500	1,884,816	13,214	2,600,000
P2009020554	LANHAM	MD		02/09/2021	6.500	269,000		309,000
P2009020254	Wesley Chapel	FL		01/14/2021	6.375	240,033		293,000
P2009022104	Portland	OR		08/17/2021	5.875	357,019		450,000
A210284	Locust Grove	VA		10/31/2021	9.000	51,006		440,000
R2004955894	Austell	GA		07/22/2021	3.000	198,834		220,927
A320987	Belleair	FL		10/31/2021	7.500	282,400	5,000	450,000
R2004955906	Conyers	GA		07/22/2021	3.000	189,828		210,921
R2004956557	Jacksonville	FL		11/02/2021	3.000	177,926		201,238
A320953	Miami Beach	FL		10/31/2021	9.000	154,700		230,000
A600460	Frankfort	IL		10/31/2021	8.000	302,750	16,000	425,001
R2004956144	Locust Grove	GA		07/22/2021	3.000	286,289		318,099
P2009021892	San Francisco	CA		07/30/2021	5.625	941,809		1,370,000
A150206	Darby	PA		10/31/2021	8.000	135,000		185,000
A918360	Oakland	CA		10/31/2021	8.000	405,000		750,000
P2009020620	ANDERSON	SC		03/26/2021	6.250	167,073		201,000
A917842	Oakland	CA		10/31/2021	7.500	693,000		1,050,000
A730060	Midwest City	OK		10/31/2021	7.500	112,500		150,000
A320962	Englewood	FL		10/31/2021	9.000	1,537,500		2,050,000
R2004955571	Mesquite	TX		07/22/2021	3.000	238,545		265,050
A270486	Dallas	NC		11/22/2021	7.000	268,000		335,000
A270212	Greensboro	NC		10/31/2021	8.250	63,500		90,000
A430596	Akron	OH		10/31/2021	8.000	12,500		140,000
A917238	Los Angeles	CA		10/31/2021	8.500	634,870		2,650,000
A350201	Montgomery	AL		10/31/2021	7.250	132,749		175,000
A980130	Seattle	WA		10/31/2021	8.000	446,049	201	675,000
R2004956373	Union City	GA		07/22/2021	3.000	222,712		247,458
R2004955861	Spring Hill	TN		07/22/2021	3.000	235,822		262,025
A918424	Vista	CA		10/31/2021	7.500	620,100	37,500	920,000
A320954	Miami Beach	FL		10/31/2021	9.000	153,850		225,000
A630473	Independence	MO		10/31/2021	7.250	55,743		145,000
R2004955531	Waxahachie	TX		07/22/2021	3.000	259,173		287,971
R2004956163	Locust Grove	GA		07/22/2021	3.000	269,212		299,125
A320970	Miami Beach	FL		10/31/2021	9.000	142,500		190,000
A303142	Norcross	GA		10/31/2021	7.000	168,300		290,000
P2009023084	Brooklyn	NY		12/28/2021	5.125	1,270,938		1,750,000
P2009020654	Pennsauken	NJ		04/09/2021	6.500	157,320		190,000
A918152	Los Angeles	CA		10/31/2021	7.750	480,000		600,000
A303096	Warner Robins	GA		10/31/2021	7.000	232,775		320,000
R2004956016	Hampton	GA		07/22/2021	3.000	302,455		336,062
A303092	Newnan	GA		10/31/2021	7.000	68,000		120,000
A350204	Montgomery	AL		11/22/2021	7.250	82,930		175,000
P2009021587	Temecula	CA		06/29/2021	5.250	333,138		885,000
A730063	Oklahoma City	OK		10/31/2021	7.500	89,100		150,000
A660077	Overland Park	KS		10/31/2021	7.250	187,500		250,000
R2004955714	Hermitage	TN		07/22/2021	3.000	317,453		352,726
P2009020441	FRISCO	TX		01/14/2021	7.250	529,522		735,000
A270351	Hickory	NC		10/31/2021	9.000	16,739		600,000
R2004955905	Conyers	GA		07/22/2021	3.000	185,514		206,127
R2004956116	Locust Grove	GA		07/22/2021	3.000	278,575		309,528
A917834	Sonoma	CA		10/31/2021	8.000	423,000		750,000
A630487	Raymore	MO		10/31/2021	8.000	158,800		205,000
R2004955886	Austell	GA		07/22/2021	3.000	243,342		270,380
P2009021557	Pinecrest	FL		06/29/2021	5.875	1,586,982		2,100,000
A916041	Los Angeles	CA		10/31/2021	8.000	4,028,000		6,945,000
A170716	Avenel	NJ		10/31/2021	7.500	242,150		465,000
A917966	Garden Grove	CA		10/31/2021	8.500	661,500	20,000	1,175,000
A918096	Sacramento	CA		10/31/2021	8.500	452,488	16,205	900,000
R2004956029	Hampton	GA		07/22/2021	3.000	307,611		341,791

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A918609	San Diego	CA		10/31/2021	7.000	820,000		1,025,000
A320848	Brandon	FL		10/31/2021	7.500	246,600		335,000
A600436	Chicago	IL		10/31/2021	9.000	105,200		140,500
P2009021548	Auburn	WA		06/29/2021	5.125	340,091		472,000
A600470	Chicago	IL		10/31/2021	8.000	472,500		825,000
A321053	Palmetto Bay	FL		11/22/2021	7.500	446,720		735,000
A270419	Charlotte	NC		10/31/2021	7.000	156,000		195,000
R2004956430	Jacksonville	FL		11/02/2021	3.000	128,264		145,958
R2004956115	Locust Grove	GA		07/22/2021	3.000	264,771		294,191
R2004955628	Sanger	TX		07/22/2021	3.000	180,869		200,966
A430595	University Heights	OH		10/31/2021	8.000	140,767	44,350	315,000
R2004955911	Conyers	GA		07/22/2021	3.000	188,674		209,638
P2009021619	Chicago	IL		06/29/2021	5.875	189,062		275,000
A980095	Anacortes	WA		10/31/2021	8.000	276,300		385,000
R2004955969	Covington	GA		07/22/2021	3.000	289,421		321,579
R2004955503	Dallas	TX		07/22/2021	3.000	255,537		283,930
P2009022040	Ahwahnee	CA		08/17/2021	5.500	536,175		740,000
P2009020536	LAUDERHILL	FL		02/24/2021	5.375	251,455		370,000
P2009021934	Great Neck	NY		07/30/2021	5.625	550,550		850,000
P2009023087	Brentwood	CA		12/28/2021	5.125	860,710		1,037,000
R2004956691	Mesa	AZ		12/23/2021	3.710	338,029		379,808
A303107	Palmetto	GA		10/31/2021	7.000	51,650		95,000
P2009020552	Brandywine	MD		02/09/2021	6.500	262,013		300,000
A915149	North Hollywood	CA		10/31/2021	9.750	2,018,244	32,862	3,100,000
A918746	Berkeley	CA		10/31/2021	8.000	914,400		1,450,000
R2004956392	Fort Worth	TX		11/02/2021	3.880	264,726		297,445
A190013	Newark	DE		10/31/2021	8.000	117,000		235,000
P2009020602	MATAWAN	NJ		03/12/2021	6.625	291,200		400,000
R2004955887	Austell	GA		07/22/2021	3.000	226,215		251,350
R2004955728	La Vergne	TN		07/22/2021	3.000	302,447		336,053
R2004955796	Murfreesboro	TN		07/22/2021	3.000	287,895		319,884
A916053	Altadena	CA		10/31/2021	7.000	679,900	10,500	1,000,000
A430627	Shaker Heights	OH		10/31/2021	8.000	166,200	6,000	230,000
A170758	New Brunswick	NJ		10/31/2021	7.500	265,500		400,000
R2004955701	Goodlettsville	TN		07/22/2021	3.000	308,235		342,484
R2004956645	Riverview	FL		12/08/2021	3.940	310,557		348,941
R2004955466	Desoto	TX		07/22/2021	3.000	321,968		357,743
A917611	Sacramento	CA		10/31/2021	8.500	488,281		890,000
A918938	San Diego	CA		11/22/2021	7.000	428,850		580,000
R2004955930	Covington	GA		07/22/2021	3.000	218,122		242,358
P2009022127	Boca Raton	FL		08/17/2021	5.500	461,125		765,000
A320989	Tampa	FL		10/31/2021	9.000	222,750		330,000
P2009021411	Quakertown	PA		05/28/2021	5.875	378,147		510,000
P2009021777	Gastonia	NC		07/15/2021	4.625	192,850		290,000
R2004956687	Charlotte	NC		12/23/2021	4.120	286,105		321,466
A918461	Los Angeles	CA		10/31/2021	8.000	2,437,500		3,250,000
R2004956436	Jacksonville	FL		11/02/2021	3.000	193,092		218,199
A660064	Tonganoxie	KS		10/31/2021	9.000	84,285		130,000
A918252	Los Angeles	CA		10/31/2021	8.250	764,000		1,100,000
A600443	Chicago	IL		10/31/2021	9.000	161,200		285,000
R2004955690	Cane Ridge	TN		07/22/2021	3.000	418,126		464,585
P2009023126	JAMAICA	NY		12/28/2021	4.750	726,250		1,040,000
A918905	Fresno	CA		11/22/2021	8.000	241,400		420,000
P2009021335	Pompano Beach	FL		05/28/2021	5.500	154,018		224,000
A918663	Encino	CA		10/31/2021	8.000	1,530,000	10,200	3,300,000
A430611	Crestline	OH		10/31/2021	8.000	407,802		750,001
A918898	Escondido	CA		10/31/2021	7.000	340,000	50,000	530,000
A918463	Sun Valley	CA		10/31/2021	8.000	585,000		800,000
A980068	Seattle	WA		10/31/2021	8.500	603,292	4,273	900,000
R2004955790	Murfreesboro	TN		07/22/2021	3.000	295,647		328,497
R2004955764	Madison	TN		07/22/2021	3.000	298,108		331,232
A880893	Las Vegas	NV		10/31/2021	8.500	315,000		425,000
P2009020493	PIEDMONT	SC		01/27/2021	6.500	199,335		243,000
P2009021566	Ozone Park	NY		06/29/2021	5.625	555,361		715,000
R2004955923	Conyers	GA		07/22/2021	3.000	208,555		231,728

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A917224	Los Angeles	CA		10/31/2021	8.500	900,000		1,240,000
A210168	Alexandria	VA		10/31/2021	8.000	842,000		1,285,000
R2004956422	Jacksonville	FL		11/02/2021	3.000	258,347		291,166
A630437	Blue Springs	MO		10/31/2021	7.250	234,700	110,300	460,000
R2004955582	Fort Worth	TX		07/22/2021	3.000	212,585		236,206
P2009021625	Delray Beach	FL		06/29/2021	6.375	214,504		280,000
R2004955992	Douglasville	GA		07/22/2021	3.000	207,801		230,890
A430573	South Euclid	OH		10/31/2021	8.000	195,000		260,000
R2004955656	Dallas	TX		07/22/2021	3.000	235,653		261,837
R2004955898	College Park	GA		07/22/2021	3.000	258,500		287,223
R2004956014	Hampton	GA		07/22/2021	3.000	302,655		336,284
A750910	Beaumont	TX		10/31/2021	8.500	103,500		150,000
P2009021554	Bridgeport	CT		06/29/2021	6.125	259,244		350,000
R2004956385	Benbrook	TX		11/02/2021	3.880	317,166		356,366
A880895	Las Vegas	NV		10/31/2021	7.000	158,183		200,000
P2009020352	Exeter	RI		01/29/2021	5.750	387,228		526,000
P2009021367	Brooklyn	NY		05/28/2021	6.000	761,931	728	1,300,000
A918900	El Cajon	CA		10/31/2021	7.000	840,000		1,350,000
A980117	Kirkland	WA		10/31/2021	8.000	960,000		1,325,000
R2004955674	Antioch	TN		07/22/2021	3.000	326,081		362,313
P2009021569	Valley Stream	NY		06/29/2021	6.125	603,140	3,972	760,000
R2004956585	Jacksonville	FL		11/02/2021	3.000	192,207		217,206
A270453	Conover	NC		11/22/2021	8.000	66,908		255,000
A370215	Knoxville	TN		10/31/2021	8.500	175,500		270,000
A880725	Las Vegas	NV		10/31/2021	7.000	184,680		285,000
R2004955585	Arlington	TX		07/22/2021	3.000	258,722		287,469
R2004955996	Ellenwood	GA		07/22/2021	3.000	231,751		257,502
A918279	Cathedral City	CA		10/31/2021	9.000	343,000		490,000
P2009021558	Brooklyn	NY		06/29/2021	5.875	423,195		2,315,000
P2009021545	Gig Harbor	WA		06/29/2021	5.750	452,257		570,000
A918579	Escondido	CA		10/31/2021	7.500	639,000	103,700	1,200,000
R2004955902	College Park	GA		07/22/2021	3.000	269,457		299,397
A370159	Knoxville	TN		10/31/2021	7.500	543,750		725,000
A430564	South Euclid	OH		10/31/2021	8.000	138,750		185,000
P2009023051	Syosset	NY		12/28/2021	5.125	1,672,969		2,150,000
R2004955642	Fort Worth	TX		07/22/2021	3.000	249,854		277,616
R2004956187	Hampton	GA		07/22/2021	3.000	219,006		243,340
R2004955761	La Vergne	TN		07/22/2021	3.000	297,087		330,097
A880820	Las Vegas	NV		10/31/2021	7.000	660,000		825,000
R2004956371	Stone Mountain	GA		07/22/2021	3.000	255,025		283,362
R2004956326	Snellville	GA		07/22/2021	3.000	275,089		305,655
A918142	Los Angeles	CA		10/31/2021	8.000	6,334,646	2,854	8,450,000
P2009021364	East Wenatchee	WA		05/28/2021	5.125	261,666	383	420,000
P2009021370	Stateline	NV		05/28/2021	6.375	855,313		1,155,000
R2004956155	Locust Grove	GA		07/22/2021	3.000	278,254		309,172
A321024	Middleburg	FL		10/31/2021	8.250	318,750		425,000
A170711	Montclair	NJ		10/31/2021	8.000	646,200		1,550,000
R2004956093	Lithonia	GA		07/22/2021	3.000	192,402		213,781
P2009021382	Bucksport	ME		05/28/2021	6.375	147,256		205,000
A918005	Healdsburg	CA		10/31/2021	8.500	549,000		780,000
A915640	Los Angeles	CA		10/31/2021	7.250	1,032,532		1,920,000
P2009020438	Lehigh Acres	FL		02/02/2021	5.875	171,950		225,000
R2004955987	Douglasville	GA		07/22/2021	3.000	221,440		246,045
P2009020616	Lehigh Acres	FL		04/09/2021	5.625	230,625		300,000
R2004956040	Jonesboro	GA		07/22/2021	3.000	247,161		274,624
A630458	Springfield	MO		10/31/2021	8.500	50,850		80,000
A303193	Atlanta	GA		11/22/2021	7.000	75,600		108,000
P2009020546	HYATTSVILLE	MD		02/24/2021	6.250	200,363		260,000
R2004956306	Riverdale	GA		07/22/2021	3.000	204,731		227,479
R2004955866	Spring Hill	TN		07/22/2021	3.000	355,076		394,529
R2004955829	Nashville	TN		07/22/2021	3.000	422,165		469,073
R2004956535	Jacksonville	FL		11/02/2021	3.000	160,626		181,892
A210304	Richmond	VA		10/31/2021	8.000	275,000		750,000
A170789	Hackettstown	NJ		11/01/2021	7.500	346,500		560,000
P2009020460	SUGAR LAND	TX		01/27/2021	5.250	541,898		695,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A918911	Westminster	CA		10/31/2021	9.000	1,366,500		3,200,000
P2009021363	WHITESTONE	NY		05/28/2021	4.875	149,103		295,000
A918627	Sacramento	CA		10/31/2021	7.250	345,000		460,000
A190019	Claymont	DE		10/31/2021	8.000	105,300		180,000
R2004956164	Locust Grove	GA		07/22/2021	3.000	277,789		308,655
R2004956031	Hampton	GA		07/22/2021	3.000	304,077		337,864
A730074	Tulsa	OK		11/22/2021	8.000	105,000		140,000
P2009020571	Fort Washington	MD		03/12/2021	6.125	265,353		357,000
R2004956076	Lithonia	GA		07/22/2021	3.000	245,614		272,905
A917997	Montebello	CA		10/31/2021	8.500	359,235	65,545	1,400,000
R2004955998	Ellenwood	GA		07/22/2021	3.000	239,851		266,502
P2009020464	TAMPA	FL		01/27/2021	6.750	192,922		235,000
A170633	Westfield	NJ		10/31/2021	8.000	299,200		420,000
R2004955706	Hendersonville	TN		07/22/2021	3.000	345,335		383,706
A370220	Nashville	TN		10/31/2021	7.500	586,200		840,000
A210210	Richmond	VA		10/31/2021	8.000	105,000		140,000
R2004955755	La Vergne	TN		07/22/2021	3.000	292,939		325,488
R2004956017	Hampton	GA		07/22/2021	3.000	302,613		336,237
A630423	Kansas City	MO		10/31/2021	7.500	69,300		128,000
R2004956467	Jacksonville	FL		11/02/2021	3.000	155,525		176,192
P2009021575	Delray Beach	FL		06/29/2021	5.875	273,056		376,000
P2009021437	Ville Platte	LA		05/28/2021	5.875	111,220		157,000
A320964	Jacksonville	FL		10/31/2021	7.500	81,000		125,000
R2004956490	Jacksonville	FL		11/02/2021	3.000	145,085		164,518
A915697	North Hollywood	CA		10/31/2021	8.000	520,000		800,000
A303123	Atlanta	GA		10/31/2021	7.000	184,650		250,000
A917250	Los Angeles	CA		10/31/2021	8.500	770,000	74,000	2,300,000
R2004956179	Loganville	GA		07/22/2021	3.000	344,397		382,664
A918731	San Diego	CA		10/31/2021	7.000	600,000		750,000
A918629	Los Angeles	CA		10/31/2021	8.500	888,191		1,350,000
A918556	San Diego	CA		10/31/2021	7.500	713,208		975,000
A630436	Kansas City	MO		10/31/2021	7.250	168,750		225,000
R2004955751	La Vergne	TN		07/22/2021	3.000	296,967		329,964
R2004955718	Hermitage	TN		07/22/2021	3.000	344,838		383,154
P2009020502	BLADENSBURG	MD		02/09/2021	6.875	198,240		250,000
R2004956169	Locust Grove	GA		07/22/2021	3.000	269,064		298,961
A430584	Circleville	OH		10/31/2021	9.000	50,837		127,000
R2004955563	Ft Worth	TX		07/22/2021	3.000	244,692		271,880
A321044	Saint Petersburg	FL		11/22/2021	7.500	187,500		250,000
R2004956584	Jacksonville	FL		11/02/2021	3.000	171,631		194,198
R2004956521	Jacksonville	FL		11/02/2021	3.000	190,189		214,952
R2004956219	McDonough	GA		07/22/2021	3.000	207,040		230,045
A918475	San Diego	CA		10/31/2021	7.000	871,000	9,000	1,100,000
A918801	Simi Valley	CA		10/31/2021	8.000	223,000		2,160,000
R2004956001	Fairburn	GA		07/22/2021	3.000	304,681		338,535
R2004956386	Rowlett	TX		11/02/2021	3.880	304,467		342,098
A210265	Locust Grove	VA		10/31/2021	9.000	204,160	17,500	425,000
A270376	Kannapolis	NC		11/22/2021	8.000	7,058		375,000
A630464	Independence	MO		10/31/2021	9.000	67,500		90,000
A916676	San Diego	CA		10/31/2021	8.000	791,275	54,950	1,100,000
R2004956380	Union City	GA		07/22/2021	3.000	249,621		277,357
R2004956245	McDonough	GA		07/22/2021	3.000	209,341		232,602
R2004956621	Jacksonville	FL		11/02/2021	3.000	178,310		201,667
R2004955763	Lebanon	TN		07/22/2021	3.000	255,188		283,543
A917041	Fresno	CA		10/31/2021	8.000	127,500		240,000
P2009022095	Los Angeles	CA		08/17/2021	5.875	1,586,750		2,900,000
P2009020507	SPRING	TX		02/09/2021	6.750	151,967		175,000
P2009023085	Freedom	ME		12/28/2021	5.250	234,475		323,000
R2004956193	Marietta	GA		07/22/2021	3.000	350,363		389,293
P2009023113	Brooklyn	NY		12/28/2021	4.500	958,650		1,325,000
R2004956669	Cordova	TN		12/23/2021	4.660	204,053		229,273
A430578	Coventry Township	OH		10/31/2021	8.000	56,250	51,299	175,000
A880743	Las Vegas	NV		10/31/2021	9.000	187,200		285,000
A270447	Whitsett	NC		11/22/2021	7.000	280,000		350,000
A918107	South San Francisco	CA		10/31/2021	7.500	967,500		1,500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004956604	Jacksonville	FL		11/02/2021	3.000	226,086		255,089
P2009020568	Newark	CA		03/12/2021	4.990	606,225		927,500
P2009023063	Longboat Key	FL		12/28/2021	5.375	1,369,500		1,900,000
P2009021582	FLUSHING	NY		06/29/2021	5.875	259,207		405,000
A630450	Independence	MO		10/31/2021	7.000	138,750		185,000
R2004955743	La Vergne	TN		07/22/2021	3.000	287,415		319,350
R2004955991	Douglasville	GA		07/22/2021	3.000	225,949		251,055
A918716	La Mesa	CA		10/31/2021	7.000	612,000		840,000
A850341	Tucson	AZ		10/31/2021	7.000	121,500		195,000
A918206	Encinitas	CA		10/31/2021	7.500	1,066,058	40,000	1,400,000
P2009023117	Levittown	PA		12/28/2021	4.500	452,350		545,000
P2009021375	Melville	NY		05/28/2021	6.500	474,702		640,000
A210247	Richmond	VA		10/31/2021	8.250	147,812	64,322	435,000
A850319	Phoenix	AZ		10/31/2021	8.000	645,670		1,450,000
R2004956633	Jacksonville	FL		11/02/2021	3.000	218,487		247,263
P2009021352	Las Vegas	NV		05/28/2021	6.000	117,464		415,000
A150192	Philadelphia	PA		10/31/2021	8.500	256,250	18,300	415,000
R2004956492	Jacksonville	FL		11/02/2021	3.000	157,413		178,303
A170717	Montclair Township	NJ		10/31/2021	8.000	463,500		760,000
R2004955614	Arlington	TX		07/22/2021	3.000	255,211		283,568
P2009021577	Weston	CT		06/29/2021	6.000	369,000		465,000
A914638	West Hollywood	CA		10/31/2021	9.000	1,612,565		6,500,000
P2009021333	Hemet	CA		05/28/2021	5.500	371,928		540,000
A918416	Los Angeles	CA		10/31/2021	8.500	1,190,712		3,150,000
R2004956234	McDonough	GA		07/22/2021	3.000	199,147		221,275
A918247	Antioch	CA		10/31/2021	8.000	401,250		535,000
P2009020532	Avalon	NJ		02/02/2021	4.875	2,254,078		3,000,000
R2004955724	La Vergne	TN		07/22/2021	3.000	273,575		303,973
P2009020503	SUISUN CITY	CA		02/09/2021	6.125	298,489		415,000
A270416	Charlotte	NC		10/31/2021	7.000	200,000		250,000
A270359	Washington	NC		10/31/2021	8.500	78,300		140,000
P2009022130	Hewitt	NJ		08/17/2021	5.875	307,301		420,000
A430613	Willard	OH		10/31/2021	8.000	745,691		1,197,500
P2009020562	Los Angeles	CA		03/12/2021	4.500	764,796		1,560,000
R2004956117	Locust Grove	GA		07/22/2021	3.000	273,080		303,423
A210258	Richmond	VA		10/31/2021	7.500	337,500		850,000
A320947	Saint Petersburg	FL		10/31/2021	7.500	702,000		1,325,000
R2004955668	Antioch	TN		07/22/2021	3.000	388,634		431,816
P2009022051	Federal Way	WA		08/17/2021	5.625	412,068		520,000
R2004955654	Mesquite	TX		07/22/2021	3.000	233,080		258,978
R2004956343	Stockbridge	GA		07/22/2021	3.000	183,580		203,978
R2004955480	Burleson	TX		07/22/2021	3.000	261,812		290,903
R2004956258	McDonough	GA		07/22/2021	3.000	218,388		242,654
A917975	Costa Mesa	CA		10/31/2021	7.750	862,500		1,150,000
P2009020331	Wellington	FL		01/14/2021	6.500	1,478,262		1,875,000
A970056	Portland	OR		10/31/2021	8.500	405,000		1,400,000
A800057	Denver	CO		10/31/2021	8.000	933,750		1,245,000
R2004955588	Arlington	TX		07/22/2021	3.000	276,125		306,806
R2004956134	Locust Grove	GA		07/22/2021	3.000	242,919		269,910
A918036	San Bernardino	CA		10/31/2021	8.000	229,174	23,250	785,000
R2004955506	Dallas	TX		07/22/2021	3.000	217,288		241,432
A916907	Encino	CA		10/31/2021	8.500	3,569,856	25,286	13,250,000
A918608	Vallejo	CA		10/31/2021	8.000	301,050		485,000
A880600	Las Vegas	NV		10/31/2021	8.000	786,320		1,200,000
R2004955736	La Vergne	TN		07/22/2021	3.000	338,661		376,291
R2004956655	Lancaster	TX		12/08/2021	3.880	298,622		335,530
A270461	Charlotte	NC		11/22/2021	7.000	188,000		235,000
P2009022063	GREAT NECK	NY		08/17/2021	5.375	169,181		268,000
R2004956072	Lithonia	GA		07/22/2021	3.000	246,971		274,413
R2004956063	Lawrenceville	GA		07/22/2021	3.000	338,385		375,984
R2004956514	Jacksonville	FL		11/02/2021	3.000	150,498		170,571
R2004956208	McDonough	GA		07/22/2021	3.000	276,550		307,278
R2004956619	Jacksonville	FL		11/02/2021	3.000	152,530		172,840
A320951	Miami Beach	FL		10/31/2021	9.000	180,000		240,000
A918346	Altadena	CA		10/31/2021	8.500	821,520		1,350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004956005	Fairburn	GA		07/22/2021	3.000	196,047		217,831
A916218	Palm Springs	CA		10/31/2021	9.500	276,464		2,200,000
R2004955932	Covington	GA		07/22/2021	3.000	190,063		211,182
R2004955556	Waxahachie	TX		07/22/2021	3.000	351,458		390,509
A915200	Corte Madera	CA		10/31/2021	9.000	1,048,500		1,600,000
A918635	Rancho Cucamonga	CA		10/31/2021	7.000	494,100		650,000
A880816	Henderson	NV		10/31/2021	7.000	340,000		425,000
A350195	Montgomery	AL		10/31/2021	7.250	70,846		165,000
R2004955936	Covington	GA		07/22/2021	3.000	190,063		211,182
A430647	Akron	OH		10/31/2021	8.500	117,810	38,850	405,003
A430514	South Euclid	OH		10/31/2021	9.000	85,668		120,000
R2004955523	Fort Worth	TX		07/22/2021	3.000	210,377		233,753
R2004955541	Fort Worth	TX		07/22/2021	3.000	245,529		272,810
P2009020488	Denver	CO		01/14/2021	7.250	825,699		1,000,000
R2004956578	Jacksonville	FL		11/02/2021	3.000	169,985		192,357
A303174	Atlanta	GA		10/31/2021	7.000	280,500		425,000
R2004956024	Hampton	GA		07/22/2021	3.000	304,195		337,995
A918256	San Diego	CA		10/31/2021	7.500	596,000		795,000
R2004956570	Jacksonville	FL		11/02/2021	3.000	192,192		217,190
A350103	Birmingham	AL		10/31/2021	8.000	561,039		1,270,500
P2009020469	CLEARWATER	FL		01/27/2021	6.750	568,339		651,300
P2009020628	EVANSTON	IL		04/09/2021	6.125	232,875		320,000
A600212	Dolton	IL		10/31/2021	8.025	260,250		347,000
A320849	Titusville	FL		10/31/2021	8.250	97,000		170,000
R2004956660	Tampa	FL		12/08/2021	3.940	311,802		350,339
A320936	Cocoa	FL		10/31/2021	7.000	76,500		130,000
P2009020566	ROSWELL	GA		02/02/2021	4.750	616,500		750,000
A912666	Calabasas	CA		10/31/2021	9.000	4,107,554	354,243	10,200,002
P2009020545	LOS ANGELES	CA		03/26/2021	5.625	332,473		540,000
A430600	Lakewood	OH		10/31/2021	8.000	175,500		310,000
P2009021596	Shelter Island Heights	NY		06/29/2021	5.375	1,427,850		2,325,000
R2004955565	Duncanville	TX		07/22/2021	3.000	201,281		223,646
A916874	Los Angeles	CA		10/31/2021	9.000	1,589,971	127,100	2,600,000
R2004956628	Jacksonville	FL		11/02/2021	3.000	94,377		107,814
R2004955482	Burleson	TX		07/22/2021	3.000	253,686		281,874
R2004955555	Forest Hill	TX		07/22/2021	3.000	216,205		240,228
R2004955536	Dallas	TX		07/22/2021	3.000	224,720		249,689
R2004955742	La Vergne	TN		07/22/2021	3.000	284,648		316,276
R2004955688	Antioch	TN		07/22/2021	3.000	334,007		371,119
A830005	Spirit Lake	ID		10/31/2021	8.000	453,500		605,000
R2004955665	Antioch	TN		07/22/2021	3.000	359,158		399,065
A210290	Richmond	VA		10/31/2021	8.000	65,580	19,200	255,000
A302568	Powder Springs	GA		10/31/2021	6.750	87,350		140,000
A918909	La Puente	CA		11/22/2021	7.000	428,400		560,000
A830002	Boise	ID		10/31/2021	8.000	368,000		460,000
P2009023064	Lakewood	WA		12/28/2021	5.500	1,031,016		1,325,000
A918917	San Diego	CA		11/22/2021	7.000	650,000		915,000
P2009022058	Hallandale Beach	FL		08/17/2021	5.750	376,835		475,000
P2009020518	El Dorado Hills	CA		02/24/2021	3.990	1,592,925		2,800,000
P2009020600	PORT SAINT LUCIE	FL		03/12/2021	8.250	251,594		328,000
A915745	Los Angeles	CA		10/31/2021	8.000	1,126,010		3,100,000
A660074	Kansas City	KS		10/31/2021	8.000	167,900		210,000
A918633	Los Angeles	CA		10/31/2021	8.000	1,434,716		2,550,000
P2009022077	Redwood City	CA		08/17/2021	6.375	1,186,140		1,865,000
P2009022044	Farmington	ME		08/17/2021	5.625	116,224		165,000
A912323	San Francisco	CA		10/31/2021	10.000	729,146		8,700,000
A918935	Pasadena	CA		11/22/2021	7.000	673,200		875,000
R2004955670	Antioch	TN		07/22/2021	3.000	379,977		422,197
A321050	Saint Petersburg	FL		11/22/2021	9.000	326,723		525,000
P2009021963	Fayetteville	AR		07/30/2021	4.625	213,901		347,000
A918771	San Diego	CA		10/31/2021	7.500	400,000		500,000
R2004955625	Cedar Hill	TX		07/22/2021	3.000	225,552		250,614
A500038	Van Meter	IA		10/31/2021	8.500	352,500		470,000
P2009023135	Staten Island	NY		12/28/2021	5.125	1,348,750		1,800,000
P2009023053	Staten Island	NY		12/28/2021	4.500	689,938		950,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A350102	Pleasant Grove	AL		10/31/2021	8.000	814,832		6,351,000
R2004956502	Jacksonville	FL		11/02/2021	3.000	212,345		239,728
A321015	Saint Petersburg	FL		10/31/2021	7.500	284,800		500,000
A303025	Hapeville	GA		10/31/2021	10.000	191,414	22,100	400,000
R2004955581	Dallas	TX		07/22/2021	3.000	275,689		306,322
A918742	Bellflower	CA		10/31/2021	7.000	536,400		690,000
A630446	Independence	MO		10/31/2021	7.000	54,000		150,000
R2004955452	Forney	TX		07/22/2021	3.000	244,147		271,275
R2004956374	Union City	GA		07/22/2021	3.000	211,632		235,147
P2009021351	Redondo Beach	CA		05/28/2021	5.750	317,409		1,310,000
P2009020522	JACKSONVILLE	FL		02/02/2021	6.500	238,380		290,000
A980082	Seattle	WA		10/31/2021	8.500	652,891	86,177	1,425,000
A917086	Los Angeles	CA		10/31/2021	8.000	722,000		1,200,000
A850367	Tucson	AZ		10/31/2021	7.000	198,000		360,000
P2009023056	Hillside	NJ		12/28/2021	5.250	268,713		450,000
R2004956253	McDonough	GA		07/22/2021	3.000	179,639		199,599
P2009023071	Coral Springs	FL		12/28/2021	5.250	954,500		1,280,000
A880854	Henderson	NV		10/31/2021	8.000	375,000		540,000
P2009021378	Roslyn	NY		05/28/2021	6.250	1,057,341		1,700,000
R2004956400	Jacksonville	FL		11/02/2021	3.000	103,896		118,461
A918946	San Diego	CA		11/22/2021	7.000	418,500		685,000
A270317	Gibsonville	NC		10/31/2021	8.000	129,375		172,500
R2004956434	Jacksonville	FL		11/02/2021	3.000	85,884		98,320
P2009023096	Staten Island	NY		12/28/2021	4.250	385,950		625,000
R2004956244	McDonough	GA		07/22/2021	3.000	206,001		228,890
P8210800022	North Charleston	SC		09/03/2021	4.625	230,913		350,000
R2004956656	Katy	TX		12/08/2021	3.920	218,950		246,011
A918615	Colton	CA		10/31/2021	8.000	110,950	18,500	230,000
A320826	Sandford	FL		10/31/2021	9.000	262,957	44,000	765,000
R2004956036	Jonesboro	GA		07/22/2021	3.000	213,016		236,685
P8210800025	Columbia	SC		09/03/2021	4.625	168,236		250,000
P2009021910	Washoe Valley	NV		07/30/2021	6.375	1,270,500		2,475,000
R2004956688	Memphis	TN		12/23/2021	4.660	255,781		287,394
A880827	Las Vegas	NV		10/31/2021	7.000	280,000		350,000
P2009020619	North Las Vegas	NV		03/12/2021	6.500	278,881		317,500
P2009023047	Leonia	NJ		12/28/2021	5.000	646,570		780,000
A210182	Richmond	VA		10/31/2021	7.000	162,750		225,000
R2004956399	Jacksonville	FL		11/02/2021	3.000	111,131		126,551
P2009020570	Fremont	CA		03/12/2021	4.990	565,125		1,078,000
A303138	Jackson	GA		10/31/2021	7.000	180,000		240,000
P2009020508	WEST VALLEY CITY	UT		02/09/2021	7.625	215,631		300,000
R2004956647	Fairburn	GA		12/08/2021	4.150	370,159		415,909
R2004956065	Lawrenceville	GA		07/22/2021	3.000	337,759		375,288
R2004956388	Denton	TX		11/02/2021	3.880	296,568		333,222
A270404	Hubert	NC		10/31/2021	8.000	111,510		170,000
A270409	Statesville	NC		10/31/2021	7.000	240,000		300,000
R2004956156	Locust Grove	GA		07/22/2021	3.000	241,187		267,986
A320905	Tampa	FL		10/31/2021	9.000	148,500		230,000
A320959	Jacksonville	FL		10/31/2021	9.000	54,469	32	175,000
A270253	High Point	NC		10/31/2021	8.000	67,500		99,000
A303102	Rockmart	GA		10/31/2021	7.000	142,500		190,000
P2009021393	Dallas	TX		05/28/2021	6.125	1,792,969		2,250,000
P2009020467	MIAMI LAKES	FL		02/09/2021	6.750	576,340		670,000
R2004955510	Ennis	TX		07/22/2021	3.000	238,746		265,274
A303098	Decatur	GA		10/31/2021	7.000	171,300		240,000
P2009022035	Squaw Valley	CA		08/17/2021	6.000	163,972		314,000
P2009022042	HOLLYWOOD	FL		08/17/2021	5.750	206,267		326,000
R2004955554	Dallas	TX		07/22/2021	3.000	211,113		234,571
A130001	Cumberland	ME		10/31/2021	8.500	512,500		725,000
P8210800019	Blythewood	SC		09/03/2021	4.625	178,133		270,000
R2004955862	Spring Hill	TN		07/22/2021	3.000	386,964		429,961
A630455	Centerview	MO		10/31/2021	8.000	198,900		270,000
R2004956214	McDonough	GA		07/22/2021	3.000	281,818		313,132
R2004956527	Jacksonville	FL		11/02/2021	3.000	116,624		132,693
A880638	Las Vegas	NV		10/31/2021	7.500	195,000		360,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004955777	Murfreesboro	TN		07/22/2021	3.000	295,480		328,312
A600435	Chicago	IL		10/31/2021	8.000	187,170		255,000
R2004956671	Blacklick	OH		12/23/2021	4.040	310,474		348,847
P2009022114	El Dorado Hills	CA		08/17/2021	5.500	1,892,100		2,975,000
A321036	Jacksonville	FL		10/31/2021	7.500	72,000		117,500
A918773	Harbor City	CA		10/31/2021	7.250	705,000		940,000
A918582	Goshen	CA		10/31/2021	8.000	179,100		255,000
A321016	Saint Petersburg	FL		10/31/2021	9.000	262,608		415,000
A270345	Oriental	NC		10/31/2021	8.500	63,143	447	240,000
R2004955913	Antioch	TN		07/22/2021	3.000	246,109		357,951
A750930	Austin	TX		10/31/2021	7.500	270,000		515,000
A918270	Los Angeles	CA		10/31/2021	8.000	854,400	140,000	2,600,000
A917683	Los Angeles	CA		10/31/2021	8.500	837,493		2,650,000
P2009023052	Raleigh	NC		12/28/2021	4.750	376,613		485,000
A370169	Nashville	TN		10/31/2021	7.500	311,250		415,000
A916800	San Diego	CA		10/31/2021	8.000	390,000		520,000
A918464	San Diego	CA		10/31/2021	7.500	750,600		940,000
A210211	Richmond	VA		10/31/2021	8.000	134,991		185,000
A918118	Garden Grove	CA		10/31/2021	8.500	664,000	40,000	1,150,000
A915613	Los Angeles	CA		10/31/2021	8.500	1,719,435	98,244	2,650,000
P2009020563	SOUTH BEND	IN		02/24/2021	6.875	188,995		229,000
R2004955872	Locust Grove	GA		07/22/2021	3.000	248,553		276,171
A430555	Washington Court House	OH		10/31/2021	8.000	113,394		370,000
R2004956695	Glenn Heights	TX		12/23/2021	3.880	286,347		321,738
A918223	San Francisco	CA		10/31/2021	8.250	904,850		1,375,000
P2009021932	Sunny Isles Beach	FL		07/30/2021	5.625	1,058,750		2,425,000
R2004955570	Blue Mound	TX		07/22/2021	3.000	179,142		199,047
A918974	El Cajon	CA		11/22/2021	7.000	608,000		760,000
A880835	Henderson	NV		10/31/2021	7.000	408,000		510,000
A916005	West Hollywood	CA		10/31/2021	8.000	1,848,423	94,283	6,000,000
A918421	San Diego	CA		10/31/2021	7.000	600,300		815,000
A917439	Los Angeles	CA		10/31/2021	8.000	1,262,467	67,275	2,200,000
A918111	Los Angeles	CA		10/31/2021	8.000	886,190	5,908	1,250,000
P2009021784	Summerville	SC		07/15/2021	4.625	168,236		255,000
A915934	Los Angeles	CA		10/31/2021	8.000	991,000		2,500,000
P2009022089	Woodbridge	VA		08/17/2021	5.375	670,001		905,000
P2009020398	Delray Beach	FL		01/29/2021	5.625	163,175		260,000
A918881	Jacumba	CA		10/31/2021	8.000	144,750		205,000
R2004955722	Hermitage	TN		07/22/2021	3.000	371,895		413,217
P2009020550	MISSOURI CITY	TX		02/24/2021	5.125	680,434		750,000
R2004956483	Jacksonville	FL		11/02/2021	3.000	115,656		131,611
A302861	Atlanta	GA		10/31/2021	8.000	71,257		110,000
A918936	Reseda	CA		11/22/2021	8.000	552,500		1,250,000
A320931	Saint Petersburg	FL		10/31/2021	8.000	190,800		305,000
A918149	Santa Monica	CA		10/31/2021	8.000	2,155,279	971	2,875,000
P2009022136	Spring	TX		08/17/2021	5.750	136,947	1,939	360,300
A630415	Kansas City	MO		10/31/2021	7.750	112,500		150,000
R2004955539	Fort Worth	TX		07/22/2021	3.000	238,662		265,181
R2004955851	Smyrna	TN		07/22/2021	3.000	319,853		355,393
R2004956105	Locust Grove	GA		07/22/2021	3.000	282,618		314,021
A918073	Sacramento	CA		10/31/2021	8.000	561,700	43,950	925,000
P2009021392	East Elmhurst	NY		05/28/2021	6.250	786,649		1,040,000
P2009021896	Draper	UT		07/30/2021	5.750	2,096,780		3,050,000
R2004956125	Locust Grove	GA		07/22/2021	3.000	267,015		296,684
P2009021403	Middle Village	NY		05/28/2021	5.625	597,656		756,000
R2004956022	Hampton	GA		07/22/2021	3.000	304,081		337,868
R2004956481	Jacksonville	FL		11/02/2021	3.000	96,661		110,371
R2004956061	Lawrenceville	GA		07/22/2021	3.000	262,359		291,511
A980164	Seattle	WA		11/22/2021	7.500	504,000		935,000
R2004956405	Jacksonville	FL		11/02/2021	3.000	146,014		165,557
R2004956037	Jonesboro	GA		07/22/2021	3.000	223,499		248,333
R2004956443	Jacksonville	FL		11/02/2021	3.000	94,166		107,581
A430586	Lakewood	OH		10/31/2021	8.000	577,410		1,175,000
A918040	La Habra	CA		10/31/2021	7.750	633,750		845,000
P2009021574	Massapequa	NY		06/29/2021	5.625	475,230		600,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004955627	Dallas	TX		07/22/2021	3.000	218,678		242,976
P2009022073	Arlington	VA		08/17/2021	5.625	1,258,697		2,700,000
P2009021467	Forest Hills	NY		05/28/2021	5.875	1,368,500		1,900,000
A210291	Richmond	VA		10/31/2021	8.000	7,100		245,000
R2004955807	Murfreesboro	TN		07/22/2021	3.000	314,648		349,609
A270328	High Point	NC		10/31/2021	8.000	236,000		295,000
A880805	Las Vegas	NV		10/31/2021	7.500	500,000	27,500	1,000,000
P2009020255	Upper Marlboro	MD		01/14/2021	7.250	244,897		296,000
A270207	Winston Salem	NC		10/31/2021	8.250	65,625		87,500
A630483	Independence	MO		10/31/2021	7.250	24,985		145,000
A918745	Richmond	CA		10/31/2021	8.000	274,500		450,000
R2004955671	Antioch	TN		07/22/2021	3.000	323,996		359,996
P2009020369	Flushing	NY		01/29/2021	6.000	268,488		340,000
A370223	Knoxville	TN		11/22/2021	7.500	89,100		180,000
A880833	North Las Vegas	NV		10/31/2021	7.000	216,000		270,000
A270415	Charlotte	NC		10/31/2021	7.000	164,000		205,000
P2009022029	Astoria	NY		08/17/2021	6.000	796,033		1,168,000
A630397	Kansas City	MO		10/31/2021	9.000	423,000		620,000
P2009021884	Bal Harbour	FL		07/30/2021	5.750	3,172,934		6,350,000
A918727	San Clemente	CA		10/31/2021	7.000	940,500		1,300,000
A150203	Philadelphia	PA		10/31/2021	8.250	325,882	9,500	710,000
P2009021936	Corpus Christi	TX		07/30/2021	5.875	203,809		298,000
P2009020328	Beaumont	CA		01/14/2021	6.875	286,511		350,000
R2004956629	Jacksonville	FL		11/02/2021	3.000	156,294		177,049
A850265	Tucson	AZ		10/31/2021	7.750	198,750		265,000
A917765	Los Angeles	CA		10/31/2021	8.500	540,000		725,000
R2004956689	Montgomery	TX		12/23/2021	3.920	251,833		282,958
P2009023059	Bayside	NY		12/28/2021	4.500	645,844		830,000
A430566	Euclid	OH		10/31/2021	8.000	187,500		250,000
R2004956268	McDonough	GA		07/22/2021	3.000	287,880		319,867
R2004956468	Jacksonville	FL		11/02/2021	3.000	92,035		105,198
A500037	West Des Moines	IA		10/31/2021	9.000	130,707		200,000
A918536	Whittier	CA		10/31/2021	7.250	499,900		750,000
P2009022090	Watchung	NJ		08/17/2021	5.750	1,031,337		1,370,000
P2009020459	DORAL	FL		01/27/2021	4.375	258,581		400,000
A210272	Mineral	VA		10/31/2021	9.000	17,315	46,400	435,000
R2004956175	Loganville	GA		07/22/2021	3.000	296,902		329,892
R2004956090	Lithonia	GA		07/22/2021	3.000	230,013		255,571
R2004956416	Jacksonville	FL		11/02/2021	3.000	261,061		295,068
A370234	Knoxville	TN		11/22/2021	7.000	180,000		365,000
R2004956566	Jacksonville	FL		11/02/2021	3.000	98,938		112,913
P2009023133	Central Islip	NY		12/28/2021	5.250	283,238		390,000
A430625	Mechanicsburg	OH		10/31/2021	8.000	94,970	28,900	230,000
A270410	Supply	NC		11/22/2021	7.000	145,530		190,000
A916911	Santa Monica	CA		10/31/2021	8.000	1,981,600	77,033	3,500,000
P2009022060	Pawtucket	RI		08/17/2021	6.375	186,478		235,000
P2009020404	Hallandale Beach	FL		01/29/2021	5.875	144,813		215,000
A918555	Sacramento	CA		10/31/2021	7.500	276,300		435,000
A918926	National City	CA		10/31/2021	7.000	340,000		425,000
P2009020544	Palo Cedro	CA		03/12/2021	5.875	572,868		655,000
R2004956546	Jacksonville	FL		11/02/2021	3.000	92,445		105,653
A290079	Greenville	SC		11/22/2021	7.500	270,000		510,000
A210267	Henrico	VA		10/31/2021	7.500	138,800		195,000
R2004956239	McDonough	GA		07/22/2021	3.000	196,888		218,765
A918384	Cedarpines Park	CA		10/31/2021	8.000	178,200		260,000
R2004956366	Stone Mountain	GA		07/22/2021	3.000	272,665		302,962
P2009022125	Bakersfield	CA		08/17/2021	5.875	170,576		215,000
P2009020465	Los Angeles	CA		01/27/2021	5.625	830,556		1,075,000
P2009021624	Leonia	NJ		06/29/2021	5.500	336,737		577,000
A320801	Winter Haven	FL		10/31/2021	7.750	52,750		125,000
P2009021916	Bayside	NY		07/30/2021	4.750	370,096		715,000
R2004955908	Conyers	GA		07/22/2021	3.000	191,461		212,735
R2004955453	Duncanville	TX		07/22/2021	3.000	240,151		266,835
R2004956569	Jacksonville	FL		11/02/2021	3.000	205,371		231,926
R2004956243	McDonough	GA		07/22/2021	3.000	198,968		221,076

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A918631	El Cajon	CA		10/31/2021	7.500	589,800	52,000	850,000
P2009022091	Bend	OR		08/17/2021	5.875	529,460		675,000
P2009022119	Middletown	DE		08/17/2021	5.125	317,252		501,000
R2004956039	Jonesboro	GA		07/22/2021	3.000	224,370		249,300
R2004955606	Arlington	TX		07/22/2021	3.000	255,209		283,566
A170773	Asbury Park	NJ		10/31/2021	7.500	262,800		420,000
R2004955564	Dallas	TX		07/22/2021	3.000	186,039		206,711
P2009020555	Hiawassee	GA		02/24/2021	5.625	146,399		194,000
R2004956477	Jacksonville	FL		11/02/2021	3.000	142,186		161,277
A630428	Kansas City	MO		10/31/2021	8.000	247,500		455,000
R2004955640	Dallas	TX		07/22/2021	3.000	237,661		264,068
P2009021349	Mars	PA		05/28/2021	5.625	118,064		208,000
A880830	Las Vegas	NV		10/31/2021	7.000	288,000		400,000
A980120	Poulsbo	WA		10/31/2021	8.000	325,800		470,000
A880811	Las Vegas	NV		10/31/2021	7.000	270,000		370,000
R2004955929	Covington	GA		07/22/2021	3.000	201,816		224,240
R2004956424	Jacksonville	FL		11/02/2021	3.000	165,809		187,692
R2004955633	Fort Worth	TX		07/22/2021	3.000	234,839		260,933
A918103	Los Angeles	CA		10/31/2021	9.000	291,047	48,000	970,000
A918965	San Diego	CA		11/22/2021	7.500	750,378		1,000,000
A918400	Los Angeles	CA		10/31/2021	8.000	618,500		1,425,000
P2009021915	Concord	CA		07/30/2021	5.750	1,015,042		1,280,000
R2004955709	Hendersonville	TN		07/22/2021	3.000	385,023		427,804
A918847	Altadena	CA		10/31/2021	8.000	1,135,800		1,750,000
A918591	Los Angeles	CA		10/31/2021	8.000	1,033,000		1,725,000
A850301	Phoenix	AZ		10/31/2021	8.000	446,250		635,000
R2004956174	Loganville	GA		07/22/2021	3.000	308,557		342,842
R2004956398	Jacksonville	FL		11/02/2021	3.000	134,188		152,333
R2004955779	Murfreesboro	TN		07/22/2021	3.000	286,770		318,634
P2009020073	Staten Island	NY		04/14/2021	5.875		233	485,000
A370176	Watertown	TN		10/31/2021	7.500	206,250		275,000
A918967	San Diego	CA		11/22/2021	7.000	652,000		815,000
R2004955542	Fort Worth	TX		07/22/2021	3.000	235,342		261,492
R2004955586	Arlington	TX		07/22/2021	3.000	261,654		290,727
R2004956143	Locust Grove	GA		07/22/2021	3.000	275,147		305,719
A430606	Plymouth	OH		10/31/2021	8.000	47,724		100,000
P2009020423	Richmond Hill	NY		01/29/2021	5.500	530,553		840,000
R2004955530	Waxahachie	TX		07/22/2021	3.000	319,337		354,819
A918832	San Diego	CA		10/31/2021	8.000	962,500		1,275,000
A750933	Killeen	TX		10/31/2021	8.000	88,000		110,000
R2004956310	Riverdale	GA		07/22/2021	3.000	261,682		290,758
A918854	San Diego	CA		10/31/2021	7.000	1,034,100		1,450,000
A917490	Los Angeles	CA		10/31/2021	9.000	607,434	23,821	1,000,000
A917255	Santa Barbara	CA		10/31/2021	8.750	1,643,465		2,250,000
A321004	Saint Petersburg	FL		10/31/2021	7.500	234,000		380,000
A918010	Pasadena	CA		10/31/2021	8.000	1,031,900		1,450,000
A290072	Anderson	SC		10/31/2021	7.500	72,000		110,000
A918777	San Anselmo	CA		10/31/2021	8.500	999,000		1,650,000
R2004955914	Conyers	GA		07/22/2021	3.000	219,306		243,674
R2004956319	Snellville	GA		07/22/2021	3.000	262,711		291,902
A918919	San Diego	CA		10/31/2021	7.000	690,000		1,050,000
P2009021778	Lexington	SC		07/15/2021	4.625	152,250		205,000
R2004955960	Covington	GA		07/22/2021	3.000	153,867		170,964
A917105	San Carlos	CA		10/31/2021	8.500	1,151,500		1,550,000
P2009020558	IRVING	TX		02/24/2021	7.750	197,231		258,000
P2009021404	Miami	FL		05/28/2021	6.000	125,316		182,000
R2004955735	La Vergne	TN		07/22/2021	3.000	293,673		326,304
P2009020485	Clearwater	FL		01/14/2021	5.125	262,092		344,000
A320978	Miami Beach	FL		10/31/2021	9.000	161,250		215,000
P2009021480	CLermont	FL		05/28/2021	5.000	158,991		315,000
A918990	El Cajon	CA		11/22/2021	7.000	850,000		1,200,000
A220012	Washington	DC		10/31/2021	8.500	731,250		975,000
A880872	Las Vegas	NV		10/31/2021	7.000	266,000		350,000
A303088	Covington	GA		10/31/2021	7.000	100,550		135,000
A270438	Mocksville	NC		11/22/2021	7.000	65,232		130,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A600463	Olympia Fields	IL		10/31/2021	8.000	287,500	5,000	390,000
R2004956686	Monroe	NC		12/23/2021	4.120	327,734		368,240
A917743	Los Angeles	CA		10/31/2021	8.500	805,640		2,650,000
R2004955744	La Vergne	TN		07/22/2021	3.000	298,548		331,720
A912969	Los Angeles	CA		10/31/2021	8.000	1,530,543		2,300,000
A918943	San Diego	CA		11/22/2021	8.000	652,000		855,000
A918721	Los Angeles	CA		10/31/2021	8.500	720,000		1,480,000
R2004956052	Lawrenceville	GA		07/22/2021	3.000	328,661		365,179
R2004955521	Terrell	TX		07/22/2021	3.000	229,589		255,099
R2004956426	Jacksonville	FL		11/02/2021	3.000	87,248		99,845
A980149	Spokane	WA		10/31/2021	7.500	167,423		225,000
P2009023076	East Meadow	NY		12/28/2021	5.000	596,822		767,000
R2004956666	Spring	TX		12/23/2021	3.920	267,601		300,675
R2004955685	Antioch	TN		07/22/2021	3.000	368,167		409,075
R2004956096	Lithonia	GA		07/22/2021	3.000	227,623		252,915
R2004956006	Fayetteville	GA		07/22/2021	3.000	228,201		253,557
P2009020578	WOODBRIDGE	VA		02/24/2021	8.125	197,466		255,000
A980093	Seattle	WA		10/31/2021	9.000	3,217,500		4,290,000
P2009020394	Los Angeles	CA		01/29/2021	6.000	993,348		1,450,000
A660091	Kansas City	KS		10/31/2021	7.000	61,200		115,000
P2009022094	Johnsburg	IL		08/17/2021	5.500	674,267		850,000
A917816	Los Angeles	CA		10/31/2021	8.500	1,036,000		1,950,000
A850281	Phoenix	AZ		10/31/2021	9.000	576,388		1,750,000
A460247	Indianapolis	IN		10/31/2021	9.000	12,268	92	430,000
A500034	Des Moines	IA		10/31/2021	9.000	157,500		210,000
A210229	Richmond	VA		10/31/2021	8.000	116,250		155,000
A9174340	Encino	CA		10/31/2021	11.000	228,891	57,241	14,000,000
P2009021402	Parkland	FL		05/28/2021	5.750	693,747		1,195,000
A918198	Oceanside	CA		10/31/2021	7.500	1,040,000		1,300,000
A918253	La Jolla	CA		10/31/2021	8.750	2,016,021	334,700	15,750,000
R2004956428	Jacksonville	FL		11/02/2021	3.000	242,180		273,868
P2009020395	Lake Hughes	CA		01/29/2021	6.000	355,351		450,000
A303113	Monticello	GA		10/31/2021	7.000	107,700		172,500
A303124	Morrow	GA		10/31/2021	7.000	144,950		200,000
A918123	Orinda	CA		10/31/2021	8.000	1,318,900		2,000,000
A660081	Olathe	KS		10/31/2021	8.000	230,395		382,500
R2004956480	Jacksonville	FL		11/02/2021	3.000	141,906		160,964
R2004956538	Jacksonville	FL		11/02/2021	3.000	159,228		180,329
A917927	Palm Springs	CA		10/31/2021	7.750	330,000		440,000
A917950	Oakland	CA		10/31/2021	7.500	499,500		775,000
R2004955827	Nashville	TN		07/22/2021	3.000	345,897		384,330
A430654	Akron	OH		11/22/2021	8.500	89,910		120,000
P2009023098	West Orange	NJ		12/28/2021	4.500	322,922		415,000
A830009	Meridian	ID		10/31/2021	8.000	303,750		405,000
R2004955713	Hendersonville	TN		07/22/2021	3.000	286,469		318,299
P2009021591	Charlevoix	MI		06/29/2021	6.000	3,183,750		5,500,000
A918362	San Diego	CA		10/31/2021	8.000	886,500		1,275,000
R2004956487	Jacksonville	FL		11/02/2021	3.000	137,272		155,781
A320901	Sarasota	FL		10/31/2021	9.000	94,500		150,000
R2004956555	Jacksonville	FL		11/02/2021	3.000	168,001		190,140
A800056	Denver	CO		10/31/2021	8.000	573,750		875,000
A320925	Saint Petersburg	FL		10/31/2021	8.000	177,300		260,000
A918509	Carlsbad	CA		10/31/2021	7.500	959,848		1,250,000
A630431	Independence	MO		10/31/2021	7.250	79,191		120,000
A350200	Montgomery	AL		10/31/2021	7.250	62,550		145,000
R2004956028	Hampton	GA		07/22/2021	3.000	304,725		338,584
A918239	Los Angeles	CA		10/31/2021	8.500	712,500		1,150,000
P2009023107	Sandy	UT		12/28/2021	5.250	545,310		657,000
R2004955792	Murfreesboro	TN		07/22/2021	3.000	320,940		356,601
A918853	Menifee	CA		10/31/2021	9.000	447,551		760,000
R2004955934	Covington	GA		07/22/2021	3.000	223,481		248,313
A918738	Lemon Grove	CA		10/31/2021	7.000	520,000		650,000
P2009021348	Sunny Isles Beach	FL		05/28/2021	5.875	529,068		1,605,000
R2004956292	Powder Springs	GA		07/22/2021	3.000	249,825		277,584
A918032	Los Angeles	CA		10/31/2021	8.000	1,400,717	14,648	3,800,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009020526	SPICEWOOD	TX		02/02/2021	4.500	2,311,628		3,750,000
P2009023069	Crete	IL		12/28/2021	5.125	290,500		355,000
P2009021895	Sandpoint	ID		07/30/2021	5.500	369,644		660,000
R2004956544	Jacksonville	FL		11/02/2021	3.000	136,377		154,778
P2009020380	Dallas	OR		01/29/2021	6.250	556,507		780,000
P2009020415	Sterling Heights	MI		01/29/2021	5.875	170,736		278,000
A370211	Memphis	TN		10/31/2021	8.000	54,375		72,500
R2004955798	Murfreesboro	TN		07/22/2021	3.000	310,872		345,414
A918607	Compton	CA		10/31/2021	8.500	435,000		580,000
R2004955651	Dallas	TX		07/22/2021	3.000	243,262		270,292
A270344	Greensboro	NC		10/31/2021	7.000	164,000		205,000
A303089	Covington	GA		10/31/2021	7.000	82,050		120,000
P2009020629	Crested Butte	CO		04/09/2021	4.990	855,930		2,680,000
R2004956641	Charlotte	NC		12/08/2021	4.120	320,319		359,909
P2009022098	Philadelphia	PA		08/17/2021	5.750	278,461		405,000
A918528	Los Angeles	CA		10/31/2021	8.000	1,337,500	27,700	1,975,001
A880832	Las Vegas	NV		10/31/2021	7.000	324,000		405,000
P2009020607	STERLING	VA		03/12/2021	6.125	314,496		432,000
A170728	Montclair	NJ		10/31/2021	8.000	1,144,500		2,150,000
R2004955610	Arlington	TX		07/22/2021	3.000	263,709		293,011
R2004956577	Jacksonville	FL		11/02/2021	3.000	122,790		139,585
P2009021416	Laguna Niguel	CA		05/28/2021	6.500	801,125		1,375,000
R2004955477	Fort Worth	TX		07/22/2021	3.000	240,347		267,053
A370177	Memphis	TN		10/31/2021	8.000	59,936		84,000
A290086	Columbia	SC		11/22/2021	8.500	161,100		225,000
R2004956455	Jacksonville	FL		11/02/2021	3.000	131,779		149,639
A290057	Columbia	SC		10/31/2021	7.750	64,400		120,000
A350188	Montgomery	AL		10/31/2021	7.250	117,000		225,000
A880558	Carson City	NV		10/31/2021	9.000	224,944		2,500,000
R2004956397	Jacksonville	FL		11/02/2021	3.000	153,115		173,497
P2009021911	Seattle	WA		07/30/2021	5.500	577,445		782,000
A918625	National City	CA		10/31/2021	7.000	409,500		630,000
R2004955962	Covington	GA		07/22/2021	3.000	198,009		220,010
R2004955620	Arlington	TX		07/22/2021	3.000	259,557		288,397
A918809	Ventura	CA		10/31/2021	8.500	570,000		760,000
R2004955691	Fairview	TN		07/22/2021	3.000	371,429		412,700
R2004956611	Jacksonville	FL		11/02/2021	3.000	116,865		132,960
R2004956550	Jacksonville	FL		11/02/2021	3.000	142,656		161,799
R2004956320	Snellville	GA		07/22/2021	3.000	274,825		305,362
P2009020174	Los Angeles	CA		01/14/2021	3.990	1,394,438		1,850,000
R2004955574	Mansfield	TX		07/22/2021	3.000	339,710		377,456
A170707	Plainfield	NJ		10/31/2021	7.500	487,500		1,050,000
A918651	Sacramento	CA		10/31/2021	8.500	270,000		360,000
P2009021391	SKOWHEGAN	ME		05/28/2021	6.750	198,701		252,000
R2004956121	Locust Grove	GA		07/22/2021	3.000	230,082		255,647
A830010	Hayden	ID		11/22/2021	8.000	385,625		525,000
A916276	North Hollywood	CA		10/31/2021	8.000	1,439,000		2,600,001
P2009023121	Breinigsville	PA		12/28/2021	5.125	320,121		561,000
R2004955817	Nashville	TN		07/22/2021	3.000	246,782		274,203
R2004955598	Rowlett	TX		07/22/2021	3.000	259,938		288,820
R2004956493	Jacksonville	FL		11/02/2021	3.000	221,117		249,536
P2009021350	Palmdale	CA		05/28/2021	5.625	105,792		675,000
R2004956309	Riverdale	GA		07/22/2021	3.000	245,889		273,210
A730073	Oklahoma City	OK		10/31/2021	8.000	96,000		120,000
P2009022082	Middlesex	NJ		08/17/2021	5.750	396,668		500,000
A918988	Los Angeles	CA		11/22/2021	7.000	404,000		505,000
P2009021361	Rochelle Park	NJ		05/28/2021	5.750	208,961	208	415,000
P2009020323	Charlotte	NC		01/14/2021	6.250	207,871		271,000
A303166	Rome	GA		10/31/2021	7.000	74,078		170,000
A916039	Los Angeles	CA		10/31/2021	8.500	1,111,500		2,200,000
A918922	Chula Vista	CA		10/31/2021	7.000	488,000		610,000
R2004955922	Conyers	GA		07/22/2021	3.000	174,209		193,566
R2004955938	Covington	GA		07/22/2021	3.000	242,442		269,381
A918340	Antioch	CA		10/31/2021	8.000	253,800		450,000
A918833	Phelan	CA		10/31/2021	10.000	217,750		335,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004955492	Fort Worth	TX		07/22/2021	3.000	233,128		259,032
A918468	San Diego	CA		10/31/2021	7.500	844,851		1,075,000
P2009020561	SOUTHWEST RANCHES	FL		02/24/2021	5.375	381,615		570,000
R2004955775	Murfreesboro	TN		07/22/2021	3.000	299,598		332,887
R2004955631	Fort Worth	TX		07/22/2021	3.000	247,680		275,200
A430655	Olmsted Falls	OH		11/22/2021	8.500	148,186		275,000
A917541	Sylmar	CA		10/31/2021	9.000	213,750		285,000
A303115	Monticello	GA		10/31/2021	7.000	106,700		170,000
P2009020487	Los Angeles	CA		01/14/2021	4.875	309,000		681,500
A850318	Avondale	AZ		10/31/2021	8.000	396,000		575,000
R2004956154	Locust Grove	GA		07/22/2021	3.000	263,046		292,274
R2004956676	Gastonia	NC		12/23/2021	4.120	269,905		303,264
R2004956528	Jacksonville	FL		11/02/2021	3.000	106,387		121,247
P2009023046	Glen Cove	NY		12/28/2021	5.500	431,600		522,000
R2004956171	Loganville	GA		07/22/2021	3.000	238,712		265,236
A150217	Philadelphia	PA		11/22/2021	8.250	112,500		200,000
R2004956383	Villa Rica	GA		07/22/2021	3.000	306,819		340,911
R2004956092	Lithonia	GA		07/22/2021	3.000	237,312		263,680
A430457	Warren	OH		10/31/2021	7.000	27,900		50,000
A320807	Lake Clarke Shores	FL		10/31/2021	8.750	479,500		700,000
R2004956325	Snellville	GA		07/22/2021	3.000	260,468		289,409
A460227	Indianapolis	IN		10/31/2021	8.000	996,818		3,895,001
A918375	Sacramento	CA		10/31/2021	8.500	214,513	94,151	1,650,000
R2004956539	Jacksonville	FL		11/02/2021	3.000	91,521		104,620
R2004956149	Locust Grove	GA		07/22/2021	3.000	262,838		292,043
A918431	Montebello	CA		10/31/2021	7.250	522,500		770,000
P2009021622	Orlando	FL		06/29/2021	6.125	174,235		240,000
A916412	Los Angeles	CA		10/31/2021	8.500	736,481	11,811	1,400,000
A320994	West Palm Beach	FL		10/31/2021	8.750	116,000		155,000
R2004955747	La Vergne	TN		07/22/2021	3.000	343,460		381,623
A916632	Pasadena	CA		10/31/2021	8.500	1,510,029	35,100	2,500,000
R2004956680	Ruskin	FL		12/23/2021	3.940	277,510		311,809
A430580	Dayton	OH		10/31/2021	8.500	42,584	19,802	220,000
R2004956484	Jacksonville	FL		11/02/2021	3.000	139,674		158,467
R2004956274	McDonough	GA		07/22/2021	3.000	287,210		319,123
P2009020389	Castle Rock	WA		01/29/2021	6.375	210,082		285,000
A917999	Los Angeles	CA		10/31/2021	8.000	2,466,800	55,000	5,250,000
A430620	Willard	OH		10/31/2021	8.000	783,003		1,317,504
R2004956176	Loganville	GA		07/22/2021	3.000	307,609		341,788
P2009022086	Bronx	NY		08/17/2021	5.875	359,663		535,000
R2004955893	Austell	GA		07/22/2021	3.000	300,560		333,956
R2004956337	Snellville	GA		07/22/2021	3.000	263,417		292,686
R2004956113	Locust Grove	GA		07/22/2021	3.000	276,017		306,686
R2004956667	Riverdale	GA		12/23/2021	4.150	264,250		296,910
A918108	Fawnskin	CA		10/31/2021	7.500	418,500		570,000
A270389	Charlotte	NC		10/31/2021	7.000	268,000		335,000
R2004956338	Snellville	GA		07/22/2021	3.000	244,478		271,643
A840017	Park City	UT		10/31/2021	8.000	1,080,000		1,700,000
A915089	El Dorado Hills	CA		10/31/2021	9.000	328,852		495,000
R2004956081	Lithonia	GA		07/22/2021	3.000	243,561		270,624
A918767	Squaw Valley	CA		10/31/2021	8.500	144,281		320,000
P2009021330	Cupertino	CA		05/28/2021	5.625	937,141		1,610,000
P2009021590	Brooklyn	NY		06/29/2021	5.625	981,667		1,428,000
A970057	Sandy	OR		10/31/2021	8.000	152,700	58,300	350,000
A918710	Los Angeles	CA		10/31/2021	7.500	360,000		750,000
A270393	Charlotte	NC		10/31/2021	7.000	280,000		350,000
A210214	Richmond	VA		10/31/2021	9.000	173,420		280,000
P2009020410	Greenville	NY		01/29/2021	6.000	268,488		340,000
R2004955891	Austell	GA		07/22/2021	3.000	261,484		290,538
A320977	Homosassa Springs	FL		10/31/2021	7.000	72,900		115,000
A460248	South Bend	IN		10/31/2021	10.000	77,600		130,000
R2004955791	Murfreesboro	TN		07/22/2021	3.000	346,176		384,641
A850331	Phoenix	AZ		10/31/2021	8.000	240,000		440,000
P2009021576	Wilmington	DE		06/29/2021	5.875	687,692		1,107,069
A320946	Jacksonville	FL		11/22/2021	7.500	99,000		150,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A850347	Tucson	AZ		10/31/2021	7.000	205,750		285,000
P2009021889	Bayside	NY		07/30/2021	4.875	725,409		995,000
R2004955537	Fort Worth	TX		07/22/2021	3.000	240,543		267,271
A660078	Leawood	KS		10/31/2021	7.250	315,000		575,000
R2004955864	Spring Hill	TN		07/22/2021	3.000	349,581		388,424
R2004955978	Decatur	GA		07/22/2021	3.000	234,663		260,737
R2004955757	La Vergne	TN		07/22/2021	3.000	335,401		372,668
P2009020443	EAGLE MOUNTAIN	UT		01/14/2021	6.125	321,808		418,000
A980111	Seattle	WA		10/31/2021	8.000	1,111,409	198,300	2,650,000
A916946	Fullerton	CA		10/31/2021	8.500	562,500		800,000
P2009020573	CHICAGO	IL		02/24/2021	6.990	197,466		225,000
P2009023065	Honolulu	HI		12/28/2021	5.500	480,259		680,000
P2009021894	Houston	TX		07/30/2021	5.875	2,117,500		4,630,000
A170759	Jersey City	NJ		10/31/2021	8.000	1,362,500		3,900,000
A303159	Canton	GA		10/31/2021	7.000	171,700		315,000
A730062	Oklahoma City	OK		10/31/2021	7.500	78,300		130,000
R2004955802	Murfreesboro	TN		07/22/2021	3.000	288,926		321,029
R2004956370	Stone Mountain	GA		07/22/2021	3.000	237,262		263,625
P2009021908	Las Vegas	NV		07/30/2021	5.625	410,885		555,000
A210201	Richmond	VA		10/31/2021	8.000	120,000		160,000
A880685	North Las Vegas	NV		10/31/2021	7.000	207,180		260,000
A918802	Crestline	CA		10/31/2021	10.000	240,000		375,000
P2009020104	Wheaton	IL		04/14/2021	5.500		3,189	1,250,000
A918868	Menlo Park	CA		11/22/2021	7.500	1,206,625		3,000,000
A170541	Scotch Plains	NJ		10/31/2021	7.000	522,000		750,000
A918951	Lomita	CA		11/22/2021	7.500	810,000		1,025,000
P2009020591	RANCHO MISSION VIEJO	CA		02/24/2021	5.750	437,865		623,000
P2009022045	TEMPLE	TX		08/17/2021	5.375	162,161		225,000
A918829	National City	CA		10/31/2021	7.000	291,500		375,000
P2009023061	Bronx	NY		12/28/2021	4.375	415,000		575,000
A918477	Berkeley	CA		10/31/2021	8.000	731,700		1,250,000
R2004956620	Jacksonville	FL		11/02/2021	3.000	132,913		150,904
A918476	San Diego	CA		10/31/2021	7.000	685,000		1,500,000
A918327	Manhattan Beach	CA		10/31/2021	7.000	1,125,000		1,700,000
A880909	Henderson	NV		11/22/2021	7.000	477,000		620,000
P2009021564	Staten Island	NY		06/29/2021	6.125	704,986		1,035,000
A850336	Tucson	AZ		10/31/2021	8.000	287,100		385,000
P2009021329	Scarsdale	NY		05/28/2021	5.250	1,558,120		2,350,000
A880617	Las Vegas	NV		10/31/2021	7.500	1,238,300	25,200	1,700,000
P2009020414	Bridgehampton	NY		01/29/2021	6.250	2,110,000		3,800,000
R2004955812	Nashville	TN		07/22/2021	3.000	586,139		651,266
P2009021584	Bellport	NY		06/29/2021	5.500	698,114		1,100,000
P2009020504	Los Angeles	CA		02/09/2021	4.375	835,662		1,310,000
A980158	Renton	WA		10/31/2021	7.500	346,500	64,500	635,000
A303185	Stone Mountain	GA		10/31/2021	7.000	158,525		280,000
P2009020625	Taylor	AZ		03/26/2021	5.750	179,242		220,000
P2009021879	Seminole	OK		07/30/2021	5.375	200,104		315,000
P2009023129	PLANO	TX		12/28/2021	4.625	356,900		442,000
P2009022075	Stockton	CA		08/17/2021	5.875	426,042		537,000
A917958	San Diego	CA		10/31/2021	7.500	1,320,000		1,650,000
A918785	Los Angeles	CA		10/31/2021	8.000	1,124,500		1,800,000
P2009023083	Brooklyn	NY		12/28/2021	4.750	559,213		770,000
A915916	San Francisco	CA		10/31/2021	8.000	1,320,000		2,900,000
A918683	Ventura	CA		10/31/2021	8.500	409,500		685,000
R2004955854	smyrna	TN		07/22/2021	3.000	306,814		340,905
A270378	Concord	NC		10/31/2021	7.000	244,000		305,000
P2009022124	Coto De Caza	CA		08/17/2021	5.875	2,734,800		4,300,000
A917931	Los Angeles	CA		10/31/2021	8.500	958,500		1,300,000
A430639	Eastlake	OH		10/31/2021	8.000	86,500		120,000
A303134	Villa Rica	GA		10/31/2021	7.000	118,600		160,000
R2004955638	Fort Worth	TX		07/22/2021	3.000	248,640		276,267
P2009020393	Valley Stream	NY		01/29/2021	6.000	396,941		582,000
R2004956231	McDonough	GA		07/22/2021	3.000	231,818		257,576
P2009020422	Saint Albans	NY		01/29/2021	6.250	702,083		889,000
R2004955540	Fort Worth	TX		07/22/2021	3.000	239,587		266,208

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004956654	Schertz	TX		12/08/2021	3.750	300,808		337,987
A918910	San Diego	CA		10/31/2021	7.500	495,000	55,000	700,000
P2009020528	Coalinga	CA		02/09/2021	6.750	183,409		210,000
R2004955900	College Park	GA		07/22/2021	3.000	240,139		266,822
A350162	Montgomery	AL		10/31/2021	7.250	97,200	31,850	210,000
A918007	Redondo Beach	CA		10/31/2021	8.000	1,210,711	192,057	3,000,000
A200080	Ellicott City	MD		10/31/2021	8.950	330,000		440,000
A880882	Henderson	NV		10/31/2021	7.500	1,240,000	58,000	1,675,000
P2009022066	NewYork	NY		08/17/2021	5.875	318,000		825,000
A980086	Kirkland	WA		10/31/2021	8.500	904,500		1,250,000
A370193	Hermitage	TN		10/31/2021	7.500	211,500		360,000
P2009021473	Highland Beach	FL		05/28/2021	6.250	258,757		365,000
A880766	Las Vegas	NV		10/31/2021	7.000	231,300		310,000
A918644	National City	CA		10/31/2021	7.000	432,000		650,000
R2004955460	Anna	TX		07/22/2021	3.000	252,901		281,002
P2009020630	FORT WORTH	TX		03/26/2021	6.750	243,691		278,000
A917307	Visalia	CA		10/31/2021	8.500	165,820	21,400	475,000
A917707	Los Angeles	CA		10/31/2021	8.000	2,546,450		4,900,000
A170663	Elizabeth	NJ		10/31/2021	9.000	200,000		350,000
A918126	Santa Clarita	CA		10/31/2021	7.500	576,000		790,000
P2009020368	Brooklyn	NY		01/29/2021	5.875	1,579,265		2,500,000
R2004956457	Jacksonville	FL		11/02/2021	3.000	160,270		181,497
A210283	Chesapeake	VA		10/31/2021	8.500	262,500		350,000
A320983	Pensacola	FL		10/31/2021	7.000	76,491		130,000
R2004956033	Hampton	GA		07/22/2021	3.000	260,217		289,131
A918699	San Diego	CA		10/31/2021	7.000	639,000		900,000
A916018	North Hollywood	CA		10/31/2021	8.500	1,191,454		1,725,000
A800067	Denver	CO		11/22/2021	7.500	231,898	119,688	1,650,000
A914636	West Hollywood	CA		10/31/2021	9.000	3,028,934		6,435,000
R2004955661	Dallas	TX		07/22/2021	3.000	210,475		233,862
A850334	Mesa	AZ		10/31/2021	8.000	273,750	60,000	445,000
R2004956659	Decatur	GA		12/08/2021	4.150	306,700		344,607
A918527	Sacramento	CA		10/31/2021	7.250	345,000		460,000
R2004955623	Arlington	TX		07/22/2021	3.000	250,850		278,723
P2009021410	Albany	NY		05/28/2021	5.625	127,089		241,000
R2004955727	La Vergne	TN		07/22/2021	3.000	315,747		350,831
R2004956249	McDonough	GA		07/22/2021	3.000	297,243		330,270
R2004955941	Covington	GA		07/22/2021	3.000	222,159		246,844
A918269	North Hollywood	CA		10/31/2021	7.500	567,000		1,050,000
A918826	Spring Valley	CA		10/31/2021	7.000	580,000		735,000
P2009020444	OAKLAND	CA		01/14/2021	6.250	499,688		750,000
A660082	Kansas City	KS		10/31/2021	9.000	95,850		150,000
R2004956588	Jacksonville	FL		11/02/2021	3.000	128,363		145,817
A880521	Las Vegas	NV		10/31/2021	9.500	1,011,794		2,500,000
A918454	San Bernardino	CA		10/31/2021	8.500	267,750		515,000
P2009020445	NEVADA CITY	CA		01/27/2021	6.625	327,711		450,000
A320976	Port Charlotte	FL		10/31/2021	7.000	72,000		130,000
A320742	Pinellas Park	FL		10/31/2021	8.500	225,000		300,000
R2004956027	Hampton	GA		07/22/2021	3.000	305,135		339,039
A918451	Sacramento	CA		10/31/2021	8.500	261,000		370,000
R2004955845	Smyrna	TN		07/22/2021	3.000	292,795		325,328
A270407	Gastonia	NC		11/22/2021	7.000	268,000		335,000
A918700	Reseda	CA		10/31/2021	8.000	549,000		735,000
A918554	Chowchilla	CA		10/31/2021	8.000	143,550		215,000
A916912	La Jolla	CA		10/31/2021	8.500	2,871,867	12,069	6,250,000
R2004955644	Fort Worth	TX		07/22/2021	3.000	249,883		277,648
A917803	Sylmar	CA		10/31/2021	8.000	364,500		585,000
A320894	Winter Haven	FL		10/31/2021	7.750	95,000		180,000
P2009023057	Brewster	NY		12/28/2021	5.250	350,156		430,000
A430552	Cleveland Heights	OH		10/31/2021	8.000	198,000		280,000
R2004956241	McDonough	GA		07/22/2021	3.000	198,534		220,594
R2004956114	Locust Grove	GA		07/22/2021	3.000	271,596		301,774
A600471	Chicago	IL		10/31/2021	9.000	115,200		220,000
R2004956429	Jacksonville	FL		11/02/2021	3.000	133,629		151,982
A370195	Chattanooga	TN		10/31/2021	7.500	208,000		295,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009021388	College Point	NY		05/28/2021	5.625	267,682		515,000
A350167	Montgomery	AL		10/31/2021	7.250	93,750		125,000
P2009021897	Greenbrae	CA		07/30/2021	5.875	1,057,671		1,450,000
A918172	San Diego	CA		10/31/2021	7.500	939,500		1,300,000
R2004956661	Arlington	TX		12/08/2021	3.880	257,857		289,727
R2004956007	Grayson	GA		07/22/2021	3.000	324,637		360,708
A917640	San Diego	CA		10/31/2021	8.500	488,988	3,464	3,800,000
P2009023132	Bronx	NY		12/28/2021	5.250	661,406		850,000
A430451	Cleveland	OH		10/31/2021	9.500	746,000		1,170,000
R2004956491	Jacksonville	FL		11/02/2021	3.000	171,360		193,898
A630470	Sugar Creek	MO		10/31/2021	7.250	108,750		145,000
A270401	Charlotte	NC		10/31/2021	7.000	232,000		290,000
A918403	Anza	CA		10/31/2021	8.000	365,500	26,000	800,000
A980161	Spokane Valley	WA		10/31/2021	8.000	193,125		285,000
R2004955963	Covington	GA		07/22/2021	3.000	182,081		202,313
A918634	San Diego	CA		10/31/2021	7.000	726,500	35,050	1,025,000
P2009021874	Manalapan	NJ		07/30/2021	5.625	629,283		865,000
A850300	Phoenix	AZ		10/31/2021	8.000	531,250		735,000
R2004956140	Locust Grove	GA		07/22/2021	3.000	245,039		272,266
P2009021546	Saint Helens	OR		06/29/2021	5.875	495,932		625,000
A918210	San Mateo	CA		10/31/2021	7.500	882,500		1,225,000
R2004955487	Balch Springs	TX		07/22/2021	3.000	205,101		227,891
P2009021353	Cherry Hill	NJ		05/28/2021	4.750	206,514		335,000
A970058	Rainier	OR		10/31/2021	8.000	284,300		419,000
A918208	Hidden Hills	CA		10/31/2021	8.500	5,761,621	227,485	19,000,000
R2004955583	Fort Worth	TX		07/22/2021	3.000	198,261		220,291
P2009021344	Williamstown	NJ		05/28/2021	5.500	288,784		420,000
A918715	Murrieta	CA		10/31/2021	8.000	5,137,000		9,035,500
R2004956086	Lithonia	GA		07/22/2021	3.000	221,874		246,527
R2004956642	Lake Mary	FL		12/08/2021	3.910	341,579		383,797
P2009022048	ORLANDO	FL		08/17/2021	6.000	739,509		935,000
P2009020489	Covington	GA		01/14/2021	5.750	307,364		420,000
P2009021937	San Jose	CA		07/30/2021	5.375	849,647		1,070,000
P2009021471	Glen Mills	PA		05/28/2021	6.375	567,747		715,000
P2009020432	Bayside	NY		01/29/2021	6.375	418,689		568,000
A980157	Vancouver	WA		10/31/2021	11.000	223,128		400,000
A916188	Lemon Grove	CA		10/31/2021	7.500	328,500		575,000
R2004956553	Jacksonville	FL		11/02/2021	3.000	155,887		176,593
P2009020575	Modesto	CA		02/24/2021	6.625	493,200		600,000
P2009022072	Elmont	NY		08/17/2021	5.875	474,925		690,000
R2004955839	Smyrna	TN		07/22/2021	3.000	381,122		423,470
P2009020527	PASADENA	TX		02/02/2021	6.375	189,263		245,000
R2004956235	McDonough	GA		07/22/2021	3.000	196,128		217,921
P2009023116	Philadelphia	PA		12/28/2021	4.875	229,547		295,000
A430593	Chagrin Falls	OH		10/31/2021	8.000	166,500		350,000
P2009021384	KEW GARDEN HILLS	NY		05/28/2021	5.500	165,203		260,000
A917226	Granada Hills	CA		10/31/2021	9.000	655,000		1,100,000
A270266	Canton	NC		10/31/2021	8.500	135,720		190,000
A630484	Independence	MO		10/31/2021	7.250	45,414		180,000
R2004955702	Goodlettsville	TN		07/22/2021	3.000	383,023		425,582
P2009022093	Waianae	HI		08/17/2021	6.250	564,963		890,000
A880886	Las Vegas	NV		10/31/2021	7.000	306,000		400,000
P2009021328	East Meadow	NY		05/28/2021	5.625	371,982		895,000
P2009022079	Lake Ronkonkoma	NY		08/17/2021	5.500	160,766		405,000
R2004955686	Antioch	TN		07/22/2021	3.000	306,934		341,038
A303125	Dallas	GA		10/31/2021	7.000	203,500		280,000
P2009021337	Aventura	FL		05/28/2021	5.875	514,254		830,000
A630448	Grandview	MO		10/31/2021	7.000	107,250		175,000
R2004955599	Mansfield	TX		07/22/2021	3.000	227,956		253,285
R2004955939	Covington	GA		07/22/2021	3.000	231,858		257,621
P2009021478	Pasadena	TX		05/28/2021	5.750	206,754		300,000
A170609	New Brunswick	NJ		10/31/2021	9.000	152,000		225,000
A980129	Seattle	WA		10/31/2021	8.000	712,500		950,000
A270267	Leicester	NC		10/31/2021	8.500	167,005		620,000
A850271	Camp Verde	AZ		10/31/2021	8.000	189,900		280,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009022134	Far Hills	NJ		08/17/2021	5.750	566,508		1,030,000
A350202	Montgomery	AL		10/31/2021	7.250	56,250		160,002
A918916	Los Angeles	CA		11/22/2021	7.500	657,832	81,834	2,400,000
A917902	Redwood City	CA		10/31/2021	8.000	1,456,104	83,508	3,000,000
R2004956449	Orange Park	FL		11/02/2021	3.000	157,978		178,935
R2004956147	Locust Grove	GA		07/22/2021	3.000	267,952		297,725
A303163	Atlanta	GA		10/31/2021	7.000	80,750		140,000
A170794	Edison	NJ		11/22/2021	8.500	360,000		485,000
R2004956060	Lawrenceville	GA		07/22/2021	3.000	299,853		333,171
R2004956664	Antioch	TN		12/08/2021	4.150	341,279		383,459
R2004956519	Jacksonville	FL		11/02/2021	3.000	104,285		118,896
R2004956308	Riverdale	GA		07/22/2021	3.000	243,270		270,301
A980154	Seattle	WA		10/31/2021	7.500	771,750		1,425,000
A270452	Conover	NC		11/22/2021	8.000	86,362		255,000
R2004956026	Hampton	GA		07/22/2021	3.000	304,812		338,680
P2009022046	KILLEEN	TX		08/17/2021	5.500	182,669		249,000
R2004955568	Mesquite	TX		07/22/2021	3.000	220,253		244,726
A290081	Inman	SC		10/31/2021	7.500	84,450		140,000
R2004955995	Ellenwood	GA		07/22/2021	3.000	230,026		255,585
A150207	Pottstown	PA		10/31/2021	8.000	99,000		165,000
A918750	San Diego	CA		10/31/2021	7.000	512,000		645,000
R2004956632	Jacksonville	FL		11/02/2021	3.000	153,674		174,119
A320958	Fernandina Beach	FL		10/31/2021	8.000	216,000		350,000
P2009020612	Tomball	TX		03/12/2021	5.500	328,670		355,000
R2004956184	Hampton	GA		07/22/2021	3.000	215,127		239,030
R2004956476	Jacksonville	FL		11/02/2021	3.000	142,788		161,950
A918460	Napa	CA		10/31/2021	8.500	619,000		850,000
A917945	Los Angeles	CA		10/31/2021	8.500	264,484	1,813	775,000
A210280	Locust Grove	VA		10/31/2021	9.000	93,300	93,500	430,000
A970038	Drain	OR		10/31/2021	8.500	128,000		230,000
A918636	Rancho Mirage	CA		10/31/2021	7.500	913,789	36,070	1,350,000
R2004956035	Jonesboro	GA		07/22/2021	3.000	200,900		223,223
R2004955965	Covington	GA		07/22/2021	3.000	269,588		299,543
A918628	Encino	CA		10/31/2021	8.000	762,729	119,555	3,100,000
R2004956644	Cartersville	GA		12/08/2021	4.150	302,778		340,200
A321040	Jacksonville	FL		10/31/2021	7.500	81,450		120,000
A303177	Stockbridge	GA		10/31/2021	7.000	144,000		180,000
A430631	Norwalk	OH		10/31/2021	9.000	754,639		1,240,000
P2009021345	Montauk	NY		05/28/2021	6.375	908,221		1,430,000
R2004956692	Crowley	TX		12/23/2021	3.880	307,964		346,027
A170751	Summit	NJ		10/31/2021	8.000	400,500	83,500	700,000
P2009021395	Tinton Falls	NJ		05/28/2021	5.500	307,109		500,000
R2004955925	Conyers	GA		07/22/2021	3.000	206,730		229,701
A918192	Woodland Hills	CA		10/31/2021	7.000	1,084,230		1,750,000
A320891	Gulfport	FL		10/31/2021	8.000	604,500		1,260,000
R2004956099	Lithonia	GA		07/22/2021	3.000	220,379		244,866
P2009020511	North Palm Beach	FL		02/02/2021	5.625	275,370		335,000
A916860	Los Angeles	CA		10/31/2021	9.250	922,500		1,375,000
P2009021890	Syosset	NY		07/30/2021	4.750	1,047,361		1,425,000
A918816	Escondido	CA		10/31/2021	7.500	384,000		490,000
A350212	Center Point	AL		11/22/2021	8.000	48,997		140,000
A430163	Cleveland	OH		10/31/2021	7.575	178,500		255,000
A480415	Detroit	MI		10/31/2021	8.500	136,200		1,100,000
R2004956119	Locust Grove	GA		07/22/2021	3.000	275,267		305,853
A918376	Compton	CA		10/31/2021	8.500	190,437		1,100,000
P8210800024	Ladson	SC		09/03/2021	4.625	214,419		340,000
R2004955584	Arlington	TX		07/22/2021	3.000	260,566		289,518
A302630	Griffin	GA		10/31/2021	9.000	97,500		130,000
A850299	Phoenix	AZ		10/31/2021	8.000	446,250		615,000
A480106	Ecorse	MI		10/31/2021	7.425	33,000		110,000
A880755	Las Vegas	NV		10/31/2021	7.000	247,500		340,000
R2004956631	Jacksonville	FL		11/02/2021	3.000	130,540		148,250
R2004955524	Mesquite	TX		07/22/2021	3.000	274,511		305,013
P2009023074	Mahopac	NY		12/28/2021	5.250	619,388		805,000
R2004956344	Stockbridge	GA		07/22/2021	3.000	175,670		195,189

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A917289	Los Angeles	CA		10/31/2021	8.500	843,007	136,950	2,000,000
R2004956583	Jacksonville	FL		11/02/2021	3.000	148,941		168,826
R2004956448	Jacksonville	FL		11/02/2021	3.000	173,815		196,643
R2004956497	Jacksonville	FL		11/02/2021	3.000	132,483		150,427
A918141	Santa Rosa	CA		10/31/2021	9.000	157,500		2,450,000
A460250	Highland	IN		10/31/2021	9.000	166,608		280,000
R2004955607	Arlington	TX		07/22/2021	3.000	252,662		280,736
P2009021573	Chambersburg	PA		06/29/2021	5.875	268,993		345,000
A918969	Hawthorne	CA		11/22/2021	8.000	746,500		1,200,000
R2004955943	Covington	GA		07/22/2021	3.000	226,248		251,387
P2009023114	Philadelphia	PA		12/28/2021	5.375	177,931		247,000
R2004956361	Stone Mountain	GA		07/22/2021	3.000	266,606		296,229
R2004956529	Jacksonville	FL		11/02/2021	3.000	116,961		133,070
P2009021614	Southfields	NY		06/29/2021	6.000	185,161		250,000
R2004956446	Jacksonville	FL		11/02/2021	3.000	185,697		209,930
A917023	La Quinta	CA		10/31/2021	8.500	665,055	4,711	3,750,000
P2009022126	Hope Valley	RI		08/17/2021	5.500	179,805		415,000
P2009020354	Pembroke Pines	FL		01/29/2021	5.875	309,217		420,000
P2009021341	Fort Lauderdale	FL		05/28/2021	6.000	247,363		440,000
P2009021571	Lancaster	NY		06/29/2021	5.750	232,740		415,000
A630449	Independence	MO		10/31/2021	7.250	24,002		100,000
A918399	Glendale	CA		10/31/2021	8.000	731,250	145,750	1,175,000
A917294	Los Angeles	CA		10/31/2021	8.500	1,266,831	45,000	2,500,000
A918808	Menifee	CA		10/31/2021	9.000	388,500		555,000
P2009023112	Naples	FL		12/28/2021	5.250	299,993		418,000
A320920	Miami	FL		10/31/2021	8.500	248,000		360,000
P2009020486	Studio City	CA		01/14/2021	6.500	1,497,105		1,710,000
A270318	Thomasville	NC		10/31/2021	8.000	97,500		130,000
R2004955840	Smyrna	TN		07/22/2021	3.000	361,213		401,348
A320939	Brandon	FL		10/31/2021	9.000	126,000		215,000
A850361	Phoenix	AZ		10/31/2021	8.000	409,500		525,000
A630491	Independence	MO		10/31/2021	7.250	86,515		195,000
R2004955784	Murfreesboro	TN		07/22/2021	3.000	313,181		347,979
R2004955587	Mesquite	TX		07/22/2021	3.000	244,000		271,112
R2004956690	Charlotte	NC		12/23/2021	4.120	334,163		375,464
R2004956565	Jacksonville	FL		11/02/2021	3.000	178,680		202,080
A916469	La Mesa	CA		10/31/2021	7.500	423,000		575,000
P2009020383	Cranford	NJ		01/29/2021	4.750	219,854		350,000
R2004955558	Rowlett	TX		07/22/2021	3.000	293,256		325,841
R2004956482	Jacksonville	FL		11/02/2021	3.000	174,350		197,242
A630409	Kansas City	MO		10/31/2021	7.500	91,800		130,000
P2009021436	Kent	WA		05/28/2021	6.125	603,850		810,000
A918720	San Diego	CA		10/31/2021	7.000	445,954		625,000
A400030	Louisville	KY		10/31/2021	8.000	103,500		170,000
P2009021961	Lexington	SC		07/30/2021	4.625	123,043		175,000
A320910	Saint Petersburg	FL		10/31/2021	8.000	172,800		255,000
P2009023105	North Babylon	NY		12/28/2021	4.625	359,390		433,000
R2004955945	Covington	GA		07/22/2021	3.000	223,307		248,119
A918287	Encinitas	CA		10/31/2021	7.500	2,070,000	77,500	3,100,000
A660073	Kansas City	KS		10/31/2021	8.000	123,120		180,000
A270251	High Point	NC		10/31/2021	8.000	428,650	5,800	655,000
P2009020362	Granby	MA		01/29/2021	5.750	253,933		408,000
A320974	Port Charlotte	FL		10/31/2021	7.000	72,000		130,000
P2009020228	Houston	TX		01/14/2021	4.990	287,474		474,292
A370170	Memphis	TN		10/31/2021	8.000	52,500		70,000
R2004955708	Hendersonville	TN		07/22/2021	3.000	330,397		367,108
A321058	Lakeland	FL		11/22/2021	7.000	54,000		80,000
R2004955705	Hendersonville	TN		07/22/2021	3.000	298,463		331,626
R2004956349	Stockbridge	GA		07/22/2021	3.000	210,556		233,952
R2004956236	McDonough	GA		07/22/2021	3.000	206,706		229,674
A917017	Fresno	CA		10/31/2021	8.000	107,325		150,000
P2009020440	San Diego	CA		01/14/2021	6.125	1,094,404		1,442,000
P2009021385	Yonkers	NY		05/28/2021	5.750	417,043		525,000
A321014	Tampa	FL		10/31/2021	9.000	191,250		275,000
P2009021876	Las Vegas	NV		07/30/2021	4.875	248,193		383,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004956317	Snellville	GA		07/22/2021	3.000	309,147		343,497
A880802	North Las Vegas	NV		10/31/2021	7.000	297,000		415,000
P2009023125	Great Neck	NY		12/28/2021	4.625	646,363		897,000
R2004955809	Nashville	TN		07/22/2021	3.000	246,304		273,672
A350210	Jemison	AL		11/22/2021	8.000	59,987		170,000
R2004955800	Murfreesboro	TN		07/22/2021	3.000	385,766		428,629
A190011	Newark	DE		10/31/2021	8.000	186,500		265,000
P2009020514	San Jose	CA		03/12/2021	5.500	974,100		1,382,800
P2009020548	MESQUITE	TX		02/24/2021	7.250	161,334		201,000
R2004956139	Locust Grove	GA		07/22/2021	3.000	247,552		275,058
P2009021365	FLORAL PARK	NY		05/28/2021	5.500	145,979		230,000
R2004956048	Jonesboro	GA		07/22/2021	3.000	228,024		253,360
A630490	Raytown	MO		10/31/2021	8.000	106,900		175,000
A850378	Scottsdale	AZ		11/22/2021	8.000	744,600		1,200,000
A880880	Las Vegas	NV		10/31/2021	7.000	200,000		250,000
R2004955600	Rowlett	TX		07/22/2021	3.000	280,103		311,226
R2004955478	Burleson	TX		07/22/2021	3.000	238,026		264,474
A630394	Kansas City	MO		10/31/2021	7.500	60,000		110,000
R2004956185	Hampton	GA		07/22/2021	3.000	214,434		238,260
P2009021567	Dix Hills	NY		06/29/2021	5.625	674,367		850,000
R2004955770	Mount Juliet	TN		07/22/2021	3.000	357,234		396,927
A320873	Port Charlotte	FL		10/31/2021	9.000	360,000		530,000
A350164	Jacksonville	AL		10/31/2021	8.000	90,301	602	175,000
R2004955983	Douglasville	GA		07/22/2021	3.000	233,228		259,143
R2004955454	Dallas	TX		07/22/2021	3.000	192,420		213,801
A350161	Montgomery	AL		10/31/2021	7.250	112,598		141,000
R2004956021	Hampton	GA		07/22/2021	3.000	303,070		336,745
R2004956167	Locust Grove	GA		07/22/2021	3.000	270,660		300,734
A630459	Kansas City	MO		10/31/2021	7.250	79,200		210,000
R2004955522	Irving	TX		07/22/2021	3.000	277,577		308,419
A918690	El Sobrante	CA		10/31/2021	8.000	382,500		625,000
R2004955808	Nashville	TN		07/22/2021	3.000	336,470		373,856
R2004956250	McDonough	GA		07/22/2021	3.000	177,290		196,989
A170515	Bridgeport	CT		10/31/2021	11.000	1,071,375		1,550,001
A918602	San Diego	CA		10/31/2021	7.500	918,932	43,000	1,250,000
R2004955677	Antioch	TN		07/22/2021	3.000	359,425		399,362
A918151	San Diego	CA		10/31/2021	7.750	700,000		875,000
A918761	Los Angeles	CA		10/31/2021	8.000	981,388		4,250,000
A918706	Pleasant Hill	CA		10/31/2021	8.500	709,500		930,000
R2004956199	Marietta	GA		07/22/2021	3.000	392,247		435,831
A270163	Winston Salem	NC		10/31/2021	8.750	108,900		160,000
P2009021327	Orlando	FL		05/28/2021	5.750	158,535		780,000
A917164	Sherman Oaks	CA		10/31/2021	8.500	1,537,198	207,859	2,850,000
R2004956407	Orange Park	FL		11/02/2021	3.000	182,910		206,814
R2004955774	Murfreesboro	TN		07/22/2021	3.000	473,966		526,630
A918378	Alamo	CA		10/31/2021	8.000	2,362,500		3,150,000
R2004956574	Jacksonville	FL		11/02/2021	3.000	172,357		195,010
R2004955697	Gallatin	TN		07/22/2021	3.000	232,195		257,995
A850342	Tucson	AZ		10/31/2021	7.000	90,270		190,000
A918769	Escondido	CA		10/31/2021	7.000	997,250	78,750	1,575,000
A170720	Scotch Plains	NJ		10/31/2021	8.000	552,250	81,500	865,000
R2004955957	Covington	GA		07/22/2021	3.000	153,422		170,469
A918646	Sacramento	CA		10/31/2021	7.500	207,700		285,000
P2009023111	MOUNT POCONO	PA		12/28/2021	5.000	295,688		385,000
A916692	Los Angeles	CA		10/31/2021	8.500	2,023,587	97,000	5,900,000
A200118	Baltimore	MD		10/31/2021	10.000	87,500		145,000
R2004955715	Hermitage	TN		07/22/2021	3.000	374,453		416,060
A918744	San Diego	CA		10/31/2021	7.000	481,500		715,000
P2009020412	Hicksville	NY		01/29/2021	5.875	456,856		622,000
A370218	Knoxville	TN		10/31/2021	7.500	81,000		235,000
R2004956410	Jacksonville	FL		11/02/2021	3.000	149,315		169,248
P2009020656	Winter Garden	FL		03/26/2021	7.250	309,978		410,000
A850369	Phoenix	AZ		10/31/2021	8.500	956,250		1,410,000
R2004956525	Jacksonville	FL		11/02/2021	3.000	161,643		183,033
R2004956084	Lithonia	GA		07/22/2021	3.000	228,764		254,183

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A430590	University Heights	OH		10/31/2021	8.000	139,500	49,450	290,000
A918824	Oakland	CA		10/31/2021	8.000	355,000		525,000
A918799	San Diego	CA		10/31/2021	7.000	495,900		700,000
A850294	Yuma	AZ		10/31/2021	7.500	76,500		135,000
P2009020609	NILES	IL		03/26/2021	5.990	233,205		375,000
P2009021630	Oregon City	OR		06/29/2021	5.750	381,250		485,000
P2009021605	Encino	CA		06/29/2021	6.000	598,545		940,000
A918057	San Diego	CA		10/31/2021	7.500	1,650,000		2,200,000
A990005	Eagle River	AK		10/31/2021	9.000	234,000		415,000
P2009021919	Westhampton Beach	NY		07/30/2021	6.125	713,962		1,125,000
A918398	San Diego	CA		10/31/2021	7.500	1,076,300		1,400,000
P2009021885	Las Vegas	NV		07/30/2021	5.875	299,056		435,000
A917806	Los Angeles	CA		10/31/2021	8.000	672,498		1,000,000
R2004956315	Snellville	GA		07/22/2021	3.000	296,625		329,584
P2009020361	Granby	MA		01/29/2021	5.750	230,561		368,000
R2004955883	Atlanta	GA		07/22/2021	3.000	210,384		233,761
R2004956288	Powder Springs	GA		07/22/2021	3.000	193,558		215,065
P2009020477	Sherman Oaks	CA		02/09/2021	4.125	1,016,820		1,505,000
R2004956186	Hampton	GA		07/22/2021	3.000	217,444		241,605
R2004956047	Jonesboro	GA		07/22/2021	3.000	241,932		268,814
A370224	Englewood	TN		11/22/2021	7.500	102,800		150,000
R2004955841	Smyrna	TN		07/22/2021	3.000	280,641		311,824
P2009021935	Southwest Ranches	FL		07/30/2021	5.875	485,437		670,000
R2004956218	McDonough	GA		07/22/2021	3.000	200,233		222,482
R2004956456	Jacksonville	FL		11/02/2021	3.000	173,032		195,768
A918855	Los Angeles	CA		11/22/2021	8.000	980,000		3,700,000
A270319	Gibsonville	NC		10/31/2021	8.000	89,370		135,000
A918907	Los Angeles	CA		11/22/2021	7.500	1,217,247		3,200,000
A918072	Laguna Niguel	CA		10/31/2021	7.500	1,193,400		1,625,000
R2004956291	Powder Springs	GA		07/22/2021	3.000	240,733		267,482
P2009022036	Plymouth	ME		08/17/2021	5.750	190,200		240,000
P2009021433	Waxhaw	NC		05/28/2021	5.750	211,831		374,000
A917955	Reseda	CA		10/31/2021	8.500	643,500		1,140,000
R2004955729	La Vergne	TN		07/22/2021	3.000	272,521		302,802
P2009023095	Coram	NY		12/28/2021	5.250	394,250		477,000
R2004956442	Jacksonville	FL		11/02/2021	3.000	97,904		111,761
A630492	Independence	MO		10/31/2021	7.250	41,956		145,000
A430623	Cincinnati	OH		10/31/2021	8.500	189,000		260,000
R2004956170	Loganville	GA		07/22/2021	3.000	257,514		286,127
A918415	Los Angeles	CA		10/31/2021	8.000	1,369,902	9,133	4,200,000
P2009021929	Miami Shores	FL		07/30/2021	5.500	592,568		1,325,000
A303099	Lagrange	GA		10/31/2021	7.000	141,250		190,000
P2009021397	Miami Springs	FL		05/28/2021	5.625	364,746		492,000
A630430	Springfield	MO		10/31/2021	8.500	70,875		110,000
R2004955552	Waxahachie	TX		07/22/2021	3.000	285,567		317,297
A350138	Center Point	AL		10/31/2021	8.500	24,678		140,000
A918050	Los Angeles	CA		10/31/2021	8.500	282,181	47,000	500,000
R2004955860	Spring Hill	TN		07/22/2021	3.000	240,991		267,768
R2004955467	Mesquite	TX		07/22/2021	3.000	234,342		260,380
R2004956104	Locust Grove	GA		07/22/2021	3.000	241,574		268,416
R2004955664	Goodlettsville	TN		07/22/2021	3.000	400,575		445,084
R2004955509	Terrell	TX		07/22/2021	3.000	234,891		260,991
R2004955928	Covington	GA		07/22/2021	3.000	228,946		254,385
A320856	Spring Hill	FL		10/31/2021	7.500	68,850		130,000
A918182	Los Angeles	CA		10/31/2021	8.500	397,500		690,000
P2009020615	Manassas	VA		03/12/2021	6.750	393,300		480,000
A918930	San Diego	CA		10/31/2021	7.500	495,000		895,000
R2004956612	Jacksonville	FL		11/02/2021	3.000	118,846		135,175
P2009020374	Kent	WA		01/29/2021	6.375	536,845		680,000
A321032	Saint Petersburg	FL		10/31/2021	7.500	296,000		385,000
A303183	Carrollton	GA		10/31/2021	7.000	67,150		115,000
A270332	Hickory	NC		10/31/2021	9.000	12,638		300,000
A630392	Sugar Creek	MO		10/31/2021	9.000	67,905		110,000
A270322	Jacksonville	NC		10/31/2021	8.000	169,159		245,000
A270400	Jacksonville	NC		10/31/2021	8.000	121,820		195,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009020100	Davenport	FL		04/14/2021	5.250		200	242,000
R2004956204	McDonough	GA		07/22/2021	3.000	228,825		254,250
P2009020430	Salem	OR		01/29/2021	4.875	526,196		845,000
A320980	Miami Beach	FL		10/31/2021	9.000	172,500		230,000
A918576	Oceanside	CA		10/31/2021	7.000	670,875	5,125	880,000
P2009020231	Paramount	CA		02/24/2021	6.250	517,032		715,000
P2009023099	BROOKLYN	NY		12/28/2021	5.000	157,596		220,000
R2004955538	Fort Worth	TX		07/22/2021	3.000	241,299		268,110
A912398	North Hollywood	CA		10/31/2021	8.750	2,975,960		7,500,001
A210256	Petersburg	VA		10/31/2021	7.500	56,250		75,000
A370228	Knoxville	TN		11/22/2021	7.000	114,000		190,000
A630443	Kansas City	MO		10/31/2021	7.250	337,500		450,000
A303056	Douglasville	GA		10/31/2021	7.000	153,750		205,000
P2009023048	Hollis	NY		12/28/2021	5.000	406,700		502,000
R2004956098	Lithonia	GA		07/22/2021	3.000	214,121		237,913
A918560	San Diego	CA		10/31/2021	7.500	791,900	28,100	1,125,000
R2004955832	Nashville	TN		07/22/2021	3.000	465,588		517,321
A918992	El Cajon	CA		11/22/2021	7.000	704,000		880,000
R2004955645	Mansfield	TX		07/22/2021	3.000	268,098		297,887
P2009020437	Alexandria	VA		01/14/2021	6.750	427,585		495,000
R2004955643	Fort Worth	TX		07/22/2021	3.000	246,888		274,321
A270361	Winston Salem	NC		10/31/2021	7.000	471,046		670,000
A800064	Pueblo	CO		10/31/2021	8.000	123,750		165,000
A210300	Richmond	VA		10/31/2021	8.000	52,255	12,400	245,000
A918923	Los Angeles	CA		11/22/2021	7.250	562,500		1,150,000
R2004956509	Jacksonville	FL		11/02/2021	3.000	169,750		192,098
A918665	Sacramento	CA		10/31/2021	8.000	266,750		425,000
A880906	Las Vegas	NV		11/22/2021	7.000	1,494,776		2,350,000
R2004955888	Austell	GA		07/22/2021	3.000	225,667		250,742
R2004956387	Princeton	TX		11/02/2021	3.880	277,733		312,059
P2009021373	Marathon	FL		05/28/2021	6.000	137,710		235,000
R2004955710	Hendersonville	TN		07/22/2021	3.000	342,370		380,412
R2004955749	La Vergne	TN		07/22/2021	3.000	297,804		330,894
P2009020256	MISSOURI CITY	TX		01/14/2021	5.990	922,604		1,060,000
R2004955597	Waxahachie	TX		07/22/2021	3.000	248,616		276,241
P2009021927	Huntingdon Valley	PA		07/30/2021	5.625	317,285		452,000
R2004956403	Jacksonville	FL		11/02/2021	3.000	118,647		134,955
A630463	Kansas City	MO		10/31/2021	7.000	49,500		75,000
A918848	San Marcos	CA		10/31/2021	7.000	552,200	37,800	750,000
A210308	Sandston	VA		11/22/2021	8.000	15,671		415,000
A850364	Phoenix	AZ		10/31/2021	8.500	1,035,000		1,430,000
R2004955994	Ellenwood	GA		07/22/2021	3.000	184,122		204,581
A970055	Portland	OR		10/31/2021	8.500	297,450		415,000
R2004956408	Jacksonville	FL		11/02/2021	3.000	139,877		158,694
R2004956055	Lawrenceville	GA		07/22/2021	3.000	328,803		365,337
R2004956376	Union City	GA		07/22/2021	3.000	211,784		235,316
A270373	New Bern	NC		10/31/2021	8.500	73,800		120,000
R2004956000	Fairburn	GA		07/22/2021	3.000	227,660		252,956
A830003	Coeur D'Alene	ID		10/31/2021	8.000	373,000		510,000
A630361	Independence	MO		10/31/2021	7.750	54,700		125,000
R2004956173	Loganville	GA		07/22/2021	3.000	337,410		374,901
A880858	North Las Vegas	NV		10/31/2021	7.000	276,000		345,000
R2004955550	Duncanville	TX		07/22/2021	3.000	232,014		257,794
R2004956554	Jacksonville	FL		11/02/2021	3.000	161,593		182,973
R2004956518	Jacksonville	FL		11/02/2021	3.000	197,733		223,388
A918708	Thousand Oaks	CA		10/31/2021	8.250	811,300		1,250,000
R2004956332	Snellville	GA		07/22/2021	3.000	263,529		292,810
R2004956469	Jacksonville	FL		11/02/2021	3.000	217,861		246,560
P2009020329	PORT ORANGE	FL		01/14/2021	7.250	302,260		368,000
A320878	Poinciana	FL		10/31/2021	8.500	244,379		1,260,000
P2009020537	Pembroke Pines	FL		02/24/2021	5.375	240,679		360,000
A918207	Hidden Hills	CA		10/31/2021	8.500	5,822,714	216,888	20,000,000
R2004955494	Fort Worth	TX		07/22/2021	3.000	182,341		202,602
P2009021613	Port Washington	NY		06/29/2021	5.250	502,352		840,000
R2004956603	Jacksonville	FL		11/02/2021	3.000	164,904		186,676

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004956334	Snellville	GA		07/22/2021	3.000	297,455		330,506
R2004955918	Conyers	GA		07/22/2021	3.000	226,142		251,269
A460260	Bluffton	IN		10/31/2021	8.750	90,900		155,000
A880782	Las Vegas	NV		10/31/2021	7.000	336,000		420,000
R2004956431	Jacksonville	FL		11/02/2021	3.000	134,999		153,520
A270160	Fayetteville	NC		10/31/2021	8.500	41,335		120,000
A750920	Katy	TX		10/31/2021	8.000	206,250		275,000
R2004956552	Jacksonville	FL		11/02/2021	3.000	143,808		163,087
R2004956526	Jacksonville	FL		11/02/2021	3.000	99,195		113,204
R2004955534	Waxahachie	TX		07/22/2021	3.000	285,474		317,194
R2004955544	Arlington	TX		07/22/2021	3.000	253,521		281,691
R2004956508	Jacksonville	FL		11/02/2021	3.000	155,048		175,659
R2004956609	Jacksonville	FL		11/02/2021	3.000	164,587		186,321
A303116	Monticello	GA		10/31/2021	7.000	106,700		169,000
A850372	Phoenix	AZ		10/31/2021	8.000	360,000		520,000
A270171	Mount Holly	NC		10/31/2021	8.750	161,250		215,000
A916956	Pacific Palisades	CA		10/31/2021	8.500	1,902,950	23,846	5,500,000
A918803	Lakeside	CA		10/31/2021	7.000	550,000		700,000
R2004956232	McDonough	GA		07/22/2021	3.000	199,224		221,361
A430608	Willard	OH		10/31/2021	8.000	67,609		120,000
A320598	Poinciana	FL		10/31/2021	12.000	108,750		145,000
A915954	Reseda	CA		10/31/2021	10.000	440,450		800,000
A917790	West Hollywood	CA		10/31/2021	8.000	940,500		1,400,000
A350135	Birmingham	AL		10/31/2021	8.500	75,933		135,000
R2004955484	Burleson	TX		07/22/2021	3.000	261,973		291,082
A210226	Richmond	VA		10/31/2021	8.000	48,750		65,000
R2004955532	Dallas	TX		07/22/2021	3.000	254,299		282,555
P2009021901	Ontario	CA		07/30/2021	6.000	126,795		605,000
A918928	Carlsbad	CA		10/31/2021	7.000	560,000		700,000
R2004956083	Lithonia	GA		07/22/2021	3.000	228,253		253,615
A150208	Blandon	PA		10/31/2021	8.000	234,000		305,000
P2009022111	Chula Vista	CA		08/17/2021	5.625	892,458		1,125,000
R2004955873	Kennesaw	GA		07/22/2021	3.000	321,228		356,921
R2004955545	Fort Worth	TX		07/22/2021	3.000	239,306		265,896
A630433	Springfield	MO		10/31/2021	8.500	52,650		90,000
R2004956226	McDonough	GA		07/22/2021	3.000	277,949		308,833
R2004956285	Palmetto	GA		07/22/2021	3.000	246,003		273,337
A302410	Ellenwood	GA		10/31/2021	6.750	170,000		280,000
A918314	Oakland	CA		10/31/2021	8.000	765,000		1,500,000
A320930	Miami	FL		10/31/2021	9.000	337,500		450,000
R2004955566	Everman	TX		07/22/2021	3.000	232,230		258,034
A630469	Independence	MO		10/31/2021	7.000	68,750		125,000
A918481	Malibu	CA		10/31/2021	7.000	4,044,190		11,000,000
A850374	Phoenix	AZ		11/22/2021	8.000	472,500		710,000
R2004956573	Jacksonville	FL		11/02/2021	3.000	219,547		247,778
R2004956450	Jacksonville	FL		11/02/2021	3.000	110,473		125,815
P2009022100	Discovery Bay	CA		08/17/2021	5.750	951,248		1,200,000
A918945	San Diego	CA		11/22/2021	7.000	625,000		850,000
A880810	Las Vegas	NV		10/31/2021	7.000	320,000		400,000
R2004955457	Fort Worth	TX		07/22/2021	3.000	222,285		246,984
A918120	Newport Beach	CA		10/31/2021	8.000	1,686,740	760	2,250,000
R2004956281	Morrow	GA		07/22/2021	3.000	228,951		254,390
A917019	Encino	CA		10/31/2021	8.750	1,656,650		2,500,000
R2004956395	Jacksonville	FL		11/02/2021	3.000	163,215		184,790
R2004956639	Mansfield	TX		12/08/2021	3.880	278,442		312,856
P2009020377	Lexington	NC		01/29/2021	6.125	171,630		219,000
R2004955967	Covington	GA		07/22/2021	3.000	185,855		206,506
R2004956346	Stockbridge	GA		07/22/2021	3.000	243,781		270,868
R2004956034	Hampton	GA		07/22/2021	3.000	234,208		260,232
A302650	Atlanta	GA		10/31/2021	8.000	105,000		175,000
A880908	Las Vegas	NV		11/22/2021	7.000	176,000		220,000
R2004956162	Locust Grove	GA		07/22/2021	3.000	288,009		320,010
A630402	Independence	MO		10/31/2021	7.500	83,700		120,000
A320971	Jacksonville	FL		10/31/2021	7.500	66,600		110,000
A914652	Los Angeles	CA		10/31/2021	8.000	580,500		825,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004956543	Jacksonville	FL		11/02/2021	3.000	147,666		167,400
A850288	Tucson	AZ		10/31/2021	7.750	157,500		215,000
R2004956324	Snellville	GA		07/22/2021	3.000	278,946		309,940
A350168	Montgomery	AL		10/31/2021	7.250	131,250		175,000
P2009020436	STOCKTON	CA		01/27/2021	6.375	377,770		478,000
P2009020624	Ahwahnee	CA		03/12/2021	4.990	892,688		1,150,000
R2004956596	Jacksonville	FL		11/02/2021	3.000	165,326		187,148
A302754	East Point	GA		10/31/2021	8.000	79,050		135,000
P2009021621	Parkland	FL		06/29/2021	5.250	614,720		780,000
P2009022106	Providence	RI		08/17/2021	5.625	166,063		235,000
A918325	Elk Grove	CA		10/31/2021	8.000	513,000		720,000
R2004955822	Nashville	TN		07/22/2021	3.000	374,398		415,998
R2004955748	La Vergne	TN		07/22/2021	3.000	308,573		342,859
R2004956536	Jacksonville	FL		11/02/2021	3.000	202,458		228,669
R2004955626	Arlington	TX		07/22/2021	3.000	273,807		304,231
A915984	Encino	CA		10/31/2021	7.500	9,246,100	270,000	13,500,000
R2004956605	Jacksonville	FL		11/02/2021	3.000	174,778		197,717
R2004955955	Covington	GA		07/22/2021	3.000	217,002		241,114
A918539	Los Angeles	CA		10/31/2021	8.000	1,170,000		1,800,000
P2009021356	East Elmhurst	NY		05/28/2021	6.375	508,095		850,000
R2004956287	Powder Springs	GA		07/22/2021	3.000	264,506		293,896
A321038	Bradenton	FL		11/22/2021	8.000	144,700		350,000
A430615	Springfield	OH		10/31/2021	8.000	419,850		706,500
P1912016596	Aloha	OR		02/12/2021	7.250	102		375,000
A917750	Reseda	CA		10/31/2021	7.500	531,000		975,000
A918472	San Diego	CA		10/31/2021	7.000	643,500		880,000
R2004955882	Atlanta	GA		07/22/2021	3.000	245,898		273,220
P2009021601	Beaumont	TX		06/29/2021	6.500	198,442		255,000
A918717	Sacramento	CA		10/31/2021	8.500	306,000		485,000
R2004955833	Nashville	TN		07/22/2021	3.000	444,773		494,193
P2009022043	Monson	MA		08/17/2021	5.500	267,824		338,000
A630485	Independence	MO		10/31/2021	7.250	27,414		160,000
R2004956215	McDonough	GA		07/22/2021	3.000	285,196		316,885
A190012	Wilmington	DE		10/31/2021	8.000	123,500		165,000
P2009021921	Naples	FL		07/30/2021	5.875	502,711		702,000
R2004956192	Mableton	GA		07/22/2021	3.000	206,919		229,910
A918707	Sacramento	CA		10/31/2021	8.500	247,500		335,000
A916208	Los Angeles	CA		10/31/2021	9.500	1,131,250		1,850,000
R2004955660	Dallas	TX		07/22/2021	3.000	212,618		236,243
P2009021905	Woodbury	NY		07/30/2021	4.875	1,863,118		2,517,000
A303031	Douglasville	GA		10/31/2021	8.500	179,100		245,000
R2004955505	Ennis	TX		07/22/2021	3.000	233,982		259,981
P2009020636	Fort Pierce	FL		03/26/2021	5.375	154,710		193,000
A917639	North Hollywood	CA		10/31/2021	8.500	483,900		950,000
A918511	Orangevale	CA		10/31/2021	8.500	373,500		500,000
P2009020529	BURLINGTON	NJ		02/02/2021	6.625	154,500		200,000
P2009021383	Hamilton	NJ		05/28/2021	6.000	182,731		236,000
A918878	Cerritos	CA		10/31/2021	7.000	688,500		870,000
P2009023060	Burlington	MA		12/28/2021	4.625	825,850		995,000
R2004956246	McDonough	GA		07/22/2021	3.000	197,693		219,659
A750914	Dallas	TX		10/31/2021	8.500	294,840		430,000
A600442	Mokena	IL		10/31/2021	8.000	258,750		345,000
P2009021479	Albany	NY		05/28/2021	5.750	137,836		210,000
A918603	Compton	CA		10/31/2021	8.500	487,500		650,000
R2004955801	Murfreesboro	TN		07/22/2021	3.000	425,353		472,615
P2009021887	Aurora	CO		07/30/2021	6.125	2,138,289		2,900,000
P2009022107	Lebanon	OR		08/17/2021	5.625	610,838		770,000
R2004956118	Locust Grove	GA		07/22/2021	3.000	281,053		312,282
A918489	Lancaster	CA		10/31/2021	8.250	171,000		310,000
A918792	Los Angeles	CA		10/31/2021	7.000	886,500		1,250,000
A918419	Stockton	CA		10/31/2021	8.000	168,750		225,000
A917960	Palm Springs	CA		10/31/2021	9.000	1,220,700		2,000,000
A918622	Tarzana	CA		10/31/2021	8.000	675,000		1,050,000
R2004955672	Antioch	TN		07/22/2021	3.000	323,978		359,976
R2004955723	Hermitage	TN		07/22/2021	3.000	251,518		279,465

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004955831	Nashville	TN		07/22/2021	3.000	336,098		373,443
R2004956627	Jacksonville	FL		11/02/2021	3.000	200,570		226,557
A880697	Henderson	NV		10/31/2021	7.000	234,180		315,000
A270405	Cornelius	NC		11/22/2021	7.000	198,000		260,000
A630471	Grandview	MO		10/31/2021	8.000	180,800		240,000
A980122	Seattle	WA		10/31/2021	8.000	1,275,000		1,700,000
P2009021903	Kent	WA		07/30/2021	5.250	462,646		625,000
A630393	Raytown	MO		10/31/2021	7.750	49,500		90,000
A350172	Opelika	AL		10/31/2021	7.250	135,000		180,000
A918452	Suisun City	CA		10/31/2021	8.000	324,000		585,000
A630496	Lees Summit	MO		10/31/2021	8.000	193,400		255,000
A370201	Chattanooga	TN		10/31/2021	7.500	104,500		160,000
A430633	Willard	OH		10/31/2021	9.000	298,276		600,001
R2004956049	Lawrenceville	GA		07/22/2021	3.000	332,423		369,359
R2004955459	Dallas	TX		07/22/2021	3.000	182,444		202,716
A918443	Long Beach	CA		10/31/2021	7.250	371,250		495,000
P2009020644	Saint Petersburg	FL		03/26/2021	4.875	261,375		340,000
A916863	Los Angeles	CA		10/31/2021	9.000	1,015,379		2,200,000
R2004956195	Marietta	GA		07/22/2021	3.000	283,213		314,682
A460257	Elkhart	IN		10/31/2021	10.000	80,651		150,000
A918660	San Diego	CA		10/31/2021	7.000	366,000		460,000
A918619	Fawnskin	CA		10/31/2021	7.000	732,500	59,775	1,050,000
A600464	Westmont	IL		10/31/2021	8.000	232,500		310,000
R2004955511	Waxahachie	TX		07/22/2021	3.000	308,287		342,542
P2009021561	Georgetown	DE		06/29/2021	5.250	391,305		630,000
A600450	Oak Park	IL		10/31/2021	8.000	386,750	4,000	525,000
R2004956591	Jacksonville	FL		11/02/2021	3.000	102,551		116,661
A917315	Los Angeles	CA		10/31/2021	8.500	679,595	82,443	2,700,000
A880664	Las Vegas	NV		10/31/2021	7.000	82,500		110,000
P2009022131	Hayward	CA		08/17/2021	5.750	904,403		1,140,000
R2004956003	Fairburn	GA		07/22/2021	3.000	263,334		292,594
R2004956071	Lithonia	GA		07/22/2021	3.000	218,859		243,177
R2004956262	McDonough	GA		07/22/2021	3.000	285,879		317,644
R2004955958	Covington	GA		07/22/2021	3.000	153,711		170,791
A918467	San Diego	CA		10/31/2021	7.000	531,000		740,000
R2004955857	Spring Hill	TN		07/22/2021	3.000	395,783		439,759
P2009021586	Lake Stevens	WA		06/29/2021	5.750	396,716		500,000
R2004956357	Stockbridge	GA		07/22/2021	3.000	218,997		243,330
R2004956411	Jacksonville	FL		11/02/2021	3.000	112,905		128,535
R2004956474	Jacksonville	FL		11/02/2021	3.000	148,397		168,222
R2004956233	McDonough	GA		07/22/2021	3.000	208,706		231,896
P2009021550	New York	NY		06/29/2021	5.875	634,793		1,100,000
A350189	Montgomery	AL		10/31/2021	7.250	138,267		255,000
A880851	Las Vegas	NV		10/31/2021	7.500	248,750		405,000
R2004956025	Hampton	GA		07/22/2021	3.000	302,752		336,392
A302701	Columbus	GA		10/31/2021	8.000	118,982		160,000
A918455	Sherman Oaks	CA		10/31/2021	8.500	846,304		1,450,000
A915771	West Hollywood	CA		10/31/2021	8.000	2,191,186		4,150,000
R2004956650	Newnan	GA		12/08/2021	4.150	245,451		275,788
A980159	Bellingham	WA		10/31/2021	8.000	256,500		390,000
P2009022053	FAIRFIELD	CA		08/17/2021	5.125	499,078		630,500
P2009020641	Friendswood	TX		04/09/2021	5.375	159,778		237,500
A430570	Sedalia	OH		10/31/2021	8.000	391,876	4,400	935,000
A630475	Kansas City	MO		10/31/2021	7.250	129,323		225,000
R2004956196	Marietta	GA		07/22/2021	3.000	239,459		266,066
P2009020324	RICHMOND	TX		01/14/2021	6.625	417,391		575,000
A270335	Hickory	NC		10/31/2021	9.000	8,163		210,000
A303186	Union City	GA		10/31/2021	7.000	78,200		125,000
R2004956109	Locust Grove	GA		07/22/2021	3.000	267,932		297,703
R2004956351	Stockbridge	GA		07/22/2021	3.000	188,343		209,270
A918835	Los Angeles	CA		11/22/2021	8.000	614,000		825,000
A916112	Los Angeles	CA		10/31/2021	9.000	340,000		720,000
A630493	Raytown	MO		10/31/2021	7.250	150,005		195,000
A270237	Fayetteville	NC		10/31/2021	8.000	68,572		170,000
A980139	Seattle	WA		10/31/2021	8.000	320,716	2,138	520,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A321027	Saint Petersburg	FL		10/31/2021	8.000	340,000		560,000
R2004956406	Jacksonville	FL		11/02/2021	3.000	246,320		278,515
R2004956404	Jacksonville	FL		11/02/2021	3.000	111,045		126,455
A430538	Toledo	OH		10/31/2021	8.000	348,955		1,925,006
R2004956635	Jacksonville	FL		11/02/2021	3.000	181,414		205,138
A270353	High Point	NC		10/31/2021	8.000	97,500		130,000
A430571	Whitehouse	OH		10/31/2021	9.500	183,600		260,000
P2009020648	Rancho Cucamonga	CA		04/09/2021	7.250	432,638		672,000
R2004956533	Jacksonville	FL		11/02/2021	3.000	145,116		164,549
R2004956023	Hampton	GA		07/22/2021	3.000	305,188		339,098
R2004955745	La Vergne	TN		07/22/2021	3.000	301,211		334,679
P2009021888	Woodhaven	NY		07/30/2021	5.500	439,958		640,000
A916258	Sylmar	CA		10/31/2021	8.500	615,000		895,000
A600261	Quincy	IL		10/31/2021	7.550	490,092		954,002
P2009022049	DENTON	MD		08/17/2021	6.375	147,985		214,000
A750580	Daisetta	TX		10/31/2021	8.950	65,000		90,000
A350132	Birmingham	AL		10/31/2021	8.000	483,750		820,000
A850352	Tucson	AZ		10/31/2021	7.000	295,000		480,000
A660065	Kansas City	KS		10/31/2021	8.000	112,500		150,001
R2004956540	Jacksonville	FL		11/02/2021	3.000	139,382		158,137
A918155	Los Angeles	CA		10/31/2021	8.000	1,187,500		4,000,000
P2009020524	HIGHLAND PARK	IL		02/02/2021	6.625	402,780		495,000
P4200109907	Wichita	KS		02/12/2021	8.375		3,497	456,000
A918484	San Diego	CA		10/31/2021	7.000	465,500	4,500	620,000
A170595	Summit	NJ		10/31/2021	8.750	343,458		525,000
R2004956534	Jacksonville	FL		11/02/2021	3.000	195,285		220,648
A380036	Jackson	MS		10/31/2021	7.750	121,576		185,000
A918770	Yorba Linda	CA		10/31/2021	8.500	1,037,603		1,850,000
P2009021346	New York	NY		05/28/2021	6.750	1,162,573		1,750,000
A880903	North Las Vegas	NV		10/31/2021	7.000	270,000		390,000
A9180620	Los Angeles	CA		10/31/2021	24.000	145,000		2,700,000
R2004955603	Waxahachie	TX		07/22/2021	3.000	251,066		278,963
R2004956145	Locust Grove	GA		07/22/2021	3.000	269,024		298,916
A918062	Los Angeles	CA		10/31/2021	8.500	548,691	43,887	2,700,000
A880877	Las Vegas	NV		10/31/2021	7.000	359,100		470,000
R2004956019	Hampton	GA		07/22/2021	3.000	302,380		335,978
R2004956506	Jacksonville	FL		11/02/2021	3.000	171,626		194,196
A880753	Las Vegas	NV		10/31/2021	7.000	316,080		420,000
R2004956562	Jacksonville	FL		11/02/2021	3.000	129,604		147,204
A916527	Los Angeles	CA		10/31/2021	8.500	1,348,249	31,482	2,400,000
A918587	Davis	CA		10/31/2021	7.250	606,950		935,000
R2004955956	Covington	GA		07/22/2021	3.000	153,731		170,813
P2009020622	Knoxville	MD		03/26/2021	5.750	256,612		460,000
A917702	Martinez	CA		10/31/2021	8.000	406,800		590,000
R2004956280	Morrow	GA		07/22/2021	3.000	228,531		253,924
A918439	Santa Clara	CA		10/31/2021	7.500	951,500		1,250,000
P2009021926	Naples	FL		07/30/2021	5.625	369,426		500,000
A918321	Vallejo	CA		10/31/2021	8.000	387,000		585,000
A303167	Temple	GA		10/31/2021	7.000	81,200		116,000
R2004956150	Locust Grove	GA		07/22/2021	3.000	270,605		300,673
R2004956670	Tampa	FL		12/23/2021	3.940	352,053		395,565
A913781	Inglewood	CA		10/31/2021	6.875	810,000		1,375,000
R2004956211	McDonough	GA		07/22/2021	3.000	280,308		311,454
R2004955700	Goodlettsville	TN		07/22/2021	3.000	419,513		466,126
A918825	Newport Beach	CA		11/22/2021	8.000	2,700,000		4,000,000
A750935	Copperas Cove	TX		10/31/2021	7.500	106,500		155,000
P2009021931	Allentown	NJ		07/30/2021	5.625	243,182		650,000
A918598	Vallejo	CA		10/31/2021	8.000	288,000		485,000
A918901	Los Angeles	CA		11/22/2021	7.500	1,561,487	30,512	3,650,000
R2004955919	Conyers	GA		07/22/2021	3.000	260,221		289,135
P2009020466	ORLANDO	FL		01/27/2021	6.750	621,758		925,000
R2004955675	Winston	GA		07/22/2021	3.000	319,031		281,607
R2004955968	Covington	GA		07/22/2021	3.000	289,826		322,029
P2009021342	Nyack	NY		05/28/2021	5.875	781,697		985,000
R2004955649	Fort Worth	TX		07/22/2021	3.000	247,595		275,106

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004955698	Goodlettsville	TN		07/22/2021	3.000	245,336		272,596
A630488	Kansas City	MO		10/31/2021	9.000	526,500		720,000
A321009	Jacksonville	FL		10/31/2021	8.250	101,500		160,000
A917459	Los Angeles	CA		10/31/2021	9.000	2,032,000		3,200,000
R2004956335	Snellville	GA		07/22/2021	3.000	233,707		259,675
R2004955490	Rockwall	TX		07/22/2021	3.000	297,337		330,375
A880900	Las Vegas	NV		10/31/2021	7.000	253,800		385,000
A210276	Richmond	VA		10/31/2021	7.500	60,000		80,000
R2004955734	La Vergne	TN		07/22/2021	3.000	302,157		335,731
P2009020492	ORLANDO	FL		01/27/2021	6.750	302,044		375,000
R2004955546	Fort Worth	TX		07/22/2021	3.000	227,037		252,264
R2004956496	Jacksonville	FL		11/02/2021	3.000	123,433		140,307
R2004956625	Jacksonville	FL		11/02/2021	3.000	166,612		188,586
R2004956360	Stone Mountain	GA		07/22/2021	3.000	218,385		242,651
P2009020594	Spring	TX		02/24/2021	5.375	1,178,063		1,525,000
R2004955759	La Vergne	TN		07/22/2021	3.000	334,482		371,647
R2004956384	Winston	GA		07/22/2021	3.000	253,446		281,607
R2004956547	Jacksonville	FL		11/02/2021	3.000	158,033		178,993
A270338	Hickory	NC		10/31/2021	9.000	8,667		210,000
R2004955896	Buford	GA		07/22/2021	3.000	296,668		329,632
A918784	San Clemente	CA		10/31/2021	7.000	1,258,500		2,500,000
R2004955815	Nashville	TN		07/22/2021	3.000	295,326		328,141
P2009021343	Irvine	CA		05/28/2021	5.500	1,993,296	2,200	2,900,000
A915198	Beverly Hills	CA		10/31/2021	8.000	2,675,580	5,000	5,500,000
A270387	Charlotte	NC		10/31/2021	7.000	256,000		320,000
A210282	Henrico	VA		10/31/2021	7.500	225,000		300,000
A915538	Redondo Beach	CA		10/31/2021	7.250	507,036	423	1,350,000
A918674	Los Angeles	CA		10/31/2021	8.000	1,275,000		1,700,000
A917470	La Jolla	CA		10/31/2021	9.000	3,108,179	82,481	5,600,000
R2004956138	Locust Grove	GA		07/22/2021	3.000	244,015		271,128
R2004956523	Jacksonville	FL		11/02/2021	3.000	97,066		110,823
A660067	De Soto	KS		10/31/2021	7.750	66,800		140,000
A303172	Atlanta	GA		10/31/2021	7.000	73,500		105,000
A800051	Arvada	CO		10/31/2021	7.000	476,850		685,000
A170775	East Orange	NJ		10/31/2021	7.500	178,000		485,000
A301520	Johns Creek	GA		10/31/2021	7.250	242,250		335,000
P2009021922	Huntington Station	NY		07/30/2021	4.875	381,210		515,000
A850296	Phoenix	AZ		10/31/2021	8.000	446,250		630,000
P2009020633	Lady Lake	FL		03/26/2021	4.250	595,447		772,000
A917943	Novato	CA		10/31/2021	8.000	627,500		850,000
P2009020090	Staten Island	NY		04/14/2021	5.625		420	637,000
P5210212021	Splendora	TX		04/09/2021	5.500	170,337		213,000
A880876	Las Vegas	NV		10/31/2021	7.000	315,000		410,000
A170630	Newark	NJ		10/31/2021	8.000	230,350		325,000
R2004956579	Jacksonville	FL		11/02/2021	3.000	179,991		203,547
A916029	Beverly Hills	CA		10/31/2021	10.000	9,714,163	36,787	26,000,000
P2009020330	CHATSWORTH	CA		01/14/2021	5.125	883,639		1,230,000
R2004956237	McDonough	GA		07/22/2021	3.000	205,151		227,946
A320890	Port Charlotte	FL		10/31/2021	9.000	468,750		625,000
R2004955681	Antioch	TN		07/22/2021	3.000	329,247		365,830
R2004955469	Desoto	TX		07/22/2021	3.000	227,501		252,779
P2009021869	Antioch	CA		07/30/2021	5.625	465,374		628,000
R2004955964	Covington	GA		07/22/2021	3.000	264,060		293,400
A915350	Sacramento	CA		10/31/2021	9.500	1,852,801		3,670,000
P2009023127	Philadelphia	PA		12/28/2021	4.500	260,672		335,000
R2004956041	Jonesboro	GA		07/22/2021	3.000	229,171		254,635
R2004956637	Madison	TN		12/08/2021	4.150	355,566		399,512
P2009021603	Oregon City	OR		06/29/2021	5.750	473,203		640,000
A918366	Concord	CA		10/31/2021	8.000	477,900		685,000
R2004956327	Snellville	GA		07/22/2021	3.000	245,277		272,531
P2009021578	Wellington	FL		06/29/2021	6.500	3,183,750		5,500,000
A917572	Thousand Oaks	CA		10/31/2021	8.500	1,293,704	73,420	2,100,000
A350125	Athens	AL		10/31/2021	8.500	48,086		120,000
R2004956264	McDonough	GA		07/22/2021	3.000	287,173		319,082
A915953	Santa Rosa	CA		10/31/2021	8.500	611,393	16,100	1,375,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004955694	Gallatin	TN		07/22/2021	3.000	265,470		294,967
P2009020512	CEDAR HILL	TX		02/09/2021	4.750	641,160		790,000
A918305	Big Bear City	CA		10/31/2021	7.500	495,000		660,000
R2004956471	Jacksonville	FL		11/02/2021	3.000	221,820		250,322
P2009022085	Philadelphia	PA		08/17/2021	5.875	243,302		402,000
A917256	San Gabriel	CA		10/31/2021	9.000	518,980	17,300	805,000
P2009023054	Beaverton	OR		12/28/2021	4.500	422,678		582,000
R2004955959	Covington	GA		07/22/2021	3.000	153,978		171,087
P2009020447	PRESCOTT VALLEY	AZ		01/14/2021	5.875	210,936		275,000
R2004956010	Hampton	GA		07/22/2021	3.000	202,541		225,046
P2009021606	Staten Island	NY		06/29/2021	5.625	459,098		620,000
R2004955868	Thompsons Station	TN		07/22/2021	3.000	389,200		432,445
P2009021607	Brooklyn	NY		06/29/2021	6.375	1,146,150		1,900,000
A917768	Los Alamitos	CA		10/31/2021	7.500	1,125,000		1,550,000
P2009020611	BLADENSBURG	MD		03/12/2021	7.875	252,281		325,000
R2004955853	Smyrna	TN		07/22/2021	3.000	308,395		342,662
R2004955497	Terrell	TX		07/22/2021	3.000	227,194		252,438
R2004956685	Crowley	TX		12/23/2021	3.880	281,989		316,842
P2009020397	Haines City	FL		01/29/2021	6.000	592,253		750,000
A980148	Everett	WA		10/31/2021	8.000	294,000		490,000
R2004956672	Cedar Hill	TX		12/23/2021	3.880	264,530		297,225
R2004955871	Whites Creek	TN		07/22/2021	3.000	261,629		290,699
A600253	Chicago	IL		10/31/2021	7.800	773,286		1,065,000
A918144	Berkeley	CA		10/31/2021	7.500	1,424,475		2,150,000
A918734	Pinole	CA		10/31/2021	8.750	563,500	6,000	835,000
P2009023103	Stamford	CT		12/28/2021	5.250	431,600		640,000
A630476	Sugar Creek	MO		10/31/2021	7.250	75,510		175,000
A980131	Seattle	WA		10/31/2021	8.000	722,500		1,100,000
R2004956458	Jacksonville	FL		11/02/2021	3.000	120,730		137,285
A917928	Cupertino	CA		10/31/2021	8.000	1,443,750		1,925,000
A916283	Venice	CA		10/31/2021	8.750	2,295,329	36,797	5,200,000
A370216	Nashville	TN		10/31/2021	8.500	218,631	16,000	435,000
R2004956100	Locust Grove	GA		07/22/2021	3.000	265,871		295,413
P2009021962	Fayetteville	AR		07/30/2021	4.625	215,738		327,000
P2009022065	Colonia	NJ		08/17/2021	5.500	630,638		800,000
A320865	Miami Beach	FL		10/31/2021	9.000	106,250		210,000
A750926	Anahuac	TX		10/31/2021	8.000	256,750		395,000
A880869	Las Vegas	NV		10/31/2021	7.000	950,000		1,850,000
A210145	Richmond	VA		10/31/2021	7.000	100,000		140,000
R2004956684	Huntersville	NC		12/23/2021	4.120	288,527		324,188
A918618	San Diego	CA		10/31/2021	7.000	760,000	15,500	1,125,000
R2004956314	Snellville	GA		07/22/2021	3.000	255,429		283,810
A918427	Los Angeles	CA		10/31/2021	8.500	960,000		1,450,000
R2004955516	Arlington	TX		07/22/2021	3.000	263,538		292,820
P2009021565	Woodside	NY		06/29/2021	5.750	777,564		999,000
A303104	Jenkinsburg	GA		10/31/2021	7.000	95,200		145,000
A320918	Tampa	FL		10/31/2021	9.000	270,000		400,000
P2009022116	Dixmont	ME		08/17/2021	5.875	191,997		242,000
R2004956057	Lawrenceville	GA		07/22/2021	3.000	329,598		366,220
R2004956415	Jacksonville	FL		11/02/2021	3.000	182,888		206,789
R2004955707	Hendersonville	TN		07/22/2021	3.000	394,903		438,782
P2009021570	Manhasset	NY		06/29/2021	5.750	1,375,283		2,446,222
A303127	Hampton	GA		10/31/2021	7.000	138,450		185,000
R2004956651	College Park	GA		12/08/2021	4.150	211,371		237,495
A916803	Valley Village	CA		10/31/2021	8.500	1,396,386	75,125	2,650,000
A918564	San Diego	CA		10/31/2021	8.000	810,000		1,275,000
R2004956050	Lawrenceville	GA		07/22/2021	3.000	337,110		374,567
R2004956259	McDonough	GA		07/22/2021	3.000	281,509		312,788
A320672	Miami	FL		10/31/2021	8.500	305,500		425,000
P2009020379	Northport	NY		01/29/2021	6.125	528,578		670,000
A850340	Tucson	AZ		10/31/2021	7.000	195,210		340,000
A918359	La Mesa	CA		10/31/2021	7.500	535,500		770,000
A500030	Des Moines	IA		10/31/2021	9.000	123,250		180,000
A430545	Cleveland Heights	OH		10/31/2021	8.500	184,000		260,000
R2004955981	Decatur	GA		07/22/2021	3.000	218,646		242,941

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A918597	Spring Valley	CA		10/31/2021	7.000	486,000	34,000	650,000
P2009021880	San Antonio	TX		07/30/2021	6.125	161,197		254,000
A918065	Rosamond	CA		10/31/2021	8.000	232,500		310,000
A918812	Sacramento	CA		10/31/2021	7.500	215,850		305,000
R2004955699	Goodlettsville	TN		07/22/2021	3.000	319,032		354,481
A730075	Oklahoma City	OK		10/31/2021	8.000	128,000		160,000
P2009020392	Salem	OR		01/29/2021	5.625	438,992		700,000
R2004955858	Spring Hill	TN		07/22/2021	3.000	292,642		325,158
A210279	Henrico	VA		10/31/2021	7.500	267,750		360,000
A830001	Meridian	ID		10/31/2021	8.000	540,000		720,000
A916781	Inglewood	CA		10/31/2021	8.000	517,500		715,000
R2004956396	Jacksonville	FL		11/02/2021	3.000	121,306		137,928
A290089	Clinton	SC		11/22/2021	7.000	100,500		165,000
A915064	Buena Park	CA		10/31/2021	8.000	442,500		605,000
R2004956069	Lilburn	GA		07/22/2021	3.000	257,339		285,933
P2009021419	El Monte	CA		05/28/2021	6.375	569,500		870,000
A9132610	Los Angeles	CA		10/31/2021	10.000	546,423		1,800,000
R2004955653	Dallas	TX		07/22/2021	3.000	229,741		255,268
A918017	Menlo Park	CA		10/31/2021	8.000	2,098,023	22,176	4,000,000
P2009021609	Brooklyn	NY		06/29/2021	5.625	317,349		830,000
A980146	Oak Harbor	WA		10/31/2021	8.000	180,000		385,000
A430469	Boardman	OH		10/31/2021	7.000	44,910		65,000
R2004956271	McDonough	GA		07/22/2021	3.000	270,648		300,721
P2009023109	Port Jefferson Station	NY		12/28/2021	4.625	373,500		455,000
A210285	Portsmouth	VA		10/31/2021	8.500	90,900		150,000
A918906	Oceanside	CA		10/31/2021	7.000	490,000	22,250	715,000
A270270	High Point	NC		10/31/2021	8.000	71,250		95,000
P2009020549	HUMBLE	TX		02/24/2021	6.875	174,953		200,000
P2009023093	Centereach	NY		12/28/2021	4.875	228,250		415,000
A800060	Denver	CO		10/31/2021	8.000	518,266	234	710,000
A321021	Tampa	FL		10/31/2021	8.500	372,600		585,000
A917273	San Diego	CA		10/31/2021	8.000	606,600		1,110,000
A916255	Los Angeles	CA		10/31/2021	8.500	787,500		1,200,000
A380052	Jackson	MS		10/31/2021	7.750	101,250		135,000
A918687	Altadena	CA		10/31/2021	7.000	634,500		820,000
R2004955666	Antioch	TN		07/22/2021	3.000	279,107		310,119
A916971	Los Angeles	CA		10/31/2021	8.500	2,771,388	264,993	5,000,000
R2004955974	Dallas	GA		07/22/2021	3.000	291,243		323,604
A320371	Fort Lauderdale	FL		10/31/2021	7.800	92,064		127,000
P2009021913	Dover	NH		07/30/2021	4.750	189,847		341,000
R2004956230	McDonough	GA		07/22/2021	3.000	208,917		232,131
R2004955704	Hendersonville	TN		07/22/2021	3.000	311,194		345,772
A210217	Richmond	VA		10/31/2021	8.000	529,875		720,000
R2004956278	McDonough	GA		07/22/2021	3.000	260,575		289,528
R2004956152	Locust Grove	GA		07/22/2021	3.000	274,886		305,429
P2009020366	Miami	FL		01/29/2021	6.125	241,967		323,000
A303192	Bremen	GA		11/22/2021	7.000	37,100		53,000
A880887	Henderson	NV		10/31/2021	7.000	357,544		450,000
A321031	Saint Petersburg	FL		11/22/2021	8.000	151,250	19,500	265,000
R2004956530	Jacksonville	FL		11/02/2021	3.000	181,610		205,360
P2009020580	Bridgeton	NJ		03/12/2021	7.250	154,875		200,000
R2004956606	Jacksonville	FL		11/02/2021	3.000	105,215		119,932
R2004955595	Arlington	TX		07/22/2021	3.000	303,747		337,497
P2009020639	Riverside	CA		03/26/2021	5.125	947,600		1,150,000
P2001802485	Wadsworth	OH		01/15/2021	5.875		764	150,000
A918385	San Diego	CA		10/31/2021	7.000	671,200		1,500,000
P2009021389	Flushing	NY		05/28/2021	6.125	413,161		600,000
P2009021883	NEW YORK	NY		07/30/2021	5.875	484,973		765,000
P2009021594	Colts Neck	NJ		06/29/2021	5.625	740,481		1,255,000
P2009020599	St Pete Beach	FL		03/26/2021	4.750	1,982,400		2,483,300
R2004955850	Smyrna	TN		07/22/2021	3.000	348,968		387,743
A350166	Montgomery	AL		10/31/2021	7.250	135,000		180,000
A918052	Pasadena	CA		10/31/2021	8.000	358,500		1,000,000
A918546	Porterville	CA		10/31/2021	8.000	157,500		210,000
P2009020336	Hemet	CA		01/14/2021	6.750	274,556		354,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009021870	Highland Falls	NY		07/30/2021	5.500	202,609		300,000
A980119	Seattle	WA		10/31/2021	8.000	679,875		1,290,000
R2004955593	Rowlett	TX		07/22/2021	3.000	245,133		272,370
A150205	Allentown	PA		10/31/2021	10.000	68,920		500,000
A170747	South Bound Brook	NJ		10/31/2021	8.000	180,000		325,000
A918495	Benicia	CA		10/31/2021	8.000	675,000		1,000,000
R2004956624	Jacksonville	FL		11/02/2021	3.000	152,872		173,222
A430645	Westlake	OH		11/22/2021	8.500	350,216		620,000
A430622	Shaker Heights	OH		10/31/2021	8.000	89,820		240,000
P2009020449	WASHINGTON	DC		01/14/2021	7.500	372,323		495,000
R2004956251	McDonough	GA		07/22/2021	3.000	281,467		312,742
A916684	Los Angeles	CA		10/31/2021	8.500	2,376,140	257,000	6,700,000
A850309	Tucson	AZ		10/31/2021	7.750	98,750		205,000
A380047	Jackson	MS		10/31/2021	7.750	64,500		120,000
R2004955472	Burleson	TX		07/22/2021	3.000	262,511		291,679
P2009022088	Parkland	FL		08/17/2021	5.875	1,059,978		1,430,000
R2004956146	Locust Grove	GA		07/22/2021	3.000	277,918		308,798
A918487	Cameron Park	CA		10/31/2021	7.250	481,900		780,000
A830004	Coeur D'Alene	ID		10/31/2021	8.000	346,500		435,000
P2009020495	Apple Valley	CA		02/09/2021	6.875	349,325		399,000
P2009020401	Brooklyn	NY		01/29/2021	5.750	846,445		1,350,000
A918193	Anaheim	CA		10/31/2021	8.500	727,500		970,000
P2009021418	Palos Heights	IL		05/28/2021	6.000	715,035		905,000
A480416	Inkster	MI		10/31/2021	8.500	288,530		395,000
R2004956359	Stockbridge	GA		07/22/2021	3.000	237,445		263,828
P2009021372	Manhasset	NY		05/28/2021	5.625	635,446		1,145,000
R2004956151	Locust Grove	GA		07/22/2021	3.000	259,894		288,772
P2009021377	Brooklyn	NY		05/28/2021	5.500	711,645		960,000
A270440	Winston Salem	NC		11/22/2021	7.000	240,000		300,000
A918068	Sacramento	CA		10/31/2021	8.500	728,665	5,094	1,250,000
A917551	Rancho Murieta	CA		10/31/2021	7.500	324,000		480,000
A880668	Henderson	NV		10/31/2021	7.500	652,500		875,000
A303149	Kennesaw	GA		10/31/2021	7.000	143,650		335,000
A918534	Los Angeles	CA		10/31/2021	8.750	531,000		750,000
R2004955889	Austell	GA		07/22/2021	3.000	215,671		239,635
R2004955997	Ellenwood	GA		07/22/2021	3.000	240,915		267,684
R2004956412	Jacksonville	FL		11/02/2021	3.000	151,270		171,434
A918797	San Diego	CA		10/31/2021	7.500	465,862		640,000
P2009021900	Little Ferry	NJ		07/30/2021	6.000	326,459		480,000
R2004955805	Murfreesboro	TN		07/22/2021	3.000	316,679		351,866
A880312	Las Vegas	NV		10/31/2021	8.000	86,700		105,000
R2004956445	Jacksonville	FL		11/02/2021	3.000	187,160		211,565
P2009022133	Belle Mead	NJ		08/17/2021	5.750	555,141		770,000
R2004956131	Locust Grove	GA		07/22/2021	3.000	232,738		258,598
A916842	Santa Clarita	CA		10/31/2021	9.000	277,500		1,525,000
R2004955786	Murfreesboro	TN		07/22/2021	3.000	306,052		340,058
A170793	Phillipsburg	NJ		10/31/2021	7.500	198,000		270,000
A918955	Richmond	CA		11/22/2021	8.000	606,286		825,000
R2004956305	Riverdale	GA		07/22/2021	3.000	250,784		278,649
R2004955977	Decatur	GA		07/22/2021	3.000	213,905		237,673
R2004955879	Atlanta	GA		07/22/2021	3.000	243,730		270,812
A320843	Fernandina Beach	FL		10/31/2021	8.500	171,000		325,000
P2009020649	Summerville	SC		04/09/2021	6.375	298,080		370,000
R2004955937	Covington	GA		07/22/2021	3.000	230,914		256,572
P2009023118	Brooklyn	NY		12/28/2021	4.500	603,047		835,000
A918115	Los Angeles	CA		10/31/2021	8.500	341,000		1,150,000
R2004956301	Rex	GA		07/22/2021	3.000	215,066		238,963
A918110	Greenbrae	CA		10/31/2021	8.000	1,387,500		1,850,000
P2009020424	Parrish	FL		01/29/2021	5.875	221,045		300,000
A430560	Akron	OH		10/31/2021	8.500	116,250		155,000
A320955	Jacksonville	FL		10/31/2021	8.000	161,250		215,000
R2004956674	Atlanta	GA		12/23/2021	4.150	302,551		339,945
R2004956367	Stone Mountain	GA		07/22/2021	3.000	238,773		265,304
R2004955867	Spring Hill	TN		07/22/2021	3.000	271,660		301,845
A210288	Richmond	VA		10/31/2021	7.500	231,000		320,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004955760	La Vergne	TN		07/22/2021	3.000	325,569		361,744
A918830	San Diego	CA		10/31/2021	7.500	797,152	88,900	1,123,000
R2004956464	Jacksonville	FL		11/02/2021	3.000	118,517		134,810
R2004956229	McDonough	GA		07/22/2021	3.000	284,034		315,594
A302143	Stone Mountain	GA		10/31/2021	7.250	120,488		215,000
R2004955953	Covington	GA		07/22/2021	3.000	179,249		199,166
A303148	Cartersville	GA		10/31/2021	7.000	178,500		275,000
P2009023119	Secaucus	NJ		12/28/2021	4.750	533,016		685,000
R2004955881	Atlanta	GA		07/22/2021	3.000	195,049		216,722
A918681	Lemoore	CA		10/31/2021	8.750	130,500		300,000
R2004955921	Conyers	GA		07/22/2021	3.000	300,256		333,618
A918737	Sacramento	CA		10/31/2021	8.500	339,000		465,000
A918787	Truckee	CA		10/31/2021	8.500	481,388		825,000
R2004955465	Carrollton	TX		07/22/2021	3.000	320,832		356,480
A918003	Los Angeles	CA		10/31/2021	7.000	4,047,548	20,729	9,700,000
R2004956489	Jacksonville	FL		11/02/2021	3.000	161,396		182,757
P2009020370	Lake Worth	FL		01/29/2021	6.000	374,695		475,000
P2009021610	Irvington	NJ		06/29/2021	5.625	145,981		230,000
A270333	Burlington	NC		10/31/2021	8.000	90,400		113,000
R2004956273	McDonough	GA		07/22/2021	3.000	232,050		257,834
A480421	Inkster	MI		10/31/2021	8.500	268,378		392,500
A918501	Pacoima	CA		10/31/2021	8.000	445,000		920,000
A660092	Roeland Park	KS		10/31/2021	7.000	142,200		255,000
P2009020472	HUTTO	TX		02/09/2021	7.250	264,915		348,000
P4191008248	Bonita	CA		04/14/2021	4.990		2,341	986,000
A730064	Moore	OK		10/31/2021	7.500	99,900		140,000
A270402	High Point	NC		10/31/2021	8.000	164,250		219,000
R2004955912	Conyers	GA		07/22/2021	3.000	173,908		193,232
A918434	Lodi	CA		10/31/2021	8.000	76,500		180,000
R2004955794	Murfreesboro	TN		07/22/2021	3.000	259,058		287,843
A918517	San Diego	CA		10/31/2021	7.000	875,000	23,000	1,500,000
R2004955479	Terrell	TX		07/22/2021	3.000	229,452		254,947
P2009021585	Georgetown	TX		06/29/2021	5.750	545,088		687,000
R2004956078	Lithonia	GA		07/22/2021	3.000	241,406		268,229
P2009020577	BOERNE	TX		02/24/2021	7.750	718,742		1,850,000
P2009022103	Woodburn	OR		08/17/2021	5.625	451,650		610,000
R2004956323	Snellville	GA		07/22/2021	3.000	259,062		287,847
A303152	Bonaire	GA		10/31/2021	7.000	107,100		225,000
R2004955680	Antioch	TN		07/22/2021	3.000	362,547		402,830
A918566	Los Angeles	CA		10/31/2021	7.500	364,500		535,000
R2004955483	Burleson	TX		07/22/2021	3.000	261,374		290,416
R2004955549	Mansfield	TX		07/22/2021	3.000	259,359		288,177
P2009023082	Encino	CA		12/28/2021	5.000	1,233,328		1,600,000
A302827	Jonesboro	GA		10/31/2021	8.500	56,250		75,000
P2009021394	New York	NY		05/28/2021	5.875	554,827		725,000
R2004955561	Rockwall	TX		07/22/2021	3.000	268,831		298,702
A912832	Los Gatos	CA		10/31/2021	10.000	1,970,455		3,800,000
R2004956486	Jacksonville	FL		11/02/2021	3.000	204,853		231,350
P2009020479	ROSELLE	IL		01/27/2021	7.125	193,610		272,000
P2009022034	Gresham	OR		08/17/2021	5.625	337,579		426,000
A918547	Chula Vista	CA		10/31/2021	7.000	525,000		720,000
R2004956194	Marietta	GA		07/22/2021	3.000	350,894		389,883
A915949	Pacific Palisades	CA		10/31/2021	7.250	3,814,820	191,487	7,000,000
R2004956013	Hampton	GA		07/22/2021	3.000	304,308		338,120
A210166	Richmond	VA		10/31/2021	7.000	153,750		205,000
A430551	Cleveland Heights	OH		10/31/2021	8.500	149,000		220,000
R2004956153	Locust Grove	GA		07/22/2021	3.000	266,957		296,619
A918810	Winnetka	CA		11/22/2021	8.000	917,401		3,100,000
A918364	Los Angeles	CA		10/31/2021	8.000	842,540		2,550,000
P2009023094	Staten Island	NY		12/28/2021	4.750	544,584		700,000
A370182	Cleveland	TN		10/31/2021	7.500	172,100		230,000
P2009020539	FREDERICK	MD		02/02/2021	6.750	253,998		291,000
R2004956188	Hampton	GA		07/22/2021	3.000	214,329		238,144
A210287	Richmond	VA		10/31/2021	8.000	241,040		850,000
R2004955972	Dacula	GA		07/22/2021	3.000	310,253		344,726

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004955662	Dallas	TX		07/22/2021	3.000	258,615		287,351
R2004956330	Snellville	GA		07/22/2021	3.000	209,582		232,869
P2009022084	Torrance	CA		08/17/2021	6.375	424,000		1,035,000
R2004956615	Jacksonville	FL		11/02/2021	3.000	236,913		267,196
P2009021376	Middle Village	NY		05/28/2021	5.750	615,634		780,000
A350177	Leeds	AL		10/31/2021	8.000	125,884	839	200,000
R2004956295	Powder Springs	GA		07/22/2021	3.000	311,808		346,454
A918491	Oceanside	CA		10/31/2021	7.000	1,000,000		1,450,000
A430626	Painesville	OH		10/31/2021	8.000	275,974		380,000
R2004956663	Wesley Chapel	FL		12/08/2021	3.940	347,140		390,045
R2004955528	Dallas	TX		07/22/2021	3.000	265,764		295,294
A460079	New Chicago	IN		10/31/2021	7.800	154,650		215,000
P2009021909	Las Vegas	NV		07/30/2021	5.625	311,997		450,000
A370227	Memphis	TN		11/22/2021	8.000	157,120		245,000
A918841	Imperial Beach	CA		10/31/2021	7.000	585,000		875,000
A918150	Sacramento	CA		10/31/2021	7.750	344,000		430,000
R2004956694	Lithonia	GA		12/23/2021	4.150	300,409		337,538
R2004956435	Jacksonville	FL		11/02/2021	3.000	88,575		101,329
A270395	Charlotte	NC		10/31/2021	7.000	320,000		400,000
A880464	Las Vegas	NV		10/31/2021	9.750	830,761		1,370,000
A916247	West Hollywood	CA		10/31/2021	8.750	4,329,475		5,830,000
A170705	Somerville	NJ		10/31/2021	8.000	238,500		340,000
P2009021872	North Caldwell	NJ		07/30/2021	6.000	1,168,754		1,700,000
R2004955772	Mt. Juliet	TN		07/22/2021	3.000	333,543		370,604
R2004955795	Murfreesboro	TN		07/22/2021	3.000	310,198		344,665
A917645	Dana Point	CA		10/31/2021	8.500	2,100,000		2,800,000
P2009020391	Shutesbury	MA		01/29/2021	5.750	249,512		395,000
A850343	Tucson	AZ		10/31/2021	7.000	163,250		275,000
R2004956296	Powder Springs	GA		07/22/2021	3.000	244,976		272,196
R2004956159	Locust Grove	GA		07/22/2021	3.000	269,620		299,578
R2004956101	Locust Grove	GA		07/22/2021	3.000	270,108		300,120
A916081	Los Angeles	CA		10/31/2021	11.000	474,500		950,000
A320851	Sarasota	FL		10/31/2021	9.000	305,150		500,000
P2009020604	HAMPTON	VA		03/12/2021	5.500	291,456		352,000
R2004955971	Dacula	GA		07/22/2021	3.000	283,774		315,305
P2009021781	Ladson	SC		07/15/2021	4.625	197,925		300,000
P2009021923	Bronx	NY		07/30/2021	6.000	317,625		650,000
R2004956032	Hampton	GA		07/22/2021	3.000	304,820		338,689
R2004955993	Douglasville	GA		07/22/2021	3.000	198,961		221,068
R2004956240	McDonough	GA		07/22/2021	3.000	323,815		359,795
R2004956189	Mableton	GA		07/22/2021	3.000	355,734		395,260
A600165	Lansing	IL		10/31/2021	7.775	417,189		770,000
P2009020517	DETROIT	MI		02/02/2021	6.875	525,300		600,000
A430556	Columbus	OH		10/31/2021	10.000	204,616		310,000
A430634	Willard	OH		10/31/2021	9.000	519,001		990,007
A320888	Saint Petersburg	FL		10/31/2021	7.500	400,650		635,000
P2009021588	Dix Hills	NY		06/29/2021	5.500	594,984		760,000
R2004956103	Locust Grove	GA		07/22/2021	3.000	265,712		295,236
A170766	Phillipsburg Town	NJ		10/31/2021	7.500	166,500		225,000
R2004956600	Jacksonville	FL		11/02/2021	3.000	163,343		184,931
P2009020356	New York	NY		01/29/2021	6.000	494,362		875,000
A830007	Mullan	ID		10/31/2021	8.000	130,817		285,000
A918371	Los Angeles	CA		10/31/2021	8.000	520,000	20,000	1,150,000
P2009020579	MAGNA	UT		02/24/2021	5.990	216,469		284,000
R2004955846	Smyrna	TN		07/22/2021	3.000	372,034		413,372
R2004956598	Jacksonville	FL		11/02/2021	3.000	172,827		195,535
A320963	Jacksonville	FL		10/31/2021	7.500	86,250		115,000
R2004956087	Lithonia	GA		07/22/2021	3.000	210,912		234,347
R2004956255	McDonough	GA		07/22/2021	3.000	298,838		332,043
R2004956377	Union City	GA		07/22/2021	3.000	194,334		215,927
A880902	Las Vegas	NV		11/22/2021	8.000	156,150		240,000
A303139	Griffin	GA		10/31/2021	7.000	128,300		190,000
R2004956652	Cypress	TX		12/08/2021	3.920	254,001		285,394
A870025	Albuquerque	NM		11/22/2021	8.750	119,970		200,000
P2009021873	Malba	NY		07/30/2021	5.500	1,339,319		2,200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A880822	Las Vegas	NV		10/31/2021	7.000	385,200		485,000
P2009021618	Brandon	FL		06/29/2021	5.500	190,342		240,000
P2009021407	New Hampton	NY		05/28/2021	6.000	317,528		485,000
A917710	Twin Peaks	CA		10/31/2021	8.500	318,750		425,002
P2009021334	Orlando	FL		05/28/2021	6.000	116,406		262,000
R2004956390	Fort Worth	TX		11/02/2021	3.880	277,245		311,511
P2009021875	Orlando	FL		07/30/2021	5.375	186,448		306,000
A430515	Cleveland Heights	OH		10/31/2021	9.000	130,900		175,000
A918094	Santa Clarita	CA		10/31/2021	9.000	2,833,876	21,254	11,850,000
P2009020646	VICTORVILLE	CA		03/26/2021	5.625	141,440		190,000
A880918	Las Vegas	NV		11/22/2021	7.000	413,948		520,000
R2004956136	Locust Grove	GA		07/22/2021	3.000	242,799		269,777
R2004956221	McDonough	GA		07/22/2021	3.000	216,619		240,688
A917817	San Rafael	CA		10/31/2021	8.000	549,300		800,000
R2004956316	Snellville	GA		07/22/2021	3.000	268,152		297,947
A321026	Clearwater	FL		10/31/2021	7.500	287,500		450,000
A303112	Monticello	GA		10/31/2021	7.000	106,700		185,000
P2009022132	University Place	WA		08/17/2021	5.750	757,636		960,000
A270388	Greensboro	NC		10/31/2021	8.000	93,750		125,000
R2004956120	Locust Grove	GA		07/22/2021	3.000	279,584		310,649
A917935	San Diego	CA		10/31/2021	7.500	1,953,609		2,500,000
R2004955646	Fort Worth	TX		07/22/2021	3.000	248,058		275,621
A150216	Allentown	PA		10/31/2021	8.000	260,000		325,000
A150219	Pottstown	PA		11/22/2021	8.000	103,032		155,000
R2004955820	Nashville	TN		07/22/2021	3.000	293,791		326,435
A918444	Los Angeles	CA		10/31/2021	8.500	775,925		2,700,000
R2004956586	Jacksonville	FL		11/02/2021	3.000	153,575		174,008
A918782	Hawthorne	CA		10/31/2021	7.500	653,850		850,000
R2004956004	Fairburn	GA		07/22/2021	3.000	265,010		294,456
A430649	Chillicothe	OH		10/31/2021	9.000	152,910		230,000
R2004955676	Antioch	TN		07/22/2021	3.000	331,936		368,818
A210295	Richmond	VA		10/31/2021	8.000	296,385		840,001
A918493	Cameron Park	CA		10/31/2021	7.250	389,421		620,000
R2004955838	Old Hickory	TN		07/22/2021	3.000	310,829		345,366
A630419	Independence	MO		10/31/2021	7.750	44,700		110,000
P2009021920	McKinney	TX		07/30/2021	5.500	237,906		322,000
A916415	Oxnard	CA		10/31/2021	9.000	1,462,466	55,500	2,500,000
R2004956437	Jacksonville	FL		11/02/2021	3.000	162,817		184,346
A917796	Tarzana	CA		10/31/2021	8.750	2,317,500		3,250,000
A918525	Oakland	CA		10/31/2021	8.250	1,039,500	130,000	2,100,000
A980150	Spokane	WA		10/31/2021	8.000	318,750		425,000
R2004956011	Hampton	GA		07/22/2021	3.000	199,649		221,833
A918163	Walnut Creek	CA		10/31/2021	8.000	913,700		1,450,000
A600452	Wilmette	IL		10/31/2021	8.000	431,250		575,000
R2004955655	Dallas	TX		07/22/2021	3.000	194,709		216,344
A730070	Tulsa	OK		10/31/2021	8.000	90,000		120,000
R2004956616	Jacksonville	FL		11/02/2021	3.000	163,262		184,840
R2004955504	Mesquite	TX		07/22/2021	3.000	250,290		278,101
A321048	Bradenton	FL		11/22/2021	7.500	290,250		475,000
A917496	Sylmar	CA		10/31/2021	9.000	193,011		800,000
A303197	Atlanta	GA		11/22/2021	7.000	100,300		165,000
A320960	Miami	FL		10/31/2021	9.000	254,150		355,000
A170764	Middlesex	NJ		10/31/2021	8.000	270,000		440,000
A918762	San Diego	CA		10/31/2021	7.000	725,000		1,500,000
A980141	Kirkland	WA		10/31/2021	8.000	1,234,171	47,099	3,900,000
A660069	Kansas City	KS		10/31/2021	7.750	78,000		155,000
R2004956421	Jacksonville	FL		11/02/2021	3.000	102,633		117,048
R2004956311	Riverdale	GA		07/22/2021	3.000	210,374		233,749
A320924	Poinciana	FL		10/31/2021	8.500	1,141,198		1,895,000
A270297	Statesville	NC		10/31/2021	9.000	81,717		260,000
R2004956340	Conyers	GA		07/22/2021	3.000	237,845		273,455
A321022	Largo	FL		10/31/2021	8.500	634,755	126,745	1,050,000
P2009021326	Boca Raton	FL		05/28/2021	5.875	539,508		2,150,000
A320952	Melbourne	FL		10/31/2021	8.250	103,500		175,000
R2004955975	Dallas	GA		07/22/2021	3.000	292,167		324,630

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A210155	Richmond	VA		10/31/2021	7.000	262,500		350,000
R2004955897	College Park	GA		07/22/2021	3.000	234,233		260,259
A170746	Middlesex	NJ		10/31/2021	8.000	283,500		410,000
P2009020416	New Hyde Park	NY		01/29/2021	6.250	711,209		965,000
R2004956551	Jacksonville	FL		11/02/2021	3.000	127,584		144,945
A916585	Sacramento	CA		10/31/2021	8.000	202,500		290,000
P2009020382	Bayonne	NJ		01/29/2021	6.375	489,664		650,000
R2004956293	Powder Springs	GA		07/22/2021	3.000	298,770		331,967
P2009020540	LA QUINTA	CA		02/09/2021	6.750	804,378		927,000
A430632	Mansfield	OH		10/31/2021	9.000	143,173		200,000
R2004955612	Forest Hill	TX		07/22/2021	3.000	198,274		220,305
R2004955658	Dallas	TX		07/22/2021	3.000	187,599		208,444
A918959	Los Angeles	CA		11/22/2021	8.000	630,000		1,075,000
A918286	Westminster	CA		10/31/2021	9.000	2,936,250	50,000	4,925,000
R2004955949	Covington	GA		07/22/2021	3.000	201,825		224,250
P2009021965	Moncks Corner	SC		07/30/2021	4.625	204,523		310,000
R2004955529	Mesquite	TX		07/22/2021	3.000	296,430		329,367
A915927	Van Nuys	CA		10/31/2021	9.500	1,959,476		4,250,000
A350187	Montgomery	AL		10/31/2021	7.250	93,185		210,000
P2009021580	Yorktown Heights	NY		06/29/2021	5.500	523,586		660,000
A917889	Thousand Oaks	CA		10/31/2021	7.500	598,500		840,000
R2004956575	Jacksonville	FL		11/02/2021	3.000	169,124		191,395
R2004956336	Snellville	GA		07/22/2021	3.000	248,320		275,912
R2004956097	Lithonia	GA		07/22/2021	3.000	244,267		271,408
P2009020498	LEHIGH ACRES	FL		02/02/2021	7.250	142,913		185,000
A917600	Van Nuys	CA		10/31/2021	8.500	389,630		900,000
A980144	Yacolt	WA		10/31/2021	8.000	204,300		355,000
A917751	San Anselmo	CA		10/31/2021	8.500	1,280,000		2,000,000
A918175	Vallejo	CA		10/31/2021	8.000	382,500		510,000
R2004956318	Snellville	GA		07/22/2021	3.000	262,342		291,492
A270445	Burlington	NC		10/31/2021	8.000	112,000		140,000
A916478	Venice	CA		10/31/2021	8.750	3,063,890	66,360	5,450,000
R2004956513	Jacksonville	FL		11/02/2021	3.000	114,384		130,188
A430616	Plymouth	OH		10/31/2021	8.000	909,000		1,490,001
R2004956045	Jonesboro	GA		07/22/2021	3.000	216,035		240,039
A170768	Fords	NJ		10/31/2021	7.500	229,500		320,000
P2009022041	Oregon City	OR		08/17/2021	5.625	614,140		775,000
R2004956002	Fairburn	GA		07/22/2021	3.000	271,440		301,601
A370222	Andersonville	TN		11/22/2021	7.500	65,700		140,000
A430567	Columbus	OH		10/31/2021	8.000	153,920		210,000
P2009021357	Whitestone	NY		05/28/2021	5.500	836,521		1,325,000
A210228	Locust Grove	VA		10/31/2021	9.000	414,601		600,000
A917761	Fremont	CA		10/31/2021	7.500	630,000		1,010,000
P2009021414	Surfside	FL		05/28/2021	6.000	1,747,863		2,200,000
R2004956261	McDonough	GA		07/22/2021	3.000	288,213		320,237
R2004955578	Ft Worth	TX		07/22/2021	3.000	255,536		283,929
R2004956461	Jacksonville	FL		11/02/2021	3.000	109,679		124,927
A303047	Rockmart	GA		10/31/2021	7.000	48,250		90,000
P2009020378	Beaufort	SC		01/29/2021	5.250	233,672		389,000
A600344	Chicago	IL		10/31/2021	8.990	57,168		100,000
A917985	Los Angeles	CA		10/31/2021	8.000	1,350,000		1,800,000
P2009021381	Dacula	GA		05/28/2021	6.125	154,935		226,000
A630383	Kansas City	MO		10/31/2021	9.000	116,250		155,000
R2004955703	Goodlettsville	TN		07/22/2021	3.000	306,300		340,334
A270392	Charlotte	NC		10/31/2021	7.000	207,000		260,000
R2004956649	Cypress	TX		12/08/2021	3.920	219,775		246,938
A918402	Los Angeles	CA		10/31/2021	8.000	1,561,732	9,760	4,250,000
A370199	Memphis	TN		10/31/2021	8.000	150,000		200,000
R2004956056	Lawrenceville	GA		07/22/2021	3.000	336,290		373,656
P2009023090	Buffalo	NY		12/28/2021	5.500	136,950		180,000
R2004956595	Jacksonville	FL		11/02/2021	3.000	162,854		184,384
R2004956382	Villa Rica	GA		07/22/2021	3.000	246,879		274,311
P2009021886	Honolulu	HI		07/30/2021	5.875	423,068		1,325,000
P2009021964	Fayetteville	AR		07/30/2021	4.625	211,714		347,000
A630435	Kansas City	MO		10/31/2021	7.250	412,500		550,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A630424	Kansas City	MO		10/31/2021	7.750	94,634		168,000
A918213	Garden Grove	CA		10/31/2021	8.500	686,000		1,175,000
P2009021406	Santa Ana	CA		05/28/2021	5.750	368,057		700,000
P2009021374	Happy Valley	OR		05/28/2021	5.625	363,740		575,000
A303110	Decatur	GA		10/31/2021	7.000	115,500		165,000
A918637	Rio Linda	CA		10/31/2021	8.500	288,000		410,000
R2004956459	Jacksonville	FL		11/02/2021	3.000	171,122		193,632
A303179	Douglasville	GA		11/22/2021	7.000	108,800		240,000
R2004955468	Mesquite	TX		07/22/2021	3.000	193,248		214,720
P2009022115	Miami	FL		08/17/2021	5.750	370,223		870,000
A880892	North Las Vegas	NV		10/31/2021	7.000	248,000		310,000
P2009020360	Villa Park	IL		01/29/2021	6.625	101,010		160,000
A980124	Kirkland	WA		10/31/2021	8.000	1,312,500		1,750,000
A917727	Los Angeles	CA		10/31/2021	8.500	1,688,400		3,600,000
R2004955520	Dallas	TX		07/22/2021	3.000	220,744		245,272
R2004955624	Arlington	TX		07/22/2021	3.000	258,208		286,898
A850370	Phoenix	AZ		10/31/2021	8.000	963,001		1,290,001
A350145	Birmingham	AL		10/31/2021	7.750	41,100		90,000
P2009020564	WEST LINN	OR		02/24/2021	5.875	613,500		900,000
A918344	San Diego	CA		10/31/2021	7.500	990,350		1,300,000
A210231	Richmond	VA		10/31/2021	8.250	199,290		300,000
A270357	High Point	NC		10/31/2021	8.000	82,500		110,000
A918903	Lancaster	CA		10/31/2021	8.250	225,000		350,000
A880764	Las Vegas	NV		10/31/2021	8.500	150,750		210,000
A430579	Shaker Heights	OH		10/31/2021	8.000	298,250		625,000
A850351	Tucson	AZ		10/31/2021	7.000	158,750		285,000
A918300	San Leandro	CA		10/31/2021	7.500	645,000		950,000
R2004955629	Arlington	TX		07/22/2021	3.000	275,144		305,716
A700044	New Orleans	LA		10/31/2021	8.000	169,863		275,000
R2004956593	Jacksonville	FL		11/02/2021	3.000	201,210		227,273
R2004956142	Locust Grove	GA		07/22/2021	3.000	257,584		286,205
A918979	Spring Valley	CA		11/22/2021	7.000	450,000		730,000
R2004955781	Murfreesboro	TN		07/22/2021	3.000	285,024		316,694
R2004956394	Jacksonville	FL		11/02/2021	3.000	163,978		185,644
R2004955910	Conyers	GA		07/22/2021	3.000	218,514		242,794
R2004956507	Jacksonville	FL		11/02/2021	3.000	181,176		204,874
R2004956085	Lithonia	GA		07/22/2021	3.000	228,834		254,261
A270188	Greensboro	NC		10/31/2021	8.250	87,165		125,000
A917789	Oakland	CA		10/31/2021	8.000	1,021,500		1,400,000
R2004955647	Fort Worth	TX		07/22/2021	3.000	250,647		278,497
P2009020229	Milton	GA		01/14/2021	4.625	954,775		1,210,000
A917812	Newcastle	CA		10/31/2021	8.000	824,300	17,000	1,150,000
P2009021604	Brooklyn	NY		06/29/2021	5.875	629,238		930,000
A918837	San Diego	CA		10/31/2021	7.000	710,000		950,000
R2004955776	Murfreesboro	TN		07/22/2021	3.000	292,886		325,429
A917020	La Quinta	CA		10/31/2021	8.500	1,170,528		2,750,000
P2009023128	ELMHURST	NY		12/28/2021	5.250	181,563		250,000
A916150	Bell Gardens	CA		10/31/2021	8.500	870,777		1,200,000
R2004956524	Jacksonville	FL		11/02/2021	3.000	119,456		135,860
R2004956276	McDonough	GA		07/22/2021	3.000	205,209		228,010
R2004956127	Locust Grove	GA		07/22/2021	3.000	242,803		269,782
R2004955984	Douglasville	GA		07/22/2021	3.000	237,121		263,468
R2004956289	Powder Springs	GA		07/22/2021	3.000	265,005		294,451
A918100	San Carlos	CA		10/31/2021	8.000	1,274,426	574	1,700,000
A150209	Villanova	PA		10/31/2021	8.500	190,912		425,000
A880631	Las Vegas	NV		10/31/2021	7.000	193,500		275,000
P2009020621	CARTHAGE	TX		03/26/2021	6.750	179,323		230,000
P2009020480	Kyle	TX		02/09/2021	8.125	219,628		285,000
A918465	El Cajon	CA		10/31/2021	8.000	144,963		650,000
R2004955488	Dallas	TX		07/22/2021	3.000	209,730		233,034
A320973	Ocala	FL		10/31/2021	7.000	78,300		145,000
P2009020574	Clarksburg	MD		02/24/2021	6.990	385,313		500,000
A350192	Athens	AL		10/31/2021	8.000	59,993	400	192,500
R2004955485	Balch Springs	TX		07/22/2021	3.000	205,845		228,717
A170726	Jersey City	NJ		10/31/2021	8.000	903,500		1,700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009021472	Gresham	OR		05/28/2021	5.875	527,725		674,000
A350216	Huntsville	AL		11/22/2021	8.000	97,399		180,000
R2004956091	Lithonia	GA		07/22/2021	3.000	222,735		247,484
P2009021360	Bronx	NY		05/28/2021	6.000	447,105	427	650,000
R2004956168	Locust Grove	GA		07/22/2021	3.000	286,989		318,877
A918887	San Marcos	CA		10/31/2021	7.000	654,000		905,000
A210270	Richmond	VA		10/31/2021	7.500	132,000		210,000
R2004955907	Conyers	GA		07/22/2021	3.000	222,206		246,896
R2004955637	Fort Worth	TX		07/22/2021	3.000	246,792		274,214
R2004955493	Mesquite	TX		07/22/2021	3.000	301,970		335,523
A430644	Cuyahoga Falls	OH		10/31/2021	8.500	108,750		145,000
A880813	Las Vegas	NV		10/31/2021	7.000	324,000		410,000
R2004956260	McDonough	GA		07/22/2021	3.000	289,092		321,214
A918406	Somis	CA		10/31/2021	8.750	889,500		1,700,000
A980127	Seattle	WA		10/31/2021	8.000	765,000		1,100,000
A320943	Port Charlotte	FL		10/31/2021	9.000	160,650		215,000
A918157	Fullerton	CA		10/31/2021	8.500	582,000		1,100,000
R2004956123	Locust Grove	GA		07/22/2021	3.000	280,719		311,910
P2009021568	Sulphur	LA		06/29/2021	6.375	218,906		278,000
A270390	Charlotte	NC		10/31/2021	7.000	216,000		270,000
R2004955576	Fort Worth	TX		07/22/2021	3.000	267,640		297,378
P2009021615	Kailua	HI		06/29/2021	5.500	317,325		1,003,572
R2004956454	Jacksonville	FL		11/02/2021	3.000	169,019		191,281
R2004956302	Rex	GA		07/22/2021	3.000	202,312		224,792
A630460	Independence	MO		10/31/2021	7.250	47,092		130,000
A918685	Oakland	CA		10/31/2021	8.500	377,348	1,966	2,150,000
R2004956465	Jacksonville	FL		11/02/2021	3.000	98,698		112,648
A917079	Los Angeles	CA		10/31/2021	8.500	1,313,073	70,591	3,100,000
P2009021902	Deland	FL		07/30/2021	5.625	329,429		512,000
A160046	Bridgeport	CT		10/31/2021	11.000	210,000		380,000
A321012	Tampa	FL		10/31/2021	7.500	310,500		420,000
P2009021431	Greenwood Lake	NY		05/28/2021	5.375	264,728		400,000
R2004956678	Tavares	FL		12/23/2021	3.910	268,572		301,766
A321008	Melbourne	FL		10/31/2021	8.250	179,991		285,000
A917903	Burbank	CA		10/31/2021	7.500	700,000		1,200,000
A917104	Sylmar	CA		10/31/2021	9.000	492,877		800,000
P2009020407	Rochester	NY		01/29/2021	6.500	118,987		175,000
A918041	Los Angeles	CA		10/31/2021	8.000	1,275,000		1,700,000
A320847	Fernandina Beach	FL		10/31/2021	8.500	175,000		475,000
R2004956329	Snellville	GA		07/22/2021	3.000	234,447		260,497
A917327	Pacific Palisades	CA		10/31/2021	8.000	4,327,122	28,497	13,500,000
A918623	Van Nuys	CA		10/31/2021	9.000	693,950	57,500	1,025,000
R2004956545	Jacksonville	FL		11/02/2021	3.000	147,884		167,644
A303027	Riverdale	GA		10/31/2021	7.000	123,750		165,000
P2009021476	Havertown	PA		05/28/2021	6.125	296,920		405,000
R2004955828	Nashville	TN		07/22/2021	3.000	258,677		287,419
A918947	Woodland Hills	CA		11/22/2021	7.250	1,125,000		2,000,000
R2004956130	Locust Grove	GA		07/22/2021	3.000	245,920		273,245
A918567	Crestline	CA		10/31/2021	10.000	355,999		490,000
R2004956630	Jacksonville	FL		11/02/2021	3.000	107,556		122,551
A880898	North Las Vegas	NV		10/31/2021	7.000	292,500		380,000
A918606	San Diego	CA		10/31/2021	7.000	870,000		1,200,000
R2004956348	Stockbridge	GA		07/22/2021	3.000	217,497		241,664
A302631	Griffin	GA		10/31/2021	9.000	30,850		50,000
A918889	San Diego	CA		10/31/2021	7.000	508,000	56,375	710,000
A302872	Forest Park	GA		10/31/2021	8.500	56,250		75,000
R2004955560	Fort Worth	TX		07/22/2021	3.000	221,026		245,585
P2009021917	Kings Point	NY		07/30/2021	4.750	1,942,806		3,616,000
A750911	Killeen	TX		10/31/2021	8.000	56,440		83,000
P2009023077	Lake Worth	FL		12/28/2021	5.250	385,950		465,000
A980075	Seattle	WA		10/31/2021	8.500	961,401	84,615	3,270,000
R2004956283	Oxford	GA		07/22/2021	3.000	198,512		220,569
P2009021627	Sunny Isles Beach	FL		06/29/2021	6.250	874,024		1,300,000
R2004956212	McDonough	GA		07/22/2021	3.000	215,917		239,908
R2004955717	Hermitage	TN		07/22/2021	3.000	312,845		347,606

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A918655	San Diego	CA		10/31/2021	7.000	625,500		900,000
P2009020497	DALLAS	TX		01/27/2021	7.625	234,270		290,000
P2009022068	Golden	CO		08/17/2021	5.750	449,557		875,000
A630474	Kansas City	MO		10/31/2021	7.250	112,500		150,000
R2004956200	Marietta	GA		07/22/2021	3.000	317,104		352,338
P2009020516	HOUSTON	TX		02/09/2021	5.625	181,125		330,000
A190023	New Castle	DE		10/31/2021	8.000	97,700		220,000
R2004955810	Nashville	TN		07/22/2021	3.000	416,953		463,282
A917633	Los Angeles	CA		10/31/2021	8.500	941,228		1,650,000
R2004955927	Covington	GA		07/22/2021	3.000	211,151		234,613
P2009022099	Oakland Park	FL		08/17/2021	6.250	164,411		280,000
A915252	West Hollywood	CA		10/31/2021	8.000	3,374,662	74,000	6,250,000
P2009020572	Baltimore	MD		02/24/2021	6.750	178,888		210,000
R2004955594	Waxahachie	TX		07/22/2021	3.000	254,585		282,873
R2004955732	La Vergne	TN		07/22/2021	3.000	295,335		328,151
P2009023070	Fuquay Varina	NC		12/28/2021	4.625	373,500		450,000
R2004956227	McDonough	GA		07/22/2021	3.000	283,652		315,169
R2004955609	Mansfield	TX		07/22/2021	3.000	263,748		293,054
R2004956298	Powder Springs	GA		07/22/2021	3.000	275,884		306,538
A915675	Compton	CA		10/31/2021	8.000	279,000		430,000
R2004956602	Jacksonville	FL		11/02/2021	3.000	204,199		230,615
A880785	Las Vegas	NV		10/31/2021	7.000	580,000		725,000
A918537	Seal Beach	CA		10/31/2021	8.000	720,000		1,120,000
A918445	Richmond	CA		10/31/2021	8.000	346,500		535,000
R2004955500	Forney	TX		07/22/2021	3.000	234,157		260,175
A600465	Berwyn	IL		10/31/2021	8.000	234,625		380,000
A210173	Richmond	VA		10/31/2021	7.000	73,000		130,000
A917911	Los Angeles	CA		10/31/2021	8.500	1,031,422	7,306	2,000,000
P2009023136	Staten Island	NY		12/28/2021	5.250	440,730		531,000
R2004956522	Jacksonville	FL		11/02/2021	3.000	157,966		178,922
A320912	Sarasota	FL		10/31/2021	9.000	506,250		675,000
A918827	Vista	CA		10/31/2021	7.500	445,000		650,000
A270397	Charlotte	NC		10/31/2021	7.000	284,000		355,000
R2004956067	Lawrenceville	GA		07/22/2021	3.000	328,673		365,193
R2004955692	Franklin	TN		07/22/2021	3.000	417,475		463,862
A918350	(La Jolla) San Diego	CA		10/31/2021	8.000	1,767,000	30,000	3,375,000
A210293	Richmond	VA		10/31/2021	8.000	1		310,000
R2004956216	McDonough	GA		07/22/2021	3.000	283,133		314,593
A916353	Santa Barbara	CA		10/31/2021	8.000	716,000		1,750,000
A918471	Santa Barbara	CA		10/31/2021	8.500	3,368,632	23,727	5,750,000
R2004956494	Jacksonville	FL		11/02/2021	3.000	215,981		243,793
A917971	Culver City	CA		10/31/2021	8.000	1,275,000		1,700,000
A880899	Henderson	NV		10/31/2021	7.500	750,000		1,000,000
A320903	Poinciana	FL		10/31/2021	8.500	795,695	176,750	2,730,000
R2004955842	Smyrna	TN		07/22/2021	3.000	263,970		293,301
P2009020473	LAS VEGAS	NV		01/27/2021	4.875	611,363		700,000
A303170	Forest Park	GA		10/31/2021	7.000	77,000		110,000
P2009020439	JACKSONVILLE	FL		01/14/2021	6.625	275,694		335,000
P2009021552	Katy	TX		06/29/2021	6.125	270,884		368,000
R2004955639	Fort Worth	TX		07/22/2021	3.000	248,994		276,661
A370197	Memphis	TN		10/31/2021	8.000	78,750		105,000
R2004955951	Covington	GA		07/22/2021	3.000	179,559		199,510
A916872	La Mesa	CA		10/31/2021	8.000	387,000		520,000
A918572	Los Angeles	CA		10/31/2021	8.500	922,500		1,525,000
A270439	Winston Salem	NC		11/22/2021	7.000	224,000		280,000
A321056	Lakeland	FL		11/22/2021	7.000	162,000		295,000
R2004955986	Douglasville	GA		07/22/2021	3.000	226,211		251,346
R2004956270	McDonough	GA		07/22/2021	3.000	289,579		321,755
P2009020565	HAGERSTOWN	MD		02/24/2021	6.875	333,379		405,000
A916477	Los Angeles	CA		10/31/2021	8.500	414,000		650,000
A918899	Escondido	CA		10/31/2021	7.500	484,551		640,000
A918368	Coulterville	CA		10/31/2021	8.000	157,250		245,000
A980128	Seattle	WA		10/31/2021	8.000	880,600		1,270,000
R2004955602	Waxahachie	TX		07/22/2021	3.000	259,566		288,407
A918568	Aptos	CA		10/31/2021	8.500	1,181,213	91,813	1,850,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A630410	Kansas City	MO		10/31/2021	7.750	138,000		215,000
A917499	Encinitas	CA		10/31/2021	7.500	1,650,000		2,200,000
R2004956576	Jacksonville	FL		11/02/2021	3.000	167,809		189,924
A850344	Yuma	AZ		10/31/2021	7.000	101,250		195,000
A630418	Kansas City	MO		10/31/2021	7.750	44,319		125,000
R2004955519	Mesquite	TX		07/22/2021	3.000	227,493		252,771
A630472	Kansas City	MO		10/31/2021	7.250	99,964		135,000
R2004956682	Arlington	TX		12/23/2021	3.880	291,182		327,171
R2004955515	Arlington	TX		07/22/2021	3.000	255,214		283,572
A210296	Richmond	VA		10/31/2021	8.000	1		310,000
P2009023124	Farmville	VA		12/28/2021	4.750	175,078		225,500
R2004956354	Stockbridge	GA		07/22/2021	3.000	286,279		318,088
R2004955915	Conyers	GA		07/22/2021	3.000	186,883		207,648
A918968	Escondido	CA		11/22/2021	7.000	511,000		740,000
A150214	Reading	PA		10/31/2021	8.000	164,025		240,000
P2009021612	Elmhurst	NY		06/29/2021	5.375	475,950		840,000
A918892	Pomona	CA		11/22/2021	8.750	378,000		570,000
R2004956206	McDonough	GA		07/22/2021	3.000	278,606		309,563
P2009020637	Hagerstown	MD		03/26/2021	6.990	137,020		155,000
R2004956018	Hampton	GA		07/22/2021	3.000	304,113		337,904
A980108	Arlington	WA		10/31/2021	8.000	349,740		490,000
A480404	Royal Oak	MI		10/31/2021	8.500	255,000		380,000
A840022	Cedar City	UT		10/31/2021	8.000	241,500		310,000
A370154	Nashville	TN		10/31/2021	7.500	340,000		425,000
R2004956466	Jacksonville	FL		11/02/2021	3.000	117,011		133,126
R2004955789	Murfreesboro	TN		07/22/2021	3.000	272,871		303,190
A460166	South Bend	IN		10/31/2021	6.700	1,054,180		1,443,500
P2009022129	Gainesville	VA		08/17/2021	5.875	223,619		731,000
A270314	Jacksonville	NC		10/31/2021	8.000	167,265		250,000
A880721	North Las Vegas	NV		10/31/2021	8.500	319,500		525,000
P2009020462	West hills	CA		01/27/2021	4.990	795,600		1,040,000
A918030	Hinkley	CA		10/31/2021	7.500	105,000		200,000
A190024	Wilmington	DE		10/31/2021	8.000	173,500		355,000
R2004955648	Fort Worth	TX		07/22/2021	3.000	249,581		277,313
P2009022081	Stockholm	NJ		08/17/2021	6.000	188,353		274,000
A918586	Los Angeles	CA		11/22/2021	8.500	598,067		2,350,000
A210203	Richmond	VA		10/31/2021	8.000	74,250		150,000
R2004956413	Jacksonville	FL		11/02/2021	3.000	129,375		146,951
A980152	Seattle	WA		10/31/2021	7.500	613,000	27,000	1,160,000
A918779	San Diego	CA		10/31/2021	7.500	469,250		590,000
A320904	Sorrento	FL		10/31/2021	8.000	399,500		600,000
A918806	San Diego	CA		10/31/2021	7.000	1,380,000	20,000	2,350,000
R2004956499	Jacksonville	FL		11/02/2021	3.000	149,236		169,160
A270248	Thomasville	NC		10/31/2021	8.000	86,250		115,000
A917568	Menifee	CA		10/31/2021	8.000	223,000	6,500	435,000
P2009022118	Hanover	PA		08/17/2021	5.750	555,335		702,000
P2009021390	Hidden Valley Lake	CA		05/28/2021	6.750	393,164		532,000
R2004955878	Atlanta	GA		07/22/2021	3.000	269,244		299,161
A918949	Los Angeles	CA		11/22/2021	7.000	873,000		1,150,000
A600405	Oak Park	IL		10/31/2021	9.000	264,000		450,000
R2004956257	McDonough	GA		07/22/2021	3.000	190,266		211,407
A320932	Jacksonville	FL		10/31/2021	7.000	81,000		130,000
P2009020598	DUNDALK	MD		03/12/2021	6.500	167,153		190,000
R2004955818	Nashville	TN		07/22/2021	3.000	238,024		264,472
P2009023130	Brooklyn	NY		12/28/2021	5.000	819,625		995,000
A918763	San Diego	CA		10/31/2021	7.500	392,000		590,000
A917994	Los Angeles	CA		10/31/2021	8.500	425,000		775,000
R2004955758	La Vergne	TN		07/22/2021	3.000	328,222		364,692
A430575	Cleveland Heights	OH		10/31/2021	8.000	92,903	55,054	265,000
R2004955899	College Park	GA		07/22/2021	3.000	266,384		295,983
A303050	Atlanta	GA		10/31/2021	7.000	80,550		130,000
R2004956470	Jacksonville	FL		11/02/2021	3.000	226,910		256,014
P2009020585	Fort Lupton	CO		03/12/2021	4.375	634,738		725,000
R2004956128	Locust Grove	GA		07/22/2021	3.000	376,263		418,071
A750929	Austin	TX		10/31/2021	7.500	382,500		650,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004956106	Locust Grove	GA		07/22/2021	3.000	272,785		303,095
R2004956353	Stockbridge	GA		07/22/2021	3.000	245,661		272,957
P2009021967	West Columbia	SC		07/30/2021	4.625	142,506		207,000
P2009021369	San Jacinto	CA		05/28/2021	6.375	286,344		385,000
R2004956266	McDonough	GA		07/22/2021	3.000	286,323		318,137
A917924	Redwood City	CA		10/31/2021	8.000	1,162,500		1,550,000
P2009021400	Key West	FL		05/28/2021	5.375	1,402,500		2,335,000
A918846	Carlsbad	CA		11/22/2021	7.500	1,273,500		1,875,000
P2009021623	Fountain Valley	CA		06/29/2021	6.375	477,563		704,000
R2004956646	Hampton	GA		12/08/2021	4.150	315,528		354,526
A460256	New Haven	IN		10/31/2021	8.750	94,500		160,000
A630451	Independence	MO		10/31/2021	7.250	42,174		170,000
A918877	La Mesa	CA		10/31/2021	7.000	625,000	62,300	900,000
A918507	Hidden Hills	CA		10/31/2021	8.000	5,200,000		6,750,000
R2004955835	Old Hickory	TN		07/22/2021	3.000	375,837		417,597
R2004955892	Austell	GA		07/22/2021	3.000	234,444		260,494
A918413	Los Angeles	CA		10/31/2021	7.250	526,491		725,000
A320899	Port Charlotte	FL		10/31/2021	9.000	461,250		615,000
P2009021563	Stephenville	TX		06/29/2021	6.375	668,588		1,050,000
A150213	Philadelphia	PA		10/31/2021	8.000	532,800		750,000
A917456	San Diego	CA		10/31/2021	7.500	928,500		1,950,000
A270431	Rural Hall	NC		11/22/2021	7.000	252,000		315,000
P2009020557	PITTSBURG	CA		02/24/2021	6.500	358,084		430,000
R2004955458	Dallas	TX		07/22/2021	3.000	208,687		231,875
R2004956202	Marietta	GA		07/22/2021	3.000	285,641		317,379
A750936	Waco	TX		10/31/2021	8.000	132,000		165,000
R2004956379	Union City	GA		07/22/2021	3.000	249,845		277,606
R2004956286	Peachtree City	GA		07/22/2021	3.000	300,362		333,736
R2004956599	Jacksonville	FL		11/02/2021	3.000	91,597		104,705
R2004955950	Covington	GA		07/22/2021	3.000	179,638		199,598
P2009020451	CYPRESS	TX		01/14/2021	6.990	316,215		419,000
P2009020535	NEW CASTLE	DE		02/24/2021	6.375	116,330		155,000
R2004955683	Antioch	TN		07/22/2021	3.000	322,155		354,479
R2004955793	Murfreesboro	TN		07/22/2021	3.000	335,699		372,999
P2009021477	Torrance	CA		05/28/2021	6.250	193,007		260,000
R2004955573	Arlington	TX		07/22/2021	3.000	306,620		340,689
P2009020418	Miami	FL		01/29/2021	5.500	526,343		1,080,000
R2004955471	Terrell	TX		07/22/2021	3.000	215,582		239,536
A918815	Visalia	CA		10/31/2021	8.500	150,750		285,000
A630445	Kansas City	MO		10/31/2021	7.000	87,500		170,000
A630468	Kansas City	MO		10/31/2021	7.000	54,000		130,000
R2004956679	Brandon	FL		12/23/2021	3.940	294,108		330,458
A918643	San Marcos	CA		10/31/2021	7.500	651,681		875,000
A210298	Richmond	VA		10/31/2021	7.500	117,000		146,500
R2004955821	Nashville	TN		07/22/2021	3.000	303,938		337,709
A270487	Concord	NC		11/22/2021	7.000	256,000		320,000
A918638	Oakland	CA		10/31/2021	8.000	450,000		675,000
P2009021617	Las Vegas	NV		06/29/2021	5.625	322,109		440,000
A918752	San Diego	CA		10/31/2021	7.000	500,000		625,000
P2009021867	Providence	RI		07/30/2021	6.375	286,566		475,000
R2004956648	Kissimmee	FL		12/08/2021	3.910	291,701		327,754
R2004955641	Fort Worth	TX		07/22/2021	3.000	247,733		275,259
R2004955870	White House	TN		07/22/2021	3.000	450,788		500,876
P2009021562	Glen Head	NY		06/29/2021	5.500	1,213,767		1,729,000
A303095	Atlanta	GA		10/31/2021	7.000	171,300		255,000
A303129	Chickamauga	GA		10/31/2021	7.500	112,300		180,000
R2004956141	Locust Grove	GA		07/22/2021	3.000	262,452		291,614
R2004955844	Smyrna	TN		07/22/2021	3.000	387,336		430,374
A320948	Saint Petersburg	FL		10/31/2021	9.000	186,150		300,000
P2009020359	Duluth	GA		01/29/2021	5.625	196,532		320,000
R2004956107	Locust Grove	GA		07/22/2021	3.000	284,316		315,907
A918831	San Diego	CA		10/31/2021	7.000	603,000		850,000
R2004956658	Charlotte	NC		12/08/2021	4.120	322,752		362,643
A350171	Montgomery	AL		10/31/2021	7.250	93,750		125,000
A918741	San Diego	CA		10/31/2021	7.000	440,000	50,000	700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009023072	Bronx	NY		12/28/2021	5.250	618,609		860,000
A321007	Orlando	FL		10/31/2021	8.000	117,900		200,000
A320916	Valrico	FL		10/31/2021	7.500	387,300		525,000
R2004955518	Mesquite	TX		07/22/2021	3.000	226,312		251,458
A303153	Atlanta	GA		10/31/2021	7.000	62,900		110,000
A918131	Menlo Park	CA		10/31/2021	8.000	1,930,363	12,759	4,000,000
R2004955806	Murfreesboro	TN		07/22/2021	3.000	348,253		386,948
R2004955622	Arlington	TX		07/22/2021	3.000	259,808		288,676
A918504	North Highlands	CA		10/31/2021	7.250	318,750		425,000
A270201	Charlotte	NC		10/31/2021	8.500	189,450		260,000
P2009020417	Hicksville	NY		01/29/2021	6.000	552,769		700,000
A600479	Marengo	IL		10/31/2021	8.000	146,290		350,000
A9172130	Los Angeles	CA		10/31/2021	24.000	321,258	6,425	3,500,000
R2004956475	Jacksonville	FL		11/02/2021	3.000	85,297		97,663
P2009020435	SNELLVILLE	GA		01/14/2021	6.125	230,963		253,000
R2004955678	Antioch	TN		07/22/2021	3.000	315,783		350,871
R2004956453	Jacksonville	FL		11/02/2021	3.000	127,328		144,662
A210244	Richmond	VA		10/31/2021	7.500	87,300		120,000
P2009020384	New York	NY		01/29/2021	5.500	157,903		420,000
A918254	North Hollywood	CA		10/31/2021	8.500	570,000		1,000,000
P2009021553	WESTON	FL		06/29/2021	6.000	945,116		1,200,000
A270268	Thomasville	NC		10/31/2021	8.000	63,750		85,000
R2004956440	Jacksonville	FL		11/02/2021	3.000	158,571		179,598
A321051	St. Petersburg	FL		11/22/2021	9.000	217,685		390,000
A918127	Downey	CA		10/31/2021	8.000	543,750		825,000
P2009020595	PARSIPPANY-TROY HILLS	NJ		03/12/2021	7.250	234,945		430,000
R2004956132	Locust Grove	GA		07/22/2021	3.000	244,513		271,682
A850325	Tucson	AZ		10/31/2021	7.000	113,750		205,000
A918904	North Hollywood Area Los Ange	CA		11/22/2021	8.000	776,550		2,850,000
A350194	Huntsville	AL		10/31/2021	8.000	94,328	629	170,000
A320940	Hialeah	FL		10/31/2021	9.000	323,000		435,000
P2009022122	Boca Raton	FL		08/17/2021	5.875	119,218		170,000
P2009022117	Seatac	WA		08/17/2021	5.125	475,878		600,000
A880724	Henderson	NV		10/31/2021	7.000	225,000		285,000
A918743	Vallejo	CA		10/31/2021	8.000	330,750		560,000
A917970	Encino	CA		10/31/2021	7.500	3,709,223	353,183	9,250,000
R2004956183	Hampton	GA		07/22/2021	3.000	215,147		239,053
A915877	Harbor City	CA		10/31/2021	8.500	1,572,663		2,700,000
P2009021925	Miami	FL		07/30/2021	5.625	370,166		540,000
A918311	San Diego	CA		10/31/2021	7.500	1,005,500		1,300,000
R2004955933	Covington	GA		07/22/2021	3.000	245,215		272,462
R2004955825	Nashville	TN		07/22/2021	3.000	269,208		299,120
A880797	Las Vegas	NV		10/31/2021	7.000	720,000		900,000
A750941	Katy	TX		11/22/2021	8.000	236,000		295,000
P2009021893	Rialto	CA		07/30/2021	5.250	333,124		420,000
A918573	La Jolla	CA		10/31/2021	8.000	1,880,000	20,000	3,000,000
A916751	Walnut Creek	CA		10/31/2021	8.750	1,790,712	12,464	3,300,000
A630395	Grandview	MO		10/31/2021	9.000	91,800		130,000
R2004955926	Covington	GA		07/22/2021	3.000	167,329		185,922
R2004955769	Madison	TN		07/22/2021	3.000	279,061		310,068
P2009020476	SANTA ROSA	CA		01/27/2021	6.250	435,660		530,000
A370210	Athens	TN		10/31/2021	7.500	64,350		140,000
R2004955765	Madison	TN		07/22/2021	3.000	307,829		342,033
P2009023123	Lynnwood	WA		12/28/2021	4.875	1,083,150		1,305,000
A750909	Houston	TX		10/31/2021	9.000	140,850		200,000
A430517	Shaker Heights	OH		10/31/2021	9.000	111,350		180,000
A918657	San Marcos	CA		10/31/2021	7.500	525,000	115,000	800,000
A660095	Overland Park	KS		11/22/2021	8.000	256,400		325,000
R2004955601	Dallas	TX		07/22/2021	3.000	272,404		302,672
R2004956066	Lawrenceville	GA		07/22/2021	3.000	337,159		374,622
P2009021420	Albany	NY		05/28/2021	5.625	154,360		292,000
A350151	Graysville	AL		10/31/2021	8.000	11,233		105,000
R2004955548	Waxahachie	TX		07/22/2021	3.000	288,306		320,341
P2009021338	Brooklyn	NY		05/28/2021	5.875	447,062		675,000
R2004956207	McDonough	GA		07/22/2021	3.000	274,876		305,418

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A430643	Middleburg Heights	OH		10/31/2021	8.500	213,718		285,000
A210273	Richmond	VA		10/31/2021	7.500	60,000		80,000
A170792	Edison	NJ		10/31/2021	8.000	198,000		375,000
R2004955481	Terrell	TX		07/22/2021	3.000	228,281		253,646
R2004955579	Arlington	TX		07/22/2021	3.000	254,831		283,146
A500039	Des Moines	IA		10/31/2021	8.500	123,300		180,000
R2004956242	McDonough	GA		07/22/2021	3.000	211,023		234,470
R2004956030	Hampton	GA		07/22/2021	3.000	303,548		337,276
R2004955592	Waxahachie	TX		07/22/2021	3.000	249,554		277,283
A918389	Oakland	CA		10/31/2021	8.000	1,039,942		1,950,000
R2004955551	Dallas	TX		07/22/2021	3.000	247,626		275,141
P2009022032	North Venice	FL		08/17/2021	5.375	158,419		300,000
P2009020614	Denver	CO		03/26/2021	5.375	967,115		1,300,000
A850356	Tucson	AZ		10/31/2021	7.000	175,500		290,000
A918776	Burlingame	CA		10/31/2021	7.500	1,939,069		11,550,000
P2009021891	Freeport	NY		07/30/2021	5.250	311,973		525,000
R2004956112	Locust Grove	GA		07/22/2021	3.000	275,368		305,965
A915618	Hidden Hills	CA		10/31/2021	7.500	6,205,000		11,000,000
R2004955852	Smyrna	TN		07/22/2021	3.000	291,808		324,232
R2004955782	Murfreesboro	TN		07/22/2021	3.000	480,025		533,362
R2004955973	Dacula	GA		07/22/2021	3.000	298,011		331,124
R2004956122	Locust Grove	GA		07/22/2021	3.000	247,465		274,962
R2004955834	Nashville	TN		07/22/2021	3.000	521,578		579,532
A630480	Warrensburg	MO		10/31/2021	9.000	117,000		175,000
A850207	Lake Havasu City	AZ		10/31/2021	10.000	198,505	84,945	800,000
R2004955696	Gallatin	TN		07/22/2021	3.000	237,676		264,085
A918866	San Diego	CA		10/31/2021	7.000	590,000	70,000	875,000
R2004956290	Powder Springs	GA		07/22/2021	3.000	235,695		261,884
R2004956517	Jacksonville	FL		11/02/2021	3.000	187,868		212,358
P2009021608	College Point	NY		06/29/2021	5.250	947,594		1,284,000
R2004956683	Covington	GA		12/23/2021	4.150	244,806		275,063
R2004955486	Balch Springs	TX		07/22/2021	3.000	210,180		233,534
A630371	Saint Louis	MO		10/31/2021	7.750	64,800		100,000
A850278	Sierra Vista	AZ		10/31/2021	7.750	57,500		150,000
A880916	Las Vegas	NV		11/22/2021	7.000	341,891		480,000
R2004956356	Stockbridge	GA		07/22/2021	3.000	192,231		213,590
R2004955719	Hermitage	TN		07/22/2021	3.000	279,900		311,000
A270435	Charlotte	NC		11/22/2021	7.000	248,000		310,000
A430576	Brooklyn	OH		10/31/2021	8.500	116,250		155,000
R2004955783	Murfreesboro	TN		07/22/2021	3.000	312,854		347,616
P2009020606	Derby	KS		03/12/2021	5.750	242,775		260,000
A918212	Sacramento	CA		10/31/2021	8.500	571,614	4,049	975,000
R2004956133	Locust Grove	GA		07/22/2021	3.000	245,708		273,009
R2004956073	Lithonia	GA		07/22/2021	3.000	245,960		273,289
A916499	West Linda	CA		10/31/2021	8.000	97,500		150,000
R2004955616	Fort Worth	TX		07/22/2021	3.000	209,826		233,140
P2009020610	BELLEVILLE	NJ		03/12/2021	6.125	315,141		408,000
R2004955634	Fort Worth	TX		07/22/2021	3.000	246,921		274,357
R2004956542	Jacksonville	FL		11/02/2021	3.000	118,728		135,043
R2004955474	Ennis	TX		07/22/2021	3.000	254,709		283,011
A850329	Tucson	AZ		10/31/2021	7.000	100,000	50,000	200,000
R2004956339	Snellville	GA		07/22/2021	3.000	298,906		332,118
R2004956148	Locust Grove	GA		07/22/2021	3.000	273,382		303,758
P2009020596	Littleton	CO		03/12/2021	6.375	224,595		317,000
A270294	Oak Island	NC		10/31/2021	7.000	202,500		255,000
A918345	San Francisco	CA		10/31/2021	8.750	2,188,491		4,100,000
P2009020442	PALM BEACH GARDENS	FL		01/14/2021	5.990	234,036		401,000
A916878	Redwood City	CA		10/31/2021	8.500	1,490,030	56,891	2,850,000
P2009020376	Melville	NY		01/29/2021	6.125	1,368,827		2,000,000
R2004955618	Fort Worth	TX		07/22/2021	3.000	226,517		251,686
A918691	San Diego	CA		10/31/2021	7.500	882,000	103,303	1,250,000
A918171	Long Beach	CA		10/31/2021	8.500	795,000		1,060,001
A210207	Richmond	VA		10/31/2021	9.000	144,600		215,000
A918798	Sacramento	CA		11/22/2021	8.500	723,173		1,700,000
A918227	Richmond	CA		10/31/2021	8.000	343,800		490,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A730067	Oklahoma City	OK		10/31/2021	8.000	82,500		110,000
A918540	Moorpark	CA		10/31/2021	7.750	206,953		600,000
P2009021332	Miramar	FL		05/28/2021	5.625	221,921	230	350,000
R2004956622	Jacksonville	FL		11/02/2021	3.000	188,644		213,222
A350183	Pinson	AL		10/31/2021	8.000	128,647	858	265,000
A918594	San Bernardino	CA		10/31/2021	8.500	225,000		375,000
R2004955778	Murfreesboro	TN		07/22/2021	3.000	315,687		350,764
R2004956079	Lithonia	GA		07/22/2021	3.000	241,480		268,312
A915872	Sacramento	CA		10/31/2021	9.000	252,000		340,000
R2004956618	Jacksonville	FL		11/02/2021	3.000	149,345		169,278
R2004955693	Gallatin	TN		07/22/2021	3.000	268,164		297,961
R2004955726	La Vergne	TN		07/22/2021	3.000	297,605		330,673
P2009021379	Ossining	NY		05/28/2021	6.500	265,166		385,000
R2004955572	Rockwall	TX		07/22/2021	3.000	216,054		240,061
A918712	Lawndale	CA		10/31/2021	8.000	730,000		1,100,000
A600369	Oak Forest	IL		10/31/2021	12.000	140,000		220,000
A918882	29 Palms	CA		11/22/2021	7.000	153,270		290,000
P2009020640	MIAMI	FL		03/12/2021	5.625	301,490		365,000
R2004956560	Jacksonville	FL		11/02/2021	3.000	128,299		145,744
R2004955473	Burleson	TX		07/22/2021	3.000	244,305		271,451
A917828	Thousand Oaks	CA		10/31/2021	7.500	657,000		1,075,000
R2004955611	Mansfield	TX		07/22/2021	3.000	246,897		274,331
A918931	San Diego	CA		10/31/2021	7.000	600,000		750,000
R2004956581	Jacksonville	FL		11/02/2021	3.000	186,615		210,953
A320869	Sarasota	FL		10/31/2021	9.000	441,150		760,000
A880914	Las Vegas	NV		11/22/2021	7.000	831,250		1,425,000
A918870	San Jose	CA		11/22/2021	7.500	1,220,197	11,854	3,250,000
R2004955847	Smyrna	TN		07/22/2021	3.000	284,139		315,710
R2004955741	La Vergne	TN		07/22/2021	3.000	291,452		323,836
R2004956331	Snellville	GA		07/22/2021	3.000	218,595		242,884
R2004956182	Loganville	GA		07/22/2021	3.000	291,970		324,412
R2004956088	Lithonia	GA		07/22/2021	3.000	221,823		246,471
A320984	Jacksonville	FL		10/31/2021	7.000	54,000		100,000
A918508	South Pasadena	CA		10/31/2021	8.000	1,507,500		2,400,000
R2004955756	La Vergne	TN		07/22/2021	3.000	310,389		344,877
P2009021598	Sag Harbor	NY		06/29/2021	5.000	1,110,279		1,466,000
R2004955475	Burleson	TX		07/22/2021	3.000	254,257		282,508
A916952	Los Angeles	CA		10/31/2021	8.500	2,161,442	118,824	2,900,000
A917672	Los Angeles	CA		10/31/2021	8.500	830,150		2,350,000
A918498	West Hollywood	CA		10/31/2021	7.000	466,650		635,000
P2009020652	WOODLAND HILLS	CA		04/09/2021	3.990	1,233,000		1,900,000
R2004956328	Snellville	GA		07/22/2021	3.000	279,703		310,782
A320915	Sarasota	FL		10/31/2021	9.000	373,150		550,000
A918571	Lake Arrowhead	CA		10/31/2021	8.000	306,350	19,000	440,000
A918783	Palm Desert	CA		10/31/2021	8.000	322,500		430,000
P2009020481	KING OF PRUSSIA	PA		01/27/2021	6.250	205,485		285,000
A918188	Pasadena	CA		10/31/2021	8.500	1,454,958	35,935	2,250,000
A600451	South Holland	IL		10/31/2021	8.000	173,625		240,000
R2004956070	Lithia Springs	GA		07/22/2021	3.000	242,301		269,224
A660087	Kansas City	KS		10/31/2021	7.000	61,200		115,000
P2009021555	Cutler Bay	FL		06/29/2021	5.625	259,221		377,000
A210147	Richmond	VA		10/31/2021	7.000	93,750		125,000
A916990	Los Angeles	CA		10/31/2021	9.000	569,850		1,000,000
R2004955673	Antioch	TN		07/22/2021	3.000	292,484		324,983
R2004955461	Terrell	TX		07/22/2021	3.000	234,163		260,182
R2004955476	Mansfield	TX		07/22/2021	3.000	231,003		256,671
P2009020631	Petaluma	CA		03/26/2021	6.500	1,114,092		1,350,000
R2004956580	Jacksonville	FL		11/02/2021	3.000	202,506		228,722
A850363	Glendale	AZ		10/31/2021	8.500	2,890,000		4,160,002
R2004956559	Jacksonville	FL		11/02/2021	3.000	188,360		212,905
A210275	Richmond	VA		10/31/2021	7.500	60,000		80,000
R2004956414	Jacksonville	FL		11/02/2021	3.000	212,537		239,942
A918339	Antioch	CA		10/31/2021	8.000	211,500		315,000
P2009020411	Pinecrest	FL		01/29/2021	5.750	1,403,161		2,000,000
P2009022064	Concord	NH		08/17/2021	5.500	333,910		430,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009021583	Aventura	FL		06/29/2021	5.875	192,025		242,000
R2004956224	McDonough	GA		07/22/2021	3.000	225,626		250,696
A918673	Yorba Linda	CA		10/31/2021	8.500	630,000		840,000
P2009021405	Maspeth	NY		05/28/2021	6.750	576,234		860,000
P2009021556	Ocean	NJ		06/29/2021	5.875	365,006		575,000
A880897	Las Vegas	NV		10/31/2021	8.000	244,350		330,000
A980132	Seattle	WA		10/31/2021	8.000	594,732	268	850,000
A917948	Lakeside	CA		10/31/2021	7.500	454,500		570,000
A320831	Brandon	FL		10/31/2021	8.000	226,800		350,000
P2009023067	Saint Petersburg	FL		12/28/2021	5.375	232,400		308,000
A980138	Seattle	WA		10/31/2021	8.000	206,778	1,379	345,000
A880772	Las Vegas	NV		10/31/2021	8.000	183,400		370,000
A660080	Overland Park	KS		10/31/2021	8.000	244,000		330,000
A918676	Rancho Cucamonga	CA		11/22/2021	8.000	486,000		650,000
P2009023091	EFFORT	PA		12/28/2021	4.875	206,981		301,000
A303109	Dallas	GA		10/31/2021	7.000	165,750		225,000
R2004955767	Madison	TN		07/22/2021	3.000	296,309		329,233
P2009023088	Hartsdale	NY		12/28/2021	5.125	539,500		665,000
P2009022047	KILLEEN	TX		08/17/2021	5.500	181,264		247,000
R2004955797	Murfreesboro	TN		07/22/2021	3.000	322,459		358,288
R2004956613	Jacksonville	FL		11/02/2021	3.000	132,553		150,502
R2004955826	Nashville	TN		07/22/2021	3.000	382,235		424,706
R2004955985	Douglasville	GA		07/22/2021	3.000	241,413		268,237
A9183300	La Jolla	CA		10/31/2021	12.000	21,953		6,000,000
A914965	Los Angeles	CA		10/31/2021	8.000	2,787,200		9,500,000
R2004956495	Jacksonville	FL		11/02/2021	3.000	192,668		217,725
P2009020605	LOS ANGELES	CA		03/12/2021	3.875	1,103,305		2,750,000
A918807	Lawndale	CA		10/31/2021	7.500	562,500		800,000
R2004955499	Waxahachie	TX		07/22/2021	3.000	354,136		393,485
P2009023066	Woodbridge	NJ		12/28/2021	5.250	264,563		340,000
A916710	Redwood City	CA		10/31/2021	8.000	1,812,336	64,482	3,400,000
A850116	Casa Grande	AZ		10/31/2021	8.025	183,000		244,000
P2009020534	AMBOY	WA		02/02/2021	6.375	400,314		497,000
A917101	Los Angeles	CA		10/31/2021	8.000	1,021,500		1,400,000
A170748	New Providence	NJ		10/31/2021	8.000	405,300		725,000
A350142	Thorsby	AL		10/31/2021	8.000	72,352		140,000
A9179920	Los Angeles	CA		10/31/2021	11.000	114,000	11,000	1,650,000
R2004955533	Forney	TX		07/22/2021	3.000	270,132		300,147
R2004956393	Jacksonville	FL		11/02/2021	3.000	228,411		257,693
A630439	Oak Grove	MO		10/31/2021	7.250	246,340	9,565	460,000
A914514	Los Angeles	CA		10/31/2021	8.000	890,000	138,000	2,150,000
R2004955615	Arlington	TX		07/22/2021	3.000	283,925		315,473
A320884	Ocala	FL		10/31/2021	7.750	62,800		130,000
A918781	Fullerton	CA		11/22/2021	7.000	661,500		890,000
A915714	Running Springs	CA		10/31/2021	8.000	76,500		225,000
P2009020645	Dallas	TX		04/09/2021	6.750	153,816		174,000
A302768	Fairburn	GA		10/31/2021	8.000	52,700		120,000
R2004955590	Waxahachie	TX		07/22/2021	3.000	227,889		253,211
A660076	Louisburg	KS		10/31/2021	9.000	346,860		480,000
R2004956472	Jacksonville	FL		11/02/2021	3.000	143,098		162,296
P2009020402	Red Bank	NJ		01/29/2021	6.125	394,854		500,000
A321017	Fort Pierce	FL		10/31/2021	9.000	170,000		260,000
R2004955562	Grand Prairie	TX		07/22/2021	3.000	174,108		193,454
A430610	Galion	OH		10/31/2021	8.000	1,062,302		1,685,001
R2004956531	Jacksonville	FL		11/02/2021	3.000	196,487		221,992
A917984	Vallejo	CA		10/31/2021	8.000	364,050		500,000
R2004956082	Lithonia	GA		07/22/2021	3.000	228,532		253,925
A303144	Douglasville	GA		10/31/2021	7.000	134,750		200,000
R2004956608	Jacksonville	FL		11/02/2021	3.000	177,779		201,072
A210212	Richmond	VA		10/31/2021	9.000	149,590		210,000
A918048	San Carlos	CA		10/31/2021	8.000	1,387,500		1,850,000
A660079	Kansas City	KS		10/31/2021	8.000	160,550		225,000
P2009022038	Greenville	NY		08/17/2021	6.000	237,784		305,000
P2009020491	STAFFORD	VA		02/09/2021	6.250	349,350		430,000
A460255	Fort Wayne	IN		10/31/2021	8.750	90,118		135,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A918397	San Diego	CA		10/31/2021	8.000	1,241,500		1,750,000
A270381	Charlotte	NC		10/31/2021	7.000	292,000		365,000
A800065	Pueblo	CO		10/31/2021	8.000	114,750		153,000
R2004956077	Lithonia	GA		07/22/2021	3.000	247,086		274,541
R2004955903	Conyers	GA		07/22/2021	3.000	210,014		233,349
A270325	High Point	NC		10/31/2021	8.000	168,750		225,000
A880911	Las Vegas	NV		11/22/2021	7.000	109,640		145,000
R2004956568	Jacksonville	FL		11/02/2021	3.000	201,227		227,292
A850322	Tucson	AZ		10/31/2021	7.000	125,000		200,000
A918080	Garden Grove	CA		10/31/2021	8.500	607,000	20,000	1,000,000
A918828	Spring Valley	CA		10/31/2021	7.000	425,100		600,000
R2004956501	Jacksonville	FL		11/02/2021	3.000	231,223		261,564
A430614	Willard	OH		10/31/2021	8.000	1,098,000		1,746,002
A914958	Los Angeles	CA		10/31/2021	9.000	1,760,618		5,800,000
A980142	Seattle	WA		10/31/2021	7.500	686,500	33,500	960,000
P2009021415	Braintree	MA		05/28/2021	5.750	648,733		875,000
R2004955513	Arlington	TX		07/22/2021	3.000	288,846		320,941
R2004955982	Douglasville	GA		07/22/2021	3.000	201,882		224,314
P2009020525	CHESAPEAKE	VA		02/09/2021	5.500	206,528		360,000
R2004956626	Jacksonville	FL		11/02/2021	3.000	247,508		279,047
A850328	Tucson	AZ		10/31/2021	7.000	92,750		185,000
P2009021597	Brooklyn	NY		06/29/2021	5.125	1,004,621		3,313,000
A915830	Redondo Beach	CA		10/31/2021	7.250	853,986	5,160	2,700,000
R2004955636	Fort Worth	TX		07/22/2021	3.000	248,213		275,793
P2009022059	Douglasville	GA		08/17/2021	5.500	264,419		479,900
R2004955865	Spring Hill	TN		07/22/2021	3.000	366,375		407,084
R2004955880	Atlanta	GA		07/22/2021	3.000	233,345		259,273
A600444	Homewood	IL		10/31/2021	8.000	206,250		275,000
A270446	Rural Hall	NC		11/22/2021	7.000	256,000		320,000
A917641	Los Angeles	CA		10/31/2021	8.500	664,000		950,000
P2009022135	Gresham	OR		08/17/2021	5.625	339,108		458,000
R2004955836	Old Hickory	TN		07/22/2021	3.000	297,815		330,906
R2004955830	Nashville	TN		07/22/2021	3.000	405,638		450,710
A916495	Panorama City	CA		10/31/2021	8.500	513,900		750,000
A290084	Honea Path	SC		10/31/2021	7.500	136,100		210,000
R2004955901	College Park	GA		07/22/2021	3.000	251,498		279,443
P2009023089	Southampton	NY		12/28/2021	5.000	1,260,563		2,000,000
R2004956054	Lawrenceville	GA		07/22/2021	3.000	293,140		325,712
P2009023104	Plainview	NY		12/28/2021	5.125	514,600		625,000
A918479	North Highlands	CA		10/31/2021	7.250	318,750		425,000
A917825	Los Angeles	CA		10/31/2021	8.000	1,200,000		1,600,000
R2004956020	Hampton	GA		07/22/2021	3.000	234,505		260,562
R2004955657	Arlington	TX		07/22/2021	3.000	257,853		286,504
P2009020461	Bakersfield	CA		01/27/2021	7.125	331,262		443,000
A918891	San Diego	CA		10/31/2021	7.000	950,000	20,250	1,350,000
A917056	Los Angeles	CA		10/31/2021	8.500	488,000		725,000
P2009023110	Mendham	NJ		12/28/2021	5.375	647,400		1,100,000
R2004956210	McDonough	GA		07/22/2021	3.000	282,438		313,821
A918423	Oceanside	CA		10/31/2021	7.000	850,500		1,250,000
A430587	New Franklin	OH		10/31/2021	8.000	142,500		190,000
P2009023081	Houston	TX		12/28/2021	4.875	171,188		265,000
P2009022080	Matawan	NJ		08/17/2021	6.250	142,581		207,500
R2004955495	Terrell	TX		07/22/2021	3.000	236,659		262,955
R2004956129	Locust Grove	GA		07/22/2021	3.000	237,421		263,802
R2004955877	Atlanta	GA		07/22/2021	3.000	223,623		248,470
P2009021359	Dover	NH		05/28/2021	5.000	355,168		485,000
A270159	Lexington	NC		10/31/2021	8.500	60,925		105,000
P2009023134	Brooklyn	NY		12/28/2021	5.625	448,200		540,000
A321033	Jacksonville	FL		10/31/2021	7.500	60,000		80,000
R2004956617	Jacksonville	FL		11/02/2021	3.000	151,315		171,481
R2004955799	Murfreesboro	TN		07/22/2021	3.000	363,724		404,138
P2009020613	New Braunfels	TX		03/12/2021	5.750	522,239		562,000
A918728	San Bernardino	CA		10/31/2021	8.000	258,750		345,000
P2009020387	New Waverly	TX		01/29/2021	6.000	566,570		769,500
R2004955721	Hermitage	TN		07/22/2021	3.000	400,293		444,771

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A630441	Belton	MO		10/31/2021	7.250	161,250		215,000
A918470	Northridge	CA		10/31/2021	7.000	688,500		1,100,000
R2004956355	Stockbridge	GA		07/22/2021	3.000	227,653		252,948
A290067	Spartanburg	SC		10/31/2021	8.250	153,950		225,000
P2009021878	New York	NY		07/30/2021	5.625	423,047		770,000
R2004956590	Jacksonville	FL		11/02/2021	3.000	187,279		211,695
R2004955731	La Vergne	TN		07/22/2021	3.000	280,516		311,685
R2004955733	La Vergne	TN		07/22/2021	3.000	295,219		328,022
A916995	Los Angeles	CA		10/31/2021	8.500	1,115,505	80,000	2,100,000
A430521	Cleveland Heights	OH		10/31/2021	9.000	168,215		235,000
P2009023100	Jamaica	NY		12/28/2021	5.250	676,969		870,000
R2004956537	Jacksonville	FL		11/02/2021	3.000	160,148		181,357
R2004956693	Mount Dora	FL		12/23/2021	3.910	298,623		335,532
A660088	Kansas City	KS		10/31/2021	7.000	47,500		130,000
A370141	Memphis	TN		10/31/2021	8.500	258,750		345,000
A320956	Port Charlotte	FL		10/31/2021	9.000	216,000		300,000
A320990	Port Charlotte	FL		10/31/2021	9.000	306,000		415,000
A630434	Raymore	MO		10/31/2021	7.250	180,000		240,000
A918134	Newport Beach	CA		10/31/2021	8.500	2,662,484	37,744	3,750,000
A918281	Reseda	CA		10/31/2021	8.500	256,349		935,000
A880787	Las Vegas	NV		10/31/2021	7.000	256,000		320,000
R2004955811	Nashville	TN		07/22/2021	3.000	340,677		378,531
A916953	Sacramento	CA		10/31/2021	8.500	243,450	5,100	725,000
R2004956402	Jacksonville	FL		11/02/2021	3.000	149,128		169,039
A918842	Los Angeles	CA		10/31/2021	8.500	425,000		675,000
R2004956190	Mableton	GA		07/22/2021	3.000	193,597		215,108
P2009021340	Valley Stream	NY		05/28/2021	5.375	211,541		405,000
P2009021474	Brooklyn	NY		05/28/2021	6.125	1,060,429		1,563,000
A630438	Kansas City	MO		10/31/2021	7.000	64,600		120,000
P2009020396	Oakland	CA		01/29/2021	6.125	670,725		850,000
P2009021635	Golden Beach	FL		06/29/2021	5.750	1,588,543		2,000,000
A380050	Jackson	MS		10/31/2021	7.750	54,250		115,000
P2009021572	Cheektowaga	NY		06/29/2021	6.750	110,348		146,000
A430550	Shaker Heights	OH		10/31/2021	8.500	202,500		270,000
A800053	Denver	CO		10/31/2021	8.000	552,500		850,000
R2004956425	Jacksonville	FL		11/02/2021	3.000	152,860		173,212
A980106	Seattle	WA		10/31/2021	8.000	412,366	2,749	1,950,000
R2004956172	Loganville	GA		07/22/2021	3.000	293,686		326,318
A918382	Lincoln	CA		10/31/2021	8.000	581,250		775,000
R2004956352	Stockbridge	GA		07/22/2021	3.000	182,562		202,847
P2009020541	CENTREVILLE	VA		02/09/2021	6.500	328,800		402,000
R2004956180	Loganville	GA		07/22/2021	3.000	274,504		305,005
A880915	Las Vegas	NV		11/22/2021	7.000	276,800		346,000
R2004955591	Waxahachie	TX		07/22/2021	3.000	253,907		282,119
R2004955608	Arlington	TX		07/22/2021	3.000	285,784		317,538
R2004955863	Spring Hill	TN		07/22/2021	3.000	395,073		438,971
A980162	Seattle	WA		11/22/2021	7.500	396,589	29,903	1,850,000
P2009021602	Oakhurst	NJ		06/29/2021	5.250	395,218		575,000
R2004955740	La Vergne	TN		07/22/2021	3.000	296,897		329,886
A350180	Montgomery	AL		10/31/2021	7.250	114,463		150,000
R2004956108	Locust Grove	GA		07/22/2021	3.000	280,270		311,412
P2009022039	HUNTINGTON	NY		08/17/2021	5.625	464,897		690,000
R2004956012	Hampton	GA		07/22/2021	3.000	200,984		223,316
R2004956564	Jacksonville	FL		11/02/2021	3.000	200,156		226,094
A880871	Las Vegas	NV		10/31/2021	7.000	312,000		390,000
R2004956294	Powder Springs	GA		07/22/2021	3.000	286,133		317,926
P2009021968	Elgin	SC		07/30/2021	4.625	201,884		306,000
R2004955617	Dallas	TX		07/22/2021	3.000	276,146		306,829
R2004955753	La Vergne	TN		07/22/2021	3.000	324,689		360,766
R2004955848	Smyrna	TN		07/22/2021	3.000	389,932		433,258
A660090	Kansas City	KS		10/31/2021	7.000	61,200		115,000
R2004955575	Fort Worth	TX		07/22/2021	3.000	274,595		305,106
A917510	Rancho Cordova	CA		10/31/2021	8.000	295,400	11,550	455,000
R2004955909	Conyers	GA		07/22/2021	3.000	234,750		260,834
A630413	Kansas City	MO		10/31/2021	7.500	67,950		140,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009021469	Hawthorne	CA		05/28/2021	5.875	405,045		575,000
R2004955630	Fort Worth	TX		07/22/2021	3.000	247,501		275,002
P2009021432	Syosset	NY		05/28/2021	5.250	486,002		660,000
R2004956696	Wylie	TX		12/23/2021	3.880	303,291		340,776
A800066	Denver	CO		11/22/2021	7.500	286,076	165,903	1,950,000
A630452	Independence	MO		11/22/2021	7.250	77,500		170,000
R2004955788	Murfreesboro	TN		07/22/2021	3.000	291,222		323,580
P2009020421	Turner	OR		01/29/2021	6.250	487,220		675,000
P2009020408	Lynbrook	NY		01/29/2021	6.250	442,257		600,000
A303029	Covington	GA		10/31/2021	7.000	111,800		155,000
A880796	North Las Vegas	NV		10/31/2021	7.000	266,797		340,000
P2009020385	Austin	TX		01/29/2021	6.000	687,013		890,000
A916509	Los Angeles	CA		10/31/2021	8.500	737,500		1,100,000
R2004955890	Austell	GA		07/22/2021	3.000	211,732		235,258
R2004955502	Forney	TX		07/22/2021	3.000	311,648		346,276
A918441	Los Angeles	CA		10/31/2021	8.500	528,288		4,250,000
A980136	Seattle	WA		10/31/2021	8.000	531,011	239	725,000
A350160	Oxford	AL		10/31/2021	8.000	4,401	29	135,000
R2004955754	La Vergne	TN		07/22/2021	3.000	382,938		425,487
P2009020338	PEORIA	AZ		01/14/2021	8.125	171,383		222,000
R2004956275	McDonough	GA		07/22/2021	3.000	346,338		384,821
A630454	Kansas City	MO		10/31/2021	7.000	105,150		165,000
R2004956342	Stockbridge	GA		07/22/2021	3.000	228,086		253,429
R2004956263	McDonough	GA		07/22/2021	3.000	286,327		318,142
R2004956238	McDonough	GA		07/22/2021	3.000	206,126		229,029
A500035	West Des Moines	IA		10/31/2021	9.000	120,000		160,000
R2004955979	Decatur	GA		07/22/2021	3.000	242,382		269,314
A918754	El Cajon	CA		11/22/2021	8.500	196,650		280,000
R2004955569	Lake Worth	TX		07/22/2021	3.000	235,233		261,370
A918369	Los Angeles	CA		10/31/2021	8.000	759,000	65,500	1,350,000
R2004955976	Decatur	GA		07/22/2021	3.000	204,454		227,172
A210294	Richmond	VA		10/31/2021	8.000	1		260,000
A918786	Hidden Hills	CA		10/31/2021	8.000	124,664	831	13,000,000
A918006	National City	CA		10/31/2021	7.000	495,000		770,000
A918680	Oakland	CA		10/31/2021	8.500	694,000		935,000
R2004956417	Jacksonville	FL		11/02/2021	3.000	138,194		156,812
A730068	Oklahoma City	OK		10/31/2021	8.000	78,750		105,000
R2004955580	Duncanville	TX		07/22/2021	3.000	207,666		230,741
P2009021559	Long Island City	NY		06/29/2021	5.875	424,500		805,000
P2009022057	Holbrook	NY		08/17/2021	5.500	408,527		515,000
A210297	Richmond	VA		10/31/2021	7.500	112,500		150,000
A460258	Fort Wayne	IN		10/31/2021	8.750	165,600		260,000
R2004955999	Ellenwood	GA		07/22/2021	3.000	198,142		220,158
A918918	San Diego	CA		11/22/2021	8.000	1,093,000		1,600,000
P2009021776	Blythewood	SC		07/15/2021	4.625	218,225		289,000
R2004955855	Smyrna	TN		07/22/2021	3.000	367,035		407,817
R2004955491	Duncanville	TX		07/22/2021	3.000	191,808		213,121
R2004956341	Stockbridge	GA		07/22/2021	3.000	226,113		251,237
A303114	Monticello	GA		10/31/2021	7.000	106,700		171,000
A917776	Los Angeles	CA		10/31/2021	8.000	2,575,500		3,650,000
A918552	San Diego	CA		10/31/2021	7.500	829,500	71,356	1,150,000
R2004955946	Covington	GA		07/22/2021	3.000	190,063		211,182
P2009021589	Jackson	NJ		06/29/2021	5.875	443,297		650,000
R2004956563	Jacksonville	FL		11/02/2021	3.000	164,670		186,414
R2004955989	Douglasville	GA		07/22/2021	3.000	210,919		234,355
A320753	Clearwater	FL		10/31/2021	8.000	238,500		340,000
R2004956640	McKinney	TX		12/08/2021	3.880	287,870		323,449
A350205	Montgomery	AL		11/22/2021	7.250	62,308		150,000
A916452	Los Angeles	CA		10/31/2021	8.500	791,999		1,175,000
A270386	Charlotte	NC		10/31/2021	7.000	256,000		320,000
A150193	Bryn Mawr	PA		10/31/2021	9.000	246,939	17,900	950,000
R2004955961	Covington	GA		07/22/2021	3.000	154,283		171,426
A270170	Lexington	NC		10/31/2021	8.500	364,500		525,000
A918480	Lakeside	CA		10/31/2021	7.500	741,445		940,000
P2009020506	CONYERS	GA		02/09/2021	6.500	295,920		362,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009020519	EDMOND	OK		02/02/2021	6.750	489,090		560,000
P2009020069	New York	NY		04/14/2021	6.750		1,320	2,600,000
A190010	Newark	DE		10/31/2021	8.000	146,300		255,000
A370126	Knoxville	TN		10/31/2021	10.000	145,240	7,790	305,000
A320812	Beverly Hills	FL		10/31/2021	7.750	36,250		95,000
R2004955464	Ennis	TX		07/22/2021	3.000	233,130		259,034
A170757	Perth Amboy	NJ		10/31/2021	7.500	461,250		715,000
A430635	Willard	OH		10/31/2021	8.000	662,836		1,092,001
A918659	San Diego	CA		10/31/2021	7.000	328,000		410,000
P2009022067	Boca Raton	FL		08/17/2021	5.500	475,953		2,000,000
A302823	Atlanta	GA		10/31/2021	8.500	229,500		360,000
A850366	Phoenix	AZ		10/31/2021	8.000	664,264		1,650,000
A914621	Los Angeles	CA		10/31/2021	9.500	2,725,000		4,750,000
P2009021785	Boiling Springs	SC		07/15/2021	4.625	215,079		302,000
A918130	Los Angeles	CA		10/31/2021	8.000	1,375,800		1,950,000
R2004956520	Jacksonville	FL		11/02/2021	3.000	134,228		152,378
R2004956177	Loganville	GA		07/22/2021	3.000	331,005		367,784
A350178	Montgomery	AL		10/31/2021	7.250	127,500		170,000
R2004955917	Conyers	GA		07/22/2021	3.000	276,496		307,218
P2009020587	WOOD DALE	IL		03/12/2021	6.750	315,067		359,000
A320966	Jacksonville	FL		10/31/2021	7.500	85,500		120,000
R2004955462	Arlington	TX		07/22/2021	3.000	255,477		283,864
P2009020253	Westminister	CO		01/27/2021	4.625	1,230,240		1,655,000
A430546	South Euclid	OH		10/31/2021	8.500	131,250		175,000
A917100	Los Angeles	CA		10/31/2021	8.000	2,695,601	317,552	4,750,000
R2004956015	Hampton	GA		07/22/2021	3.000	302,688		336,320
P2009020067	Wilmington	DE		04/14/2021	5.125		846	327,000
P2009021380	Valley Stream	NY		05/28/2021	6.500	434,437		611,000
R2004956372	Temple	GA		07/22/2021	3.000	259,724		288,583
R2004955876	Atlanta	GA		07/22/2021	3.000	181,985		202,206
A830008	Boise	ID		10/31/2021	8.000	292,500		390,000
A918713	San Diego	CA		10/31/2021	7.000	583,200		850,000
A270296	Statesville	NC		10/31/2021	9.000	84,869		260,000
P2009022055	Athens	ME		08/17/2021	5.625	299,542		380,000
A350165	Montgomery	AL		10/31/2021	7.250	142,500		190,000
P2009021907	Pompano Beach	FL		07/30/2021	6.000	1,086,254		1,580,000
R2004955856	Smyrna	TN		07/22/2021	3.000	280,758		311,954
R2004955514	Aubrey	TX		07/22/2021	3.000	262,168		291,298
P2009020111	Long Beach	NY		01/01/2021	5.750		432	1,320,000
P2009021551	Chehalis	WA		06/29/2021	5.625	444,289		600,000
R2004955507	Ennis	TX		07/22/2021	3.000	256,585		285,095
P2009021783	Summerville	SC		07/15/2021	4.625	244,108		365,000
R2004956312	Snellville	GA		07/22/2021	3.000	269,638		299,598
R2004955613	Fort Worth	TX		07/22/2021	3.000	259,443		288,271
R2004956124	Locust Grove	GA		07/22/2021	3.000	275,563		306,182
R2004956432	Jacksonville	FL		11/02/2021	3.000	107,322		122,292
R2004955824	Nashville	TN		07/22/2021	3.000	288,943		321,048
A918195	Fair Oaks	CA		10/31/2021	7.500	290,250		455,000
A918550	Arrowbear	CA		10/31/2021	10.000	229,600		385,000
A9179510	Los Angeles	CA		10/31/2021	12.000	579,801	5,009	7,170,000
A750921	Houston	TX		10/31/2021	8.000	234,900		315,000
A850345	Phoenix	AZ		10/31/2021	8.000	358,750		625,000
A917049	Hacienda Heights	CA		10/31/2021	8.500	641,250		855,000
A210309	Richmond	VA		11/22/2021	8.000	200,000		600,000
A9182530	La Jolla	CA		10/31/2021	12.000	455,000		15,750,000
R2004956368	Stone Mountain	GA		07/22/2021	3.000	223,605		248,451
R2004956572	Jacksonville	FL		11/02/2021	3.000	159,926		181,110
R2004956473	Jacksonville	FL		11/02/2021	3.000	200,628		226,625
P2009023115	Philadelphia	PA		12/28/2021	5.375	191,938		266,000
A916940	Sacramento	CA		10/31/2021	8.500	146,700	55,600	725,000
P2009021914	Elmont	NY		07/30/2021	4.875	365,269		525,000
R2004956643	Hampton	GA		12/08/2021	4.150	226,362		254,339
R2004956463	Jacksonville	FL		11/02/2021	3.000	115,447		131,377
A660084	Overland Park	KS		10/31/2021	9.000	139,500		190,000
R2004956381	Union City	GA		07/22/2021	3.000	251,293		279,215

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009020510	GAINESVILLE	FL		02/09/2021	6.125	228,969		247,000
A430612	Willard	OH		10/31/2021	8.000	278,959		470,003
R2004956378	Union City	GA		07/22/2021	3.000	205,569		228,411
P2009021581	Ocean City	WA		06/29/2021	5.750	1,407,020		2,000,000
A918459	Los Angeles	CA		10/31/2021	8.500	954,438	6,761	3,000,000
A630416	Kansas City	MO		10/31/2021	7.750	77,754		135,000
R2004955667	Antioch	TN		07/22/2021	3.000	234,694		260,772
A303068	Stockbridge	GA		10/31/2021	7.000	188,150		260,000
R2004956225	McDonough	GA		07/22/2021	3.000	227,933		253,259
R2004956441	Jacksonville	FL		11/02/2021	3.000	216,096		243,922
A370232	Mount Juliet	TN		11/22/2021	7.500	292,000		365,000
A918297	Lakeside	CA		10/31/2021	7.000	513,000		755,000
P2009022121	Bogota	NJ		08/17/2021	5.625	349,685		510,000
R2004956500	Jacksonville	FL		11/02/2021	3.000	196,006		221,457
A915983	Los Angeles	CA		10/31/2021	9.000	1,719,400		2,500,000
A350193	Montgomery	AL		10/31/2021	7.250	65,700		155,000
A600468	Chicago	IL		10/31/2021	9.000	120,600		240,000
A270429	Charlotte	NC		10/31/2021	7.000	355,500		550,000
R2004955589	Arlington	TX		07/22/2021	3.000	265,483		294,982
P2009021466	Miami	FL		05/28/2021	5.500	1,111,945		1,500,000
P2009022030	Salem	OR		08/17/2021	5.625	601,598		762,000
P2009023108	Crestline	OH		12/28/2021	4.500	179,384		260,000
A917940	Los Angeles	CA		10/31/2021	8.500	890,312		1,350,000
A320995	Hialeah	FL		10/31/2021	7.500	243,000		355,000
R2004955527	Fort Worth	TX		07/22/2021	3.000	207,027		230,031
A918751	San Marcos	CA		10/31/2021	7.000	980,500	64,000	1,350,000
P2009023122	Chicago	IL		12/28/2021	5.250	412,406		550,000
A917067	Winnetka	CA		10/31/2021	8.500	731,250		975,000
A303122	Mcdonough	GA		10/31/2021	7.000	225,000		300,000
A430603	Columbus	OH		10/31/2021	9.000	333,000		530,001
P2009020484	Laguna Hills	CA		01/14/2021	4.750	611,363		880,000
A915648	Thousand Oaks	CA		10/31/2021	8.000	2,933,900		6,000,000
A220014	Washington	DC		10/31/2021	9.000	2,625,000		3,500,000
A918975	Cathedral City	CA		11/22/2021	7.000	330,300		500,000
A918559	San Diego	CA		10/31/2021	7.000	787,500		1,150,000
A850360	Safford	AZ		10/31/2021	7.000	92,500		150,000
A917991	Bell	CA		10/31/2021	8.500	706,620		1,225,000
A918320	Hidden Hills	CA		11/22/2021	7.000	1,924,052		10,000,000
A918373	San Bernardino	CA		10/31/2021	8.000	234,000		315,000
A303106	Jenkinsburg	GA		10/31/2021	7.000	100,750		145,000
P2009020533	BRADENTON	FL		02/02/2021	6.625	231,188		303,000
A303165	Carrollton	GA		10/31/2021	7.000	168,300		250,000
A430594	Wickliffe	OH		10/31/2021	8.500	131,250		175,000
P2009023097	McLean	VA		12/28/2021	4.875	108,938		331,000
A916524	Los Angeles	CA		10/31/2021	8.500	2,344,867	163,779	3,600,000
A917937	Redwood City	CA		10/31/2021	8.000	1,475,829	46,542	2,700,000
A320853	Temple Terrace	FL		10/31/2021	7.500	252,000		345,000
R2004955577	Dallas	TX		07/22/2021	3.000	270,872		300,969
P2009020627	Vallejo	CA		03/26/2021	4.125	242,400		440,000
A918649	El Cajon	CA		10/31/2021	7.500	744,300		1,200,000
R2004956532	Jacksonville	FL		11/02/2021	3.000	139,850		158,661
R2004956558	Jacksonville	FL		11/02/2021	3.000	140,066		158,903
P2009023092	Monsey	NY		12/28/2021	4.625	326,813		625,000
A916006	San Francisco	CA		10/31/2021	8.000	1,350,000		2,000,000
R2004956358	Stockbridge	GA		07/22/2021	3.000	264,759		294,177
A320734	Miami	FL		10/31/2021	8.500	560,000		800,000
A170755	Brick	NJ		10/31/2021	8.000	171,000		265,000
P2009021549	Rocky Point	NY		06/29/2021	5.750	299,918		405,000
P2009020320	Fate	TX		01/14/2021	7.990	347,526		420,000
A170623	Newark	NJ		10/31/2021	8.000	170,000		300,000
A918856	Sacramento	CA		10/31/2021	8.500	284,400		420,000
R2004956256	McDonough	GA		07/22/2021	3.000	289,457		321,619
P2009023086	Miami	FL		12/28/2021	4.875	217,875		750,000
A914120	Hermosa Beach	CA		10/31/2021	8.500	2,673,723		5,400,000
P2009022097	Palm Coast	FL		08/17/2021	6.000	155,713		228,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A270383	Charlotte	NC		10/31/2021	7.000	252,000		315,000
P2009020403	Estacada	OR		01/29/2021	6.000	692,388		960,000
R2004955567	Forney	TX		07/22/2021	3.000	219,816		244,240
A917476	Merced	CA		10/31/2021	8.500	106,218	27,300	260,000
A918323	Redwood City	CA		10/31/2021	7.500	1,585,000		2,850,001
P2009020419	Sacramento	CA		01/29/2021	5.750	235,825		320,000
P2009021475	Canton	MA		05/28/2021	5.625	349,874		660,000
R2004955804	Murfreesboro	TN		07/22/2021	3.000	312,161		346,846
R2004956333	Snellville	GA		07/22/2021	3.000	333,466		370,518
R2004956504	Jacksonville	FL		11/02/2021	3.000	183,820		207,831
P2009021560	Miami Beach	FL		06/29/2021	5.625	317,349		630,000
R2004956313	Snellville	GA		07/22/2021	3.000	333,363		370,404
A918257	Valley Village	CA		10/31/2021	8.000	799,999		1,200,000
A430602	Barberton	OH		10/31/2021	8.500	101,250		140,000
R2004956364	Stone Mountain	GA		07/22/2021	3.000	239,186		265,763
R2004956462	Jacksonville	FL		11/02/2021	3.000	150,515		170,590
R2004955931	Covington	GA		07/22/2021	3.000	224,956		249,952
A917773	Fairfield	CA		10/31/2021	8.000	287,000		410,000
A918112	San Jose	CA		10/31/2021	8.000	1,161,976	524	1,550,000
P2009020327	BELFORD	NJ		02/02/2021	5.125	426,300		925,000
P2009021898	Orange	CA		07/30/2021	5.750	1,718,672		2,480,000
P8210800021	Inman	SC		09/03/2021	4.625	174,834		264,000
R2004955525	Dallas	TX		07/22/2021	3.000	192,173		213,526
A350152	Center Point	AL		10/31/2021	8.000	49,951		125,000
A916244	West Hollywood	CA		10/31/2021	8.750	4,636,599	17,500	7,300,000
P2009022071	Fort Lee	NJ		08/17/2021	5.500	599,701		945,000
A270321	Burlington	NC		10/31/2021	8.000	92,659		125,000
P2009020626	FOREST HILL	MD		03/26/2021	4.500	304,393		369,000
R2004956102	Locust Grove	GA		07/22/2021	3.000	273,501		303,890
P2009020601	LONGWOOD	FL		03/12/2021	6.625	593,450		715,000
R2004956247	McDonough	GA		07/22/2021	3.000	219,194		243,549
A430636	Willard	OH		10/31/2021	9.000	1,379,410		2,340,001
A918765	Garden Grove	CA		10/31/2021	7.000	652,500		850,000
A918084	Los Angeles	CA		10/31/2021	8.000	1,173,827	141,612	2,800,000
A370231	Nashville	TN		11/22/2021	7.500	250,030		440,000
R2004956322	Snellville	GA		07/22/2021	3.000	248,472		276,081
R2004956095	Lithonia	GA		07/22/2021	3.000	206,391		229,324
P2009023049	Williston Park	NY		12/28/2021	5.000	802,610		967,000
R2004955720	Hermitage	TN		07/22/2021	3.000	242,971		269,968
A270292	Charlotte	NC		10/31/2021	7.000	212,625		270,000
P2009021782	Lexington	SC		07/15/2021	4.625	176,813		255,000
R2004956299	Powder Springs	GA		07/22/2021	3.000	207,826		230,918
R2004955816	Nashville	TN		07/22/2021	3.000	297,069		330,077
P2009022102	Island Park	NY		08/17/2021	5.000	475,851		610,000
A290078	Greenville	SC		10/31/2021	7.500	132,000		185,000
R2004956636	Jacksonville	FL		11/02/2021	3.000	126,981		144,271
R2004955944	Covington	GA		07/22/2021	3.000	234,798		260,887
P2009021336	New London	NC		05/28/2021	5.875	275,115	269	400,000
P2009021355	Miami	FL		05/28/2021	6.750	127,322		188,000
R2004956089	Lithonia	GA		07/22/2021	3.000	216,968		241,076
A270220	Mooresville	NC		10/31/2021	8.000	157,500		210,000
A430646	Columbus	OH		10/31/2021	9.000	324,986		495,000
A170736	Raritan Township	NJ		10/31/2021	8.000	250,201		365,000
A915446	Los Angeles	CA		10/31/2021	10.000	1,348,158		2,150,000
A918861	Escondido	CA		11/22/2021	7.000	420,000		525,000
A321037	Sunrise	FL		11/22/2021	7.500	184,500		245,000
A918221	Newark	CA		10/31/2021	8.000	539,100		900,000
R2004955947	Covington	GA		07/22/2021	3.000	207,530		230,589
A270263	Raeford	NC		10/31/2021	8.000	27,426	183	125,000
P2009021881	Medford	NY		07/30/2021	5.500	266,513		364,000
R2004956038	Jonesboro	GA		07/22/2021	3.000	223,461		248,290
P2009020584	SACRAMENTO	CA		03/12/2021	8.125	323,173		420,000
A270264	Raleigh	NC		10/31/2021	8.500	213,750		285,000
R2004956657	Indianapolis	IN		12/08/2021	3.830	264,820		297,551
A430609	Mansfield	OH		10/31/2021	8.000	666,000		970,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A430638	Cleveland Heights	OH		10/31/2021	8.500	68,000		215,000
A918756	La Quinta	CA		10/31/2021	8.500	225,799		315,000
P2009020483	Berwyn	IL		02/09/2021	6.500	231,444		280,000
R2004956197	Marietta	GA		07/22/2021	3.000	282,385		313,762
R2004955980	Decatur	GA		07/22/2021	3.000	241,073		267,859
A460222	Granger	IN		10/31/2021	8.500	180,000		260,000
R2004955869	Thompsons Station	TN		07/22/2021	3.000	396,817		440,908
P2009021396	Valley Stream	NY		05/28/2021	4.875	179,956		575,000
A918318	San Bernardino	CA		10/31/2021	8.500	252,000		380,000
A270396	Charlotte	NC		10/31/2021	7.000	175,455		220,000
A370194	Chattanooga	TN		10/31/2021	7.500	208,000		300,000
R2004956304	Riverdale	GA		07/22/2021	3.000	221,427		246,030
A430653	Maple Heights	OH		11/22/2021	8.500	108,750		145,000
R2004955559	Dallas	TX		07/22/2021	3.000	221,174		245,749
A350175	Somerville	AL		10/31/2021	8.000	79,101	527	230,000
A918695	North Hollywood	CA		10/31/2021	8.000	361,583	131,290	2,800,000
P2009022087	Sunrise	FL		08/17/2021	5.500	118,460		160,000
A918876	Sacramento	CA		10/31/2021	8.500	358,904	73,000	650,000
A918295	Rancho Cordova	CA		10/31/2021	8.000	375,429		520,000
A850368	Tucson	AZ		10/31/2021	7.000	133,958		255,000
P2009020543	RENO	NV		02/09/2021	5.250	1,060,385		1,457,800
R2004956345	Stockbridge	GA		07/22/2021	3.000	234,776		260,863
P2009021398	Downey	CA		05/28/2021	5.750	575,916		725,000
A321006	Jacksonville	FL		10/31/2021	7.500	228,750		315,000
A500031	Des Moines	IA		10/31/2021	8.500	83,700		120,000
A430640	Akron	OH		10/31/2021	8.500	127,500		170,000
R2004955780	Murfreesboro	TN		07/22/2021	3.000	268,698		298,554
A916606	Los Angeles	CA		10/31/2021	8.500	745,131	3,189	1,400,000
A630486	Smithville	MO		11/22/2021	8.000	145,500		182,000
A380041	Jackson	MS		10/31/2021	7.750	18,100		75,000
R2004956597	Jacksonville	FL		11/02/2021	3.000	161,677		183,067
A880885	Las Vegas	NV		11/22/2021	8.000	241,965		350,000
A917386	Reseda	CA		10/31/2021	8.500	725,750	43,000	1,025,000
R2004955635	Fort Worth	TX		07/22/2021	3.000	247,306		274,785
R2004956282	Norcross	GA		07/22/2021	3.000	267,571		297,302
P2009020521	GERMANTOWN	TN		02/09/2021	6.625	770,002		925,000
R2004956269	McDonough	GA		07/22/2021	3.000	224,883		249,871
A600475	Mundelein	IL		10/31/2021	8.000	218,200		650,000
R2004956272	McDonough	GA		07/22/2021	3.000	191,749		213,055
P2009023068	Newbury	MA		12/28/2021	5.500	648,749		962,000
A750925	Katy	TX		10/31/2021	8.000	188,280		251,047
A370171	Antioch	TN		10/31/2021	7.500	225,000		300,000
A270455	Conover	NC		11/22/2021	8.000	71,406		255,000
A980135	Seattle	WA		10/31/2021	8.000	542,905	245	800,000
A918334	Sylmar	CA		10/31/2021	7.500	476,250		875,000
P2009020453	BRADENTON	FL		01/14/2021	6.250	683,220		975,000
R2004955716	Hermitage	TN		07/22/2021	3.000	401,293		445,882
A918165	Indian Wells	CA		10/31/2021	9.000	966,000		1,600,000
A980083	Seattle	WA		10/31/2021	8.500	630,728	54,067	1,425,000
A430592	Lakewood	OH		10/31/2021	8.000	239,500		320,000
A850321	Tucson	AZ		10/31/2021	7.000	72,500		210,000
R2004955621	Arlington	TX		07/22/2021	3.000	286,990		318,878
P2009020413	Bal Harbour	FL		01/29/2021	5.875	1,053,924		2,500,000
A750770	Houston	TX		10/31/2021	7.000	112,500		150,000
A370180	Christiana	TN		10/31/2021	7.500	281,250		375,000
A918696	Los Angeles	CA		10/31/2021	7.000	696,000		870,000
A914421	Redwood City	CA		10/31/2021	7.250	1,990,684		2,850,000
A918189	San Diego	CA		10/31/2021	7.750	524,000		655,000
A918740	Tollhouse	CA		10/31/2021	7.500	158,400		300,000
A918332	Menifee	CA		10/31/2021	8.000	315,000		420,000
P2009022052	Wantagh	NY		08/17/2021	5.875	328,435		518,000
P2009020523	SAN ANTONIO	TX		02/02/2021	6.375	265,648		330,000
A917027	San Diego	CA		10/31/2021	8.000	836,500		1,150,000
A918749	Vista	CA		10/31/2021	7.000	720,000		900,000
A430534	Euclid	OH		10/31/2021	8.500	111,150		160,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A270242	Charlotte	NC		10/31/2021	8.000	131,250		175,000
A110078	Brockton	MA		10/31/2021	8.250	261,000		400,000
P2009021599	Happy Valley	OR		06/29/2021	5.750	455,377		630,000
P2009022028	Delray Beach	FL		08/17/2021	5.625	120,320		155,000
A918729	Visalia	CA		10/31/2021	7.500	279,000		365,000
A880765	Las Vegas	NV		10/31/2021	7.000	234,000		310,000
A303018	Powder Springs	GA		10/31/2021	7.500	149,250		220,000
P2009021438	Glen Ellen	CA		05/28/2021	6.000	1,165,242		2,200,000
A850280	Tucson	AZ		10/31/2021	8.500	239,400		355,000
P2009022083	Philadelphia	PA		08/17/2021	5.750	285,601		360,000
A750848	Tomball	TX		10/31/2021	7.000	120,000		160,000
A270406	Charlotte	NC		10/31/2021	7.000	252,000		315,000
A917856	Los Angeles	CA		10/31/2021	7.500	486,000		700,000
A430568	Cleveland	OH		10/31/2021	8.500	127,500		170,000
P2009020542	San Ramon	CA		02/24/2021	4.250	753,300		1,170,000
A210153	Richmond	VA		10/31/2021	7.000	110,600		210,000
A270367	High Point	NC		10/31/2021	7.000	248,000		310,000
A850235	Avondale	AZ		10/31/2021	8.500	137,160		620,000
A430465	Girard	OH		10/31/2021	7.000	39,150		60,000
P2009021547	Elmont	NY		06/29/2021	5.625	349,084		655,000
A916290	Los Angeles	CA		10/31/2021	9.000	673,400		925,000
A480412	Inkster	MI		10/31/2021	8.500	371,250		495,000
P2009020634	Fayetteville	GA		04/09/2021	4.625	222,938		316,000
A918601	Coalinga	CA		10/31/2021	7.500	204,300		280,000
A270420	High Point	NC		10/31/2021	7.000	268,000		335,000
A303141	Tucker	GA		10/31/2021	7.000	88,400		145,000
A918264	San Diego	CA		10/31/2021	7.500	752,000		985,000
P2009021626	Garfield	NJ		06/29/2021	5.625	323,517		455,000
P2009020448	Katy	TX		01/27/2021	7.250	295,074		360,000
A980151	Spokane	WA		10/31/2021	7.500	240,000		320,000
P2009021371	Aurora	CO		05/28/2021	5.625	333,609		530,000
A630399	Greenwood	MO		10/31/2021	8.000	171,090		235,000
A270341	China Grove	NC		10/31/2021	7.000	216,000		270,000
A916382	Los Angeles	CA		10/31/2021	9.000	1,757,622		2,650,000
A880815	Henderson	NV		10/31/2021	7.000	342,000		460,000
A918258	San Diego	CA		10/31/2021	7.000	639,000		875,000
A918496	San Diego	CA		10/31/2021	8.000	675,000		900,000
A430476	Warren	OH		10/31/2021	7.000	42,300		55,000
A270298	Greensboro	NC		10/31/2021	7.000	156,000		195,000
A918485	Fresno	CA		10/31/2021	8.000	187,850		310,000
A915959	Los Angeles	CA		10/31/2021	8.000	2,990,390		4,625,000
A916116	San Jose	CA		10/31/2021	7.500	1,559,446	9,736	2,400,000
P2009020581	HIGHLAND BEACH	FL		03/12/2021	8.125	542,063		700,000
A916310	Redwood City	CA		10/31/2021	7.500	1,429,019	8,931	2,300,000
A918410	Sacramento	CA		10/31/2021	8.500	622,634	4,353	850,000
A350185	Prattville	AL		10/31/2021	7.250	124,155		190,000
A880644	Las Vegas	NV		10/31/2021	7.000	120,000		160,000
A916779	San Diego	CA		10/31/2021	8.000	784,500		1,100,000
P2009020455	Ray Twp	MI		01/27/2021	6.500	213,527		262,000
A918702	San Diego	CA		10/31/2021	7.000	385,000		560,000
A880874	Las Vegas	NV		10/31/2021	7.000	256,000		320,000
A880891	North Las Vegas	NV		10/31/2021	7.000	268,000		335,000
A880801	Las Vegas	NV		10/31/2021	7.000	225,000		315,000
P2009021866	New York	NY		07/30/2021	6.000	1,163,466		1,875,000
A918310	San Diego	CA		10/31/2021	7.500	835,100		1,100,000
A918796	Duarte	CA		10/31/2021	7.000	540,900		705,000
P2009022105	Tucson	AZ		08/17/2021	5.625	516,198		650,000
A917879	Lemon Grove	CA		10/31/2021	7.500	423,000		615,000
A918611	Squaw Valley	CA		10/31/2021	8.750	260,100		400,000
A430542	Cleveland	OH		10/31/2021	8.500	108,750		145,000
A270224	Gastonia	NC		10/31/2021	8.000	161,250		215,000
A270273	Spring Lake	NC		10/31/2021	7.000	214,200		285,000
A918353	Glendale	CA		10/31/2021	7.500	810,000		1,250,000
A880763	North Las Vegas	NV		10/31/2021	7.000	257,400		340,000
P2009021871	Fremont	CA		07/30/2021	5.625	695,913		1,315,888

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A918009	Lake Arrowhead	CA		10/31/2021	8.750	476,000		700,000
P2009021633	Rancho Cucamonga	CA		06/29/2021	5.500	432,040		632,000
A880747	Las Vegas	NV		10/31/2021	7.000	265,500		350,000
A270372	Greensboro	NC		10/31/2021	7.000	230,400		292,500
A915746	Garden Grove	CA		10/31/2021	9.000	620,100		875,000
A918097	Spring Valley	CA		10/31/2021	8.250	510,000		680,000
A150210	Hellertown	PA		10/31/2021	8.000	176,850		250,000
P2009021904	West Palm Beach	FL		07/30/2021	6.000	1,005,813		2,100,000
A918147	Los Angeles	CA		10/31/2021	8.000	1,265,986		1,700,000
A918240	San Diego	CA		10/31/2021	7.000	585,000		840,000
P2009020405	Lake Arrowhead	CA		01/29/2021	6.000	351,403		455,000
A303111	Mcdonough	GA		10/31/2021	7.000	60,900		87,000
A914094	Los Angeles	CA		10/31/2021	9.000	692,000		1,175,000
A350182	Prattville	AL		10/31/2021	7.250	81,000		160,000
A918620	San Diego	CA		10/31/2021	7.500	493,200		675,000
A915876	Los Angeles	CA		10/31/2021	8.000	2,826,795		3,850,000
A917990	Long Beach	CA		10/31/2021	7.500	414,500		600,000
A430481	Girard	OH		10/31/2021	7.000	71,250		95,000
A918335	San Diego	CA		10/31/2021	8.000	686,250		915,000
A320837	South Pasadena	FL		10/31/2021	7.500	238,500		330,000
A270342	Greensboro	NC		10/31/2021	7.000	124,200		160,000
A290073	Taylors	SC		10/31/2021	7.500	193,100		260,000
P2009020515	Discovery Bay	CA		02/09/2021	5.250	1,520,700		1,850,000
P2009021868	Naples	FL		07/30/2021	6.000	588,136		1,010,000
A270283	Greensboro	NC		10/31/2021	7.000	145,800		185,000
A916745	Los Angeles	CA		10/31/2021	8.500	1,686,400		2,950,000
P2009021331	Old Bridge	NJ		05/28/2021	5.625	199,729		389,000
P2009020471	TEMECULA	CA		01/27/2021	6.500	1,510,425		2,500,000
A960022	Waianae	HI		10/31/2021	8.500	84,000		120,000
P2009020425	Marathon	FL		01/29/2021	6.125	951,237		1,250,000
A917916	Lemon Grove	CA		10/31/2021	7.500	427,500		580,000
A800058	Denver	CO		10/31/2021	8.000	382,328	172	600,000
A916694	Los Angeles	CA		10/31/2021	8.500	810,000		1,175,000
A918632	San Diego	CA		10/31/2021	8.000	1,237,500		1,650,000
P2009021882	Venice	FL		07/30/2021	5.625	507,111		640,000
A303034	Kennesaw	GA		10/31/2021	7.000	178,500		280,000
A918499	San Diego	CA		10/31/2021	7.000	510,000		645,000
A918293	San Diego	CA		10/31/2021	7.000	566,572		835,000
A915548	Los Angeles	CA		10/31/2021	9.000	1,692,350		2,500,000
A918380	Simi Valley	CA		10/31/2021	8.750	585,000		800,000
A370164	Chattanooga	TN		10/31/2021	7.500	172,500		230,000
A303146	Fayetteville	GA		10/31/2021	7.000	152,600		210,000
A320923	Sarasota	FL		10/31/2021	9.000	245,650		345,000
A918849	Escondido	CA		10/31/2021	7.000	650,000		825,000
A917069	Garden Grove	CA		10/31/2021	8.500	682,500		910,000
A918760	Buena Park	CA		10/31/2021	7.000	571,500		740,000
A270310	Winston Salem	NC		10/31/2021	7.000	220,000		275,000
A880842	Las Vegas	NV		10/31/2021	7.000	337,500		425,000
A320895	Port Richey	FL		10/31/2021	9.000	131,250		175,000
A918532	Poway	CA		10/31/2021	7.000	1,040,000		1,300,000
A918469	Ontario	CA		10/31/2021	7.000	472,500		600,000
A430470	Boardman	OH		10/31/2021	7.000	45,000		60,000
A918725	Vacaville	CA		10/31/2021	7.500	346,500		450,000
A918630	(West Hills Area) Los Angeles	CA		10/31/2021	8.250	727,500		970,000
A915973	Encino	CA		10/31/2021	8.500	3,340,531	3,569	6,000,000
P2009021409	Eastvale	CA		05/28/2021	6.000	447,559		714,000
A918139	Los Angeles	CA		10/31/2021	8.000	1,311,909	591	1,750,000
A430456	Warren	OH		10/31/2021	7.000	37,500		50,000
A270331	Greensboro	NC		10/31/2021	7.000	212,000		265,000
A880596	Las Vegas	NV		10/31/2021	7.500	543,750		725,000
A380046	Jackson	MS		10/31/2021	7.750	67,500		90,000
P2009020559	DALLAS	TX		02/24/2021	6.250	194,395		240,000
A918215	Bakersfield	CA		10/31/2021	8.750	148,500		210,000
P2009021938	New York	NY		07/30/2021	5.875	3,705,625		10,250,000
A915080	Los Angeles	CA		10/31/2021	8.000	1,166,404		2,350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009021347	Clinton	CT		05/28/2021	5.250	586,964		965,000
A918548	Oceanside	CA		10/31/2021	7.000	372,000		465,000
A915633	North Hollywood	CA		10/31/2021	8.000	728,400		975,000
P2009020406	Parkland	FL		01/29/2021	6.000	752,819		1,100,000
A915176	Van Nuys	CA		10/31/2021	9.000	3,147,515		4,450,000
P2009020427	PHILADELPHIA	PA		01/29/2021	5.625	301,926		481,000
A918261	Livermore	CA		10/31/2021	8.750	562,500		750,000
A850365	Tucson	AZ		10/31/2021	7.000	264,229		435,000
A918736	Orange	CA		10/31/2021	8.000	630,000		840,000
P2009022037	HIGHLAND PARK	NJ		08/17/2021	5.625	369,805		665,000
A270421	Charlotte	NC		10/31/2021	7.000	236,000		295,000
A916659	Redondo Beach	CA		10/31/2021	8.500	1,855,664	13,144	3,000,000
P2009022101	San Clemente	CA		08/17/2021	5.750	1,011,503		1,275,000
A270326	High Point	NC		10/31/2021	8.000	148,500		190,000
A303008	Newnan	GA		10/31/2021	7.500	78,750		105,000
A918492	Stockton	CA		10/31/2021	8.000	161,500		240,000
P2009021631	Germantown	MD		06/29/2021	5.625	333,577		450,000
A270364	Jacksonville	NC		10/31/2021	8.000	153,750		205,000
A918670	San Diego	CA		10/31/2021	8.000	675,000		900,000
A350181	Montgomery	AL		10/31/2021	7.250	96,750		185,000
A460253	Fort Wayne	IN		10/31/2021	8.750	95,000		190,000
A915944	Los Angeles	CA		10/31/2021	8.500	861,150		1,575,000
A918414	Camarillo	CA		10/31/2021	8.500	435,000		580,000
A880775	Las Vegas	NV		10/31/2021	7.000	279,000		390,000
P2009020475	Galt	CA		01/27/2021	6.625	487,549		560,000
A917848	Los Angeles	CA		10/31/2021	8.500	768,750		1,025,000
A918677	Paso Robles	CA		10/31/2021	7.500	364,500		600,000
P2009020409	Bellmore	NY		01/29/2021	6.625	260,058		355,000
A500017	Des Moines	IA		10/31/2021	10.000	142,500		190,000
P5210212022	Pike Road	AL		04/09/2021	6.625	221,948		275,000
P2009020325	Fayetteville	GA		01/14/2021	6.125	207,419		281,600
P2009021629	Katy	TX		06/29/2021	5.625	196,969		269,000
P2009020608	Perkiomenville	PA		03/12/2021	6.750	326,025		424,000
A270428	Winston Salem	NC		11/22/2021	7.000	236,000		295,000
A270275	Rural Hall	NC		10/31/2021	7.000	260,000		325,000
P2009020429	West Hills	CA		01/29/2021	5.875	731,726		995,000
P2009022061	Glendora	CA		08/17/2021	5.875	1,484,000		2,015,000
A980137	Seattle	WA		10/31/2021	7.500	530,275		750,000
P2009020333	Key Largo	FL		01/14/2021	5.875	1,108,569		1,200,000
A880826	Las Vegas	NV		10/31/2021	7.000	340,000		425,000
A918301	Merced	CA		10/31/2021	8.000	148,750		225,000
A270413	Charlotte	NC		10/31/2021	7.000	296,000		370,000
A430488	Niles	OH		10/31/2021	8.000	66,465		100,000
A430513	University Heights	OH		10/31/2021	9.000	127,957		175,000
P2009021595	Aventura	FL		06/29/2021	6.000	1,058,065		2,032,000
A320745	Tampa	FL		10/31/2021	9.000	76,500		150,000
A270302	High Point	NC		10/31/2021	7.000	244,000		305,000
A370178	Chattanooga	TN		10/31/2021	7.500	158,350		215,000
A918800	Sacramento	CA		10/31/2021	7.500	259,200		425,000
A270462	Charlotte	NC		11/22/2021	7.000	279,000		357,000
P2009021401	Prosper	TX		05/28/2021	5.875	550,855		750,000
A915629	Los Angeles	CA		10/31/2021	8.500	6,701,827		10,750,001
A918432	Escondido	CA		10/31/2021	9.000	537,212		750,000
A917894	San Diego	CA		10/31/2021	7.000	492,000		630,000
A430483	Euclid	OH		10/31/2021	8.500	93,750		125,000
A917721	San Diego	CA		10/31/2021	7.500	877,500		1,200,000
A916641	Santa Monica	CA		10/31/2021	9.000	2,296,288		3,250,000
A270394	Midland	NC		10/31/2021	7.000	252,000		315,000
A270327	Kernersville	NC		10/31/2021	8.000	256,000		320,000
A320941	Jacksonville	FL		10/31/2021	8.000	106,200		185,000
A915728	Sacramento	CA		10/31/2021	8.000	221,414		315,000
P2009021399	Jersey City	NJ		05/28/2021	5.500	615,541		775,000
A800052	Denver	CO		10/31/2021	8.000	535,500		750,000
A916028	Los Angeles	CA		10/31/2021	8.500	454,000		700,000
A918466	San Diego	CA		10/31/2021	7.000	445,000		556,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A9181160	Los Angeles	CA		10/31/2021	12.000	121,865		2,850,000
A916124	Los Angeles	CA		10/31/2021	8.500	837,000		1,250,000
A170553	East Orange	NJ		10/31/2021	7.000	171,000		260,000
A918718	Oceanside	CA		10/31/2021	7.000	800,000		1,000,000
A880726	Las Vegas	NV		10/31/2021	7.000	193,500		270,000
A880818	North Las Vegas	NV		10/31/2021	7.000	301,500		400,000
P2009021579	COPIAGUE	NY		06/29/2021	6.125	222,209		365,000
A321005	Fernandina Beach	FL		10/31/2021	8.250	207,000		380,000
A210209	Richmond	VA		10/31/2021	8.000	191,250		255,000
A350157	Toney	AL		10/31/2021	7.500	139,500		225,000
A917068	San Diego	CA		10/31/2021	8.000	840,000		1,150,000
A210235	Richmond	VA		10/31/2021	7.500	525,000		700,000
A430279	Cincinnati	OH		10/31/2021	8.025	130,500		174,000
P2009021358	Campbell	CA		05/28/2021	5.875	803,250		1,310,000
A915914	North Hollywood	CA		10/31/2021	8.500	1,640,000		2,500,000
A918383	Compton	CA		10/31/2021	8.500	431,250		575,000
A918596	Los Angeles	CA		10/31/2021	7.000	805,500		1,100,000
A270385	Greensboro	NC		10/31/2021	7.000	181,800		230,000
A918449	Lake Arrowhead	CA		10/31/2021	10.000	283,999		460,000
A918246	Chula Vista	CA		10/31/2021	7.500	600,000		750,000
P2009020357	Chicago	IL		01/29/2021	5.750	308,142		525,000
A800055	Denver	CO		10/31/2021	8.000	374,000		590,000
A918913	Los Angeles	CA		10/31/2021	8.000	373,500		620,000
P2009021412	Venice	FL		05/28/2021	5.875	142,997		230,000
A917898	San Jose	CA		10/31/2021	8.000	1,162,500		1,550,000
A880732	Henderson	NV		10/31/2021	8.000	207,000		285,000
A270398	Charlotte	NC		10/31/2021	7.000	166,500		215,000
P2009020258	ATLANTA	GA		01/14/2021	5.500	1,293,233		1,800,000
A170560	Paterson	NJ		10/31/2021	9.250	156,250		230,000
P2009021924	Happy Valley	OR		07/30/2021	5.625	462,991		739,000
A303090	Covington	GA		10/31/2021	7.000	41,250		55,000
P2009021616	Evanston	IL		06/29/2021	5.375	264,417		599,000
A270279	Hope Mills	NC		10/31/2021	7.000	189,000		260,000
A918585	Chatsworth	CA		10/31/2021	8.000	670,500		910,000
A917121	Maywood	CA		10/31/2021	8.000	450,000		600,000
A270343	Greensboro	NC		10/31/2021	7.000	148,000		185,000
A270414	Cornelius	NC		10/31/2021	7.000	240,000		300,000
P2009020318	roseville	CA		01/14/2021	5.625	322,547		419,000
A918124	Milpitas	CA		10/31/2021	7.500	1,008,300		1,450,000
A916930	Los Angeles	CA		10/31/2021	8.500	882,000		1,300,000
A750927	Pflugerville	TX		10/31/2021	8.250	256,500		360,000
A918405	Vacaville	CA		10/31/2021	7.250	457,500		610,000
A800054	Denver	CO		10/31/2021	8.000	432,278		660,000
A290069	Anderson	SC		10/31/2021	7.500	70,400		100,000
A918205	Oceanside	CA		10/31/2021	7.000	562,500		795,000
A918703	La Mesa	CA		10/31/2021	7.000	375,000		475,000
A917338	Van Nuys	CA		10/31/2021	8.500	850,500		1,250,000
A303133	Covington	GA		10/31/2021	7.000	112,225		160,000
A918457	Whittier	CA		10/31/2021	8.000	497,250		700,000
A320817	Miami	FL		10/31/2021	8.500	355,300		520,000
A302541	Riverdale	GA		10/31/2021	7.000	75,000		100,000
A750919	Pflugerville	TX		10/31/2021	7.500	166,700		240,000
A916972	Sacramento	CA		10/31/2021	8.000	292,500		390,000
A914933	Culver City	CA		10/31/2021	7.250	1,070,696		1,975,000
A918226	Crestline	CA		10/31/2021	10.000	229,599		320,000
A850323	Tucson	AZ		10/31/2021	7.000	138,750		245,000
A880825	Las Vegas	NV		10/31/2021	7.000	288,900		400,000
A270430	Charlotte	NC		10/31/2021	7.000	256,000		320,000
A880873	North Las Vegas	NV		10/31/2021	7.000	318,600		420,000
A917581	Fullerton	CA		10/31/2021	7.500	632,250		850,000
A918202	Richmond	CA		10/31/2021	7.500	429,400		575,000
A480410	Inkster	MI		10/31/2021	8.500	250,000		345,000
A303091	Villa Rica	GA		10/31/2021	7.000	168,750		225,000
P2009020642	Manor	TX		03/26/2021	4.375	191,465		335,000
A918845	Simi Valley	CA		10/31/2021	7.000	571,500		780,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A430468	Youngstown	OH		10/31/2021	7.000	45,000		60,000
A750767	Katy	TX		10/31/2021	7.000	127,500		170,000
A917946	San Diego	CA		10/31/2021	7.000	645,000		860,000
A917900	Emerald Hills	CA		10/31/2021	8.000	982,450		1,400,000
A430493	Shaker Heights	OH		10/31/2021	9.000	93,222		140,000
A918624	Los Angeles	CA		10/31/2021	7.000	526,500		700,000
P2009020567	Newport Beach	CA		03/12/2021	5.125	3,035,875		3,750,000
A270200	Greensboro	NC		10/31/2021	7.000	117,900		160,000
A210250	Mineral	VA		10/31/2021	9.000	216,500		310,000
A880770	Las Vegas	NV		10/31/2021	7.000	274,500		365,000
A918265	Fairfield	CA		10/31/2021	8.750	315,000		500,000
A430466	Youngstown	OH		10/31/2021	7.000	71,250		95,000
A918338	Twin Peaks	CA		10/31/2021	10.000	303,200		440,000
A917364	Apple Valley	CA		10/31/2021	8.500	219,029	27,245	400,000
P2009022056	Philadelphia	PA		08/17/2021	5.625	193,455		261,000
A918526	San Diego	CA		10/31/2021	7.000	680,000		850,000
P2009021918	Kauneonga Lake	NY		07/30/2021	5.625	317,210		458,000
A302859	Jonesboro	GA		10/31/2021	8.000	97,500		130,000
A918589	West Point	CA		10/31/2021	7.500	199,800		400,000
A918640	Modesto	CA		10/31/2021	7.500	369,000		580,000
A750851	Houston	TX		10/31/2021	7.000	120,000		160,000
A916858	Sacramento	CA		10/31/2021	8.000	311,250		415,000
A918294	Rancho Cordova	CA		10/31/2021	8.000	338,014		452,000
P2009022062	Molalla	OR		08/17/2021	5.625	582,112		750,000
P2009020371	Elkhart	IN		01/29/2021	5.625	118,111		152,000
P4200110158	Sacramento	CA		02/12/2021	5.750		1,485	344,000
P2009020381	Warwick	RI		01/29/2021	6.000	304,023		385,000
P2009020388	Miami	FL		01/29/2021	6.125	1,342,504		1,700,000
P2009020353	Barrington	RI		01/29/2021	6.500	202,001		275,000
P2009020478	Santa Paula	CA		02/09/2021	4.875	533,374		1,400,000
P2009020499	REDDING	CT		02/09/2021	6.250	576,079		825,000
P2009020590	RICHMOND	CA		02/24/2021	6.250	420,613		545,000
P2009021434	North Miami	FL		05/28/2021	5.625	407,744		825,000
P2009020560	Severance	CO		02/09/2021	5.125	968,625		1,060,000
P2009020321	Big Bear Lake	CA		01/14/2021	5.375	771,301		835,000
P2009020399	Central Islip	NY		01/29/2021	6.500	224,834		314,000
P2009020588	Los Angeles	CA		02/24/2021	5.500	2,117,680		2,570,000
P2009020367	Sayreville	NJ		01/29/2021	6.000	243,113		330,000
R2004956665	Cordova	TN		12/23/2021	4.660	246,421		276,878
P2009021366	Bethany Beach	DE		05/28/2021	5.375	1,586,558		2,500,000
A918966	Covina	CA		11/22/2021	7.000	414,000		550,000
P2009020643	NAPLES	FL		03/26/2021	4.750	393,479		450,000
P5210212020	Austin	TX		04/09/2021	6.750	220,562		290,000
P2009020494	KATY	TX		02/02/2021	5.125	205,000		585,000
P2009020593	Henderson	NV		02/24/2021	4.990	1,526,261		2,200,000
P2009020428	Liberty	NY		01/29/2021	6.500	251,445		398,000
P2009020482	CHARLOTTE	NC		01/27/2021	7.500	161,831		210,000
P2009020373	Parkland	FL		01/29/2021	6.000	461,957		585,000
A270370	High Point	NC		11/22/2021	7.000	247,500		335,000
P2009020188	Fort Pierce	FL		01/27/2021	6.625	258,302		400,000
P2009020651	Bruce Township	MI		04/09/2021	5.625	873,375		950,000
P2009020332	Dallas	TX		01/14/2021	6.375	327,674		400,000
P2009021430	Flushing	NY		05/28/2021	5.625	105,908		312,000
P2009020450	CORDOVA	TN		01/14/2021	6.875	213,277		245,000
P2009020390	Great Neck	NY		01/29/2021	5.625	1,573,845		2,418,000
P2009020431	Key Largo	FL		01/29/2021	6.250	438,308		565,000
0399999. Mortgages in good standing - Residential mortgages-all other						1,796,278,668	14,414,979	3,014,949,754
0902518	SUMNER	WA		01/25/2021	3.270	4,700,000		8,180,000
0902519	MOBILE	AL		03/30/2021	3.000	9,500,000		15,400,000
0902521	ORANGE	CA		01/12/2021	3.100	2,000,000		5,450,000
0902524	BOULDER	CO		02/04/2021	3.380	2,700,000		4,450,000
0902526	HOMEWOOD	AL		01/29/2021	3.250	1,530,000		2,650,000
0902527	SOUTHAVEN	MS		01/29/2021	3.000	4,425,000		16,400,000
0902528	SILVER SPRING	MD		03/01/2021	3.600	2,900,000		4,900,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0902529	SANTA FE SPRINGS	CA		01/08/2021	3.250	3,200,000		6,200,000
0902530	WARREN	MI		03/10/2021	3.500	3,978,742		6,350,000
0902531	VAN NUYS	CA		02/12/2021	3.150	10,000,000		19,400,000
0902532	CORONA	CA		03/23/2021	3.150	5,000,000		12,000,000
0902533	GERMANTOWN	WI		02/25/2021	3.000	4,250,000		7,850,000
0902534	SALINA	NY		04/30/2021	3.230	4,500,000		7,200,000
0902535	SALINA	NY		04/30/2021	3.230	6,500,000		9,800,000
0902536	SALINA	NY		04/30/2021	3.230	2,650,000		3,900,000
0902537	OMAHA	NE		04/30/2021	3.210	8,000,000		14,200,000
0902538	VISTA	CA		06/07/2021	3.450	2,800,000		5,400,000
0902539	CHULA VISTA	CA		06/03/2021	3.370	4,393,947		8,500,000
0902540	LIVINGSTON	NJ		06/09/2021	3.800	7,500,000		11,800,000
0902541	SAN DIEGO	CA		06/02/2021	3.410	4,816,974		11,200,000
0902542	CHARLESTON	SC		07/16/2021	3.750	2,050,000		3,530,000
0902543	HOMEWOOD	AL		07/26/2021	3.800	5,339,547		9,050,000
0902544	DALLAS	TX		09/08/2021	4.000	2,800,000		6,500,000
0902545	TUSTIN	CA		09/01/2021	3.500	2,000,000		8,640,000
0902546	HUNTINGTON BEACH	CA		09/14/2021	3.500	2,100,000		4,170,000
0902547	GLEN BURNIE	MD		09/23/2021	3.500	11,000,000		18,500,000
0902548	MILWAUKEE	WI		08/30/2021	3.000	9,300,000		16,400,000
0902549	HUNTINGTON BEACH	CA		12/02/2021	3.150	7,000,000		18,200,000
0902550	NORTH ATTLEBORO	MA		12/10/2021	3.300	6,000,000		10,600,000
0902551	WALPOLE	MA		11/30/2021	3.300	30,000,000		57,900,000
0902552	JACKSONVILLE	FL		11/23/2021	3.100	8,100,000		11,900,000
0902553	CINCINNATI	OH		12/28/2021	3.220	5,400,000		7,720,000
0902554	ELKRIDGE	MD		11/30/2021	3.060	51,500,000		97,860,000
9903E42	NEW YORK	NY		02/19/2020	3.660		2,295,636	17,366,136
990BURG	MIAMI	FL		01/26/2021	3.600	553,459	128,000	908,800
990GATE	EDWARDSVILLE	IL		01/28/2021	3.600	721,382		952,320
990HOW1	SAN FRANCISCO	CA		07/09/2019	6.737		5,566,681	28,521,360
990LANE	NEW YORK	NY		04/15/2020	4.570		729,462	26,909,543
990LUM1	LOS ANGELES	CA		12/20/2019	4.500		2,294,771	26,441,036
990NJ3P	LINDEN	NJ		02/11/2020	6.000		1,599,043	25,062,656
990OCS1	LONG ISLAND CITY	NY		01/03/2020	4.809		1,158,894	30,425,963
990OPP1	NEWNAN	GA		07/27/2020	3.750		636,058	271,503
990PLH1	NEW YORK	NY		06/26/2019	5.483		364,731	13,457,557
990REN1	PHOENIX	AZ		08/01/2018	5.031		376,213	15,571,545
990RPK1	BROOKLYN	NY		07/18/2018	7.592		322,010	6,953,555
990THEA	LOS ANGELES	CA		11/25/2020	4.320		798,283	19,152,000
990USB1	LOS ANGELES	CA		09/15/2020	3.586		61,257	8,384,900
990VER1	SAN FRANCISCO	CA		07/24/2019	4.487		502,948	29,761,905
990WI561	NEW YORK	NY		04/11/2018	8.050		963,220	15,873,016
BM00001	OAKLAND	CA		11/24/2021	2.096	27,691,724	125,077	63,812,925
BM00002	JERSEY CITY	NJ		12/23/2021	2.380	9,900,000		14,092,683
NC00001	PORTLAND	OR		11/30/2021	3.800	49,500,000		
NC00002	GLENDALE	CA		11/30/2021	3.800	40,800,000		
NC00003	SAN JOSE	CA		11/30/2021	3.800	45,300,000		
NC00004	SAN JOSE	CA		11/30/2021	3.800	39,400,000		
NC00005	ESTES PARK	CO		12/31/2021	4.150	81,500,000		171,000,000
NC00006	ESTES PARK	CO		12/31/2021	4.150	27,000,000		52,000,000
NP00001	LOS ANGELES	CA		11/18/2021	4.010	35,613,576	116,118	
V029777	BENBOOK	TX		11/22/2019	4.500		606,467	18,712,934
V029781	TUCSON	AZ		10/17/2018	5.650		458,760	16,225,445
V029816	HOUSTON	TX		03/21/2019	5.350		1,230,066	32,030,174
V029854	CORPUS CHRISTI	TX		07/30/2019	4.950		114,987	20,382,937
V029874	DALLAS	TX		09/09/2019	4.450		2,311,348	27,760,656
V029881	DALLAS	TX		09/09/2019	4.450		1,209,532	19,132,344
V029900	INDIANAPOLIS	IN		11/06/2019	4.970		1,264,999	50,256,676
V029922	STAFFORD	VA		12/12/2019	5.100		363,288	9,739,739
V029955	HOUSTON	TX		02/26/2020	4.450		421,271	10,824,670
V029961	LAUDERHILL	FL		02/27/2020	4.280		333,720	29,414,127
V029991	CHARLESTON	SC		11/04/2020	3.550		335,305	34,030,500
V029997	ST LOUIS	MO		12/03/2020	4.100		1,184,806	12,855,770
0599999. Mortgages in good standing - Commercial mortgages-all other						595,914,351	27,872,951	1,300,485,375

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
990PLH2	NEW YORK	NY		06/26/2019	7.163		565,578	16,920,473
990SWAN	LAKE BUENA VISTA	FL		11/02/2018	6.294		5,493,114	99,622,500
0699999. Mortgages in good standing - Mezzanine Loans							6,058,692	116,542,973
0899999. Total Mortgages in good standing						2,549,898,249	63,300,704	4,828,501,927
1699999. Total - Restructured Mortgages								
P2009020375	Northport	NY		01/29/2021	6.125	576,487		730,000
P2009020140	Glendale	NY		04/14/2021	6.750		837	790,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						576,487	837	1,520,000
2499999. Total - Mortgages with overdue interest over 90 days						576,487	837	1,520,000
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						2,550,474,736	63,301,541	4,830,021,927

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020371	Elkhart	IN		01/29/2021	06/14/2021	115,474		(150)			(150)		115,324	109,454		(5,870)	(5,870)
P4200210929	Novato	CA		06/25/2020	10/15/2021	767,454		1,212			1,212		768,665	782,338		13,673	13,673
P2009020413	Bal Harbour	FL		01/29/2021	10/15/2021	1,044,004		(4,646)			(4,646)		1,039,358	989,577		(49,781)	(49,781)
P4191109197	Hamden	CT		06/25/2020	06/14/2021	158,038		17			17		158,055	161,227		3,172	3,172
A750770	Houston	TX		10/31/2021	12/01/2021	112,500							112,500	112,500			
P4200110158	Sacramento	CA		02/12/2021	07/15/2021	298,297		(586)			(586)		297,711	304,894		7,183	7,183
P2009020381	Warwick	RI		01/29/2021	05/14/2021	303,409		(100)			(100)		303,310	287,592		(15,718)	(15,718)
A370180	Christiana	TN		10/31/2021	12/01/2021	281,250							281,250	281,250			
P1912016633	Lutz	FL		06/25/2020	07/15/2021	169,217		36			36		169,253	172,649		3,396	3,396
P1912016919	San Jose	CA		06/25/2020	10/15/2021	889,527		(7,699)			(7,699)		881,828	912,635		30,808	30,808
A918696	Los Angeles	CA		10/31/2021	12/01/2021	696,000							696,000	696,000			
P1912016259	Silver Spring	MD		10/16/2020	12/14/2021	237,473		32		785	817		237,505	242,245		4,739	4,739
A914421	Redwood City	CA		10/31/2021	12/01/2021	1,990,684							1,990,684	1,990,684			
A918189	San Diego	CA		10/31/2021	12/01/2021	524,000							524,000	524,000			
P2009020194	San Diego	CA		12/30/2020	04/14/2021	897,367		(163)			(163)		897,204	875,483		(21,722)	(21,722)
A918740	Tollhouse	CA		10/31/2021	12/01/2021	158,400							158,400	158,400			
A918332	Menifee	CA		10/31/2021	12/01/2021	315,000							315,000	315,000			
P4200211038	Peoria	AZ		06/25/2020	07/15/2021	343,294		78			78		343,371	349,885		6,514	6,514
P2009022052	Wantagh	NY		08/17/2021	10/15/2021	328,435		(854)			(854)		327,581	309,845		(17,737)	(17,737)
P2009020523	SAN ANTONIO	TX		02/02/2021	12/14/2021	263,546		(122)			(122)		263,424	257,119		(6,305)	(6,305)
A917027	San Diego	CA		10/31/2021	12/01/2021	836,500							836,500	836,500			
P1912016917	Diamond Bar	CA		06/25/2020	05/14/2021	913,172		(1,553)			(1,553)		911,619	933,952		22,333	22,333
P1912016282	Chesapeake Beach	MD		06/25/2020	06/14/2021	353,679		(1,080)			(1,080)		352,599	362,123		9,524	9,524
A918749	Vista	CA		10/31/2021	12/01/2021	720,000							720,000	720,000			
A430534	Euclid	OH		10/31/2021	12/01/2021	111,150							111,150	111,150			
P2001017278	Eagle Mountain	UT		03/12/2021	12/14/2021	312,958		(3,223)		17,529	14,306		309,734	320,294		10,560	10,560
P2009020388	Miami	FL		01/29/2021	06/14/2021	1,337,180		(566)			(566)		1,336,614	1,267,469		(69,145)	(69,145)
P2002017896	Star	ID		06/25/2020	04/14/2021	476,428		(607)			(607)		475,821	487,250		11,428	11,428
A270242	Charlotte	NC		10/31/2021	12/01/2021	131,250							131,250	131,250			
P2001017282	Atlanta	GA		06/25/2020	08/13/2021	156,630		43			43		156,673	159,800		3,127	3,127
P2009020236	Covina	CA		12/16/2020	08/13/2021	1,009,161		(499)			(499)		1,008,662	972,734		(35,928)	(35,928)
P2001017274	Monroe	NC		06/25/2020	08/13/2021	205,407		46			46		205,453	209,604		4,151	4,151
P2009021599	Happy Valley	OR		06/29/2021	11/15/2021	453,919		(251)			(251)		453,667	427,721		(25,946)	(25,946)
P2009020353	Barrington	RI		01/29/2021	07/15/2021	201,241		(110)			(110)		201,131	190,750		(10,381)	(10,381)
P2009020478	Santa Paula	CA		02/09/2021	06/14/2021	533,004		(37)			(37)		532,967	520,639		(12,328)	(12,328)
P2009022028	Delray Beach	FL		08/17/2021	10/15/2021	120,320		(26)			(26)		120,293	113,509		(6,784)	(6,784)
A918729	Visalia	CA		10/31/2021	12/01/2021	279,000							279,000	279,000			
A880765	Las Vegas	NV		10/31/2021	12/01/2021	234,000							234,000	234,000			
P4200110015	Houston	TX		06/25/2020	08/13/2021	284,778		(2,679)			(2,679)		282,099	292,800		10,701	10,701
P2009020244	FLOWER MOUND	TX		12/16/2020	07/15/2021	712,529		(447)			(447)		712,082	675,689		(36,393)	(36,393)
A303018	Powder Springs	GA		10/31/2021	12/01/2021	149,250							149,250	149,250			
P2001017507	Savannah	GA		06/25/2020	12/14/2021	258,524		(3,173)			(3,173)		255,351	263,763		8,412	8,412
P2009021438	Glen Ellen	CA		05/28/2021	10/15/2021	1,162,874		(649)			(649)		1,162,225	1,094,470		(67,756)	(67,756)
P1911015919	Alhambra	CA		06/25/2020	09/15/2021	889,714		287			287		890,001	907,714		17,713	17,713
A850280	Tucson	AZ		10/31/2021	12/01/2021	239,400							239,400	239,400			
P2009022083	Philadelphia	PA		08/17/2021	11/15/2021	284,996		(93)			(93)		284,903	268,864		(16,039)	(16,039)
A750848	Tomball	TX		10/31/2021	12/01/2021	120,000							120,000	120,000			
A270406	Charlotte	NC		10/31/2021	12/01/2021	252,000							252,000	252,000			
P2001017437	Pearland	TX		06/25/2020	07/15/2021	227,591		(982)			(982)		226,610	233,215		6,606	6,606
A917856	Los Angeles	CA		10/31/2021	12/01/2021	486,000							486,000	486,000			
A430568	Cleveland	OH		10/31/2021	12/01/2021	127,500							127,500	127,500			
P2009020542	San Ramon	CA		02/24/2021	09/15/2021	753,300		(54)			(54)		753,246	744,000		(9,246)	(9,246)
P4200109952	Valparaiso	IN		06/25/2020	08/13/2021	95,678		(779)			(779)		94,899	98,282		3,383	3,383
A210153	Richmond	VA		10/31/2021	12/01/2021	110,600							110,600	110,600			
P2009020499	REDDING	CT		02/09/2021	07/15/2021	573,875		(161)			(161)		573,714	557,161		(16,553)	(16,553)
P1912016866	Green Valley	AZ		06/25/2020	07/15/2021	114,546		6			6		114,552	116,736		2,184	2,184
A270367	High Point	NC		10/31/2021	12/01/2021	248,000							248,000	248,000			
A850235	Avondale	AZ		10/31/2021	12/01/2021	137,160							137,160	137,160			
A430465	Girard	OH		10/31/2021	12/01/2021	39,150							39,150	39,150			
P2009020099	Foster City	CA		04/14/2021	10/15/2021	1,252,163		(2,876)		13	(2,863)		1,249,288	1,201,263		(48,025)	(48,025)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021547	Elmont	NY		06/29/2021	09/20/2021	349,084		(126)			(126)		348,958	328,937		(20,022)	(20,022)
A916290	Los Angeles	CA		10/31/2021	12/01/2021	673,400							673,400	673,400			
P1912016653	Dallas	TX		06/25/2020	05/14/2021	575,007		(1,101)			(1,101)		573,906	588,283		14,377	14,377
P1912016663	Oklahoma City	OK		06/25/2020	12/14/2021	183,064		15			15		183,079	186,506		3,426	3,426
A480412	Inkster	MI		10/31/2021	12/01/2021	371,250							371,250	371,250			
P2009020634	Fayetteville	GA		04/09/2021	11/15/2021	221,492		(83)			(83)		221,409	216,089		(5,319)	(5,319)
P1912016385	Oxnard	CA		06/25/2020	04/14/2021	288,586		36			36		288,621	294,423		5,801	5,801
P2002017754	Las Vegas	NV		06/25/2020	12/14/2021	399,789		161			161		399,949	407,892		7,943	7,943
P2002017904	San Jose	CA		06/25/2020	10/15/2021	632,272		(201)			(201)		632,071	645,581		13,509	13,509
A918601	Coalinga	CA		10/31/2021	12/01/2021	204,300							204,300	204,300			
A270420	High Point	NC		10/31/2021	12/01/2021	268,000							268,000	268,000			
P4200110351	Canyon Lake	CA		06/25/2020	04/14/2021	391,391		44			44		391,435	399,321		7,886	7,886
A303141	Tucker	GA		10/31/2021	12/01/2021	88,400							88,400	88,400			
A918264	San Diego	CA		10/31/2021	12/01/2021	752,000							752,000	752,000			
P2008802563	Castle Rock	CO		08/14/2020	10/15/2021	840,000							840,000	840,000			
P2009021626	Garfield	NJ		06/29/2021	09/15/2021	323,517		(107)			(107)		323,410	304,845		(18,565)	(18,565)
P2009020448	Katy	TX		01/27/2021	11/15/2021	293,180		(141)			(141)		293,039	284,641		(8,398)	(8,398)
P2001017525	San Diego	CA		06/25/2020	07/15/2021	556,733		100			100		556,833	567,986		11,153	11,153
A980151	Spokane	WA		10/31/2021	12/01/2021	240,000							240,000	240,000			
P2009021371	Aurora	CO		05/28/2021	12/14/2021	331,778		(2,669)			(2,669)		329,109	312,261		(16,848)	(16,848)
A630399	Greenwood	MO		10/31/2021	12/01/2021	171,090							171,090	171,090			
A270341	China Grove	NC		10/31/2021	12/01/2021	216,000							216,000	216,000			
P4191209626	Hesperia	CA		06/25/2020	11/15/2021	96,080		35			35		96,115	97,920		1,805	1,805
P1911016092	Dawson	GA		06/25/2020	12/14/2021	360,348		168			168		360,515	367,630		7,114	7,114
A916382	Los Angeles	CA		10/31/2021	12/01/2021	1,757,622							1,757,622	1,757,622			
A880815	Henderson	NV		10/31/2021	12/01/2021	342,000							342,000	342,000			
P2001017441	Culver City	CA		06/25/2020	12/14/2021	976,036		(4,181)			(4,181)		971,855	998,205		26,350	26,350
A918258	San Diego	CA		10/31/2021	12/01/2021	639,000							639,000	639,000			
A918496	San Diego	CA		10/31/2021	12/01/2021	675,000							675,000	675,000			
P2009020083	Sarasota	FL		12/18/2020	12/14/2021	226,849		(219)			(219)		226,631	217,613		(9,017)	(9,017)
A430476	Warren	OH		10/31/2021	12/01/2021	42,300							42,300	42,300			
A270298	Greensboro	NC		10/31/2021	12/01/2021	156,000							156,000	156,000			
A918485	Fresno	CA		10/31/2021	12/01/2021	187,850							187,850	187,850			
A915959	Los Angeles	CA		10/31/2021	12/01/2021	2,990,390							2,990,390	2,990,390			
A916116	San Jose	CA		11/02/2021	12/01/2021	1,569,182							1,569,182	1,569,182			
P2009020581	HIGHLAND BEACH	FL		03/12/2021	12/14/2021	539,899		(232)			(232)		539,666	522,904		(16,762)	(16,762)
P2009020590	RICHMOND	CA		02/24/2021	05/14/2021	420,211		(70)			(70)		420,141	407,972		(12,169)	(12,169)
P2001802471	Santa Clarita	CA		06/25/2020	07/15/2021	499,806		125			125		499,931	509,913		9,982	9,982
P1911015945	Henderson	NV		06/25/2020	09/15/2021	172,986		51			51		173,037	176,492		3,454	3,454
P1912016405	McKinney	TX		06/25/2020	07/15/2021	144,187		35			35		144,221	147,104		2,883	2,883
P2009021434	North Miami	FL		05/28/2021	08/13/2021	407,301		(135)			(135)		407,166	383,342		(23,824)	(23,824)
A916310	Redwood City	CA		11/02/2021	12/01/2021	1,437,950							1,437,950	1,437,950			
P2001017051	Destin	FL		06/25/2020	10/15/2021	251,273		96			96		251,369	256,351		4,982	4,982
P2002018014	Holton	MI		06/25/2020	01/15/2021	97,355							97,355	99,331		1,975	1,975
P4200210619	Las Vegas	NV		06/25/2020	09/15/2021	673,978		209			209		674,187	687,625		13,438	13,438
P1911015966	Las Vegas	NV		06/25/2020	07/15/2021	129,716		22			22		129,738	132,355		2,617	2,617
P2009020560	Severance	CO		02/09/2021	05/14/2021	967,488		(156)			(156)		967,332	943,891		(23,441)	(23,441)
P2009020233	Houston	TX		12/30/2020	07/15/2021	214,040		(71)			(71)		213,969	208,312		(5,657)	(5,657)
P4200110484	Doral	FL		06/25/2020	05/14/2021	243,021		(50)			(50)		242,971	248,250		5,279	5,279
A918410	Sacramento	CA		11/02/2021	12/01/2021	626,987							626,987	626,987			
P2001017577	Pacoima	CA		06/25/2020	05/14/2021	409,195		(1,224)			(1,224)		407,971	419,249		11,278	11,278
A350185	Prattville	AL		10/31/2021	12/01/2021	124,155							124,155	124,155			
P4200110372	Logandale	NV		06/25/2020	05/14/2021	290,020		38			38		290,058	295,908		5,850	5,850
A880644	Las Vegas	NV		10/31/2021	12/01/2021	120,000							120,000	120,000			
A916779	San Diego	CA		10/31/2021	12/01/2021	784,500							784,500	784,500			
P2009020455	Ray Twp	MI		01/27/2021	11/15/2021	211,943		(101)			(101)		211,842	206,271		(5,572)	(5,572)
P2009020243	LYNN	MA		12/16/2020	04/14/2021	235,676		(71)			(71)		235,605	223,404		(12,201)	(12,201)
A918702	San Diego	CA		10/31/2021	12/01/2021	385,000							385,000	385,000			
P2002017797	Carson City	NV		06/25/2020	05/14/2021	163,861		(694)			(694)		163,167	168,168		5,001	5,001
P1912016882	Canyon Lake	TX		06/25/2020	02/12/2021	139,879		4			4		139,883	142,718		2,835	2,835

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A880874	Las Vegas	NV		10/31/2021	12/01/2021	256,000							256,000	256,000			
A880891	North Las Vegas	NV		10/31/2021	12/01/2021	268,000							268,000	268,000			
P1912016800	Chicago	IL		06/25/2020	03/12/2021	236,417		16			16		236,433	241,214		4,780	4,780
P1910015484	Ellensburg	WA		06/25/2020	06/14/2021	538,961		97			97		539,058	549,888		10,830	10,830
A880801	Las Vegas	NV		10/31/2021	12/01/2021	225,000							225,000	225,000			
P2009020321	Big Bear Lake	CA		01/14/2021	07/15/2021	767,801		(276)			(276)		767,526	747,252		(20,274)	(20,274)
P2009021866	New York	NY		07/30/2021	11/15/2021	1,162,300		(5,604)			(5,604)		1,156,696	1,097,804		(58,892)	(58,892)
P2009020399	Central Islip	NY		01/29/2021	05/14/2021	224,421		(71)			(71)		224,351	212,722		(11,629)	(11,629)
A918310	San Diego	CA		10/31/2021	12/01/2021	835,100							835,100	835,100			
P4200210823	Merritt Island	FL		06/25/2020	06/14/2021	330,093		(2,247)			(2,247)		327,845	339,362		11,516	11,516
A918796	Duarte	CA		10/31/2021	12/01/2021	540,900							540,900	540,900			
P2009022105	Tucson	AZ		08/17/2021	11/15/2021	514,525		(1,766)			(1,766)		512,758	485,401		(27,358)	(27,358)
A917879	Lemon Grove	CA		10/31/2021	12/01/2021	423,000							423,000	423,000			
A918611	Squaw Valley	CA		10/31/2021	12/01/2021	260,100							260,100	260,100			
A430542	Cleveland	OH		10/31/2021	12/01/2021	108,750							108,750	108,750			
A270224	Gastonia	NC		10/31/2021	12/01/2021	161,250							161,250	161,250			
A270273	Spring Lake	NC		10/31/2021	12/01/2021	214,200							214,200	214,200			
A918353	Glendale	CA		10/31/2021	12/01/2021	810,000							810,000	810,000			
P1912016925	Woodland	CA		06/25/2020	11/15/2021	464,606		189			189		464,795	474,003		9,208	9,208
A880763	North Las Vegas	NV		10/31/2021	12/01/2021	257,400							257,400	257,400			
P2009021871	Fremont	CA		07/30/2021	11/15/2021	693,120		(238)			(238)		692,882	654,658		(38,223)	(38,223)
A918009	Lake Arrowhead	CA		10/31/2021	12/01/2021	476,000							476,000	476,000			
P2009021633	Rancho Cucamonga	CA		06/29/2021	09/20/2021	432,040		(1,376)			(1,376)		430,664	407,105		(23,560)	(23,560)
P2009020588	Los Angeles	CA		02/24/2021	06/14/2021	2,117,680		(11,323)			(11,323)		2,106,357	2,056,000		(50,357)	(50,357)
A880747	Las Vegas	NV		10/31/2021	12/01/2021	265,500							265,500	265,500			
A270372	Greensboro	NC		10/31/2021	12/01/2021	230,400							230,400	230,400			
P4200110137	Manassas	VA		06/25/2020	02/12/2021	79,601		3			3		79,604	81,210		1,606	1,606
A915746	Garden Grove	CA		10/31/2021	12/01/2021	620,100							620,100	620,100			
P1912016712	Waukegan	IL		06/25/2020	08/13/2021	114,169		(683)			(683)		113,486	117,065		3,579	3,579
A918097	Spring Valley	CA		10/31/2021	12/01/2021	510,000							510,000	510,000			
P2009020367	Sayreville	NJ		01/29/2021	06/14/2021	242,375		(104)			(104)		242,271	229,739		(12,532)	(12,532)
P2009020248	ELLICOTT CITY	MD		12/16/2020	06/14/2021	1,000,458		(7,231)			(7,231)		993,226	949,500		(43,726)	(43,726)
A150210	Hellertown	PA		10/31/2021	12/01/2021	176,850							176,850	176,850			
P2009020266	Beaumont	CA		12/30/2020	10/15/2021	799,968		(843)			(843)		799,125	757,192		(41,933)	(41,933)
P2009021904	West Palm Beach	FL		07/30/2021	11/15/2021	1,005,813		(224)			(224)		1,005,589	950,000		(55,589)	(55,589)
P2001017117	Punta Gorda	FL		06/25/2020	12/14/2021	290,293		(3,929)			(3,929)		286,364	298,292		11,928	11,928
P1912016721	San Jose	CA		06/25/2020	09/15/2021	832,410		(2,187)			(2,187)		830,223	851,006		20,783	20,783
A918147	Los Angeles	CA		10/31/2021	12/01/2021	1,265,986							1,265,986	1,265,986			
A918240	San Diego	CA		10/31/2021	12/01/2021	585,000							585,000	585,000			
P2009020405	Lake Arrowhead	CA		01/29/2021	12/14/2021	347,782		(359)			(359)		347,424	329,652		(17,772)	(17,772)
P2009021366	Bethany Beach	DE		05/28/2021	08/13/2021	1,584,740		(541)			(541)		1,584,199	1,491,520		(92,679)	(92,679)
A303111	Mcdonough	GA		10/31/2021	12/01/2021	60,900							60,900	60,900			
P2009020276	Danville	CA		12/30/2020	10/15/2021	816,880		(794)			(794)		816,086	773,199		(42,887)	(42,887)
P2009020042	Scottsdale	AZ		12/16/2020	07/15/2021	682,648		(85)			(85)		682,563	664,382		(18,181)	(18,181)
A914094	Los Angeles	CA		10/31/2021	12/01/2021	692,000							692,000	692,000			
A350182	Prattville	AL		10/31/2021	12/01/2021	81,000							81,000	81,000			
A918620	San Diego	CA		10/31/2021	12/01/2021	493,200							493,200	493,200			
P1911015907	Edmond	OK		06/25/2020	08/13/2021	407,375		98			98		407,473	415,145		7,672	7,672
P2001017364	Irvine	CA		06/25/2020	10/15/2021	1,430,260		2,277			2,277		1,432,537	1,458,043		25,506	25,506
P4190706262	Riverview	FL		06/25/2020	07/15/2021	266,630		51			51		266,681	272,049		5,367	5,367
A915876	Los Angeles	CA		10/31/2021	12/01/2021	2,826,795							2,826,795	2,826,795			
P2009020101	Rumson	NJ		12/18/2020	09/15/2021	409,066		(1,127)			(1,127)		407,939	392,451		(15,488)	(15,488)
P2009020135	Astoria	NY		12/18/2020	12/14/2021	459,777		(410)			(410)		459,366	441,055		(18,312)	(18,312)
A917990	Long Beach	CA		10/31/2021	12/01/2021	414,500							414,500	414,500			
A430481	Girard	OH		10/31/2021	12/01/2021	71,250							71,250	71,250			
A918335	San Diego	CA		10/31/2021	12/01/2021	686,250							686,250	686,250			
A320837	South Pasadena	FL		10/31/2021	12/01/2021	238,500							238,500	238,500			
A270342	Greensboro	NC		10/31/2021	12/01/2021	124,200							124,200	124,200			
P4191209569	Irvine	CA		06/25/2020	12/14/2021	1,079,311		464			464		1,079,775	1,101,159		21,383	21,383
P2001017055	Los Angeles	CA		06/25/2020	10/15/2021	1,370,655		398			398		1,371,053	1,398,442		27,390	27,390

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A290073	Taylors	SC		10/31/2021	12/01/2021	193,100							193,100	193,100			
P2009020515	Discovery Bay	CA		02/09/2021	12/14/2021	1,504,724		(824)			(824)		1,503,900	1,464,451		(39,449)	(39,449)
P2009021868	Naples	FL		07/30/2021	12/14/2021	572,643		(437)			(437)		572,207	540,867		(31,339)	(31,339)
P2002017918	Waxhaw	NC		06/25/2020	06/14/2021	117,177		58			58		117,235	119,512		2,277	2,277
P2001017424	Flower Mound	TX		06/25/2020	11/15/2021	274,297		99			99		274,397	279,859		5,462	5,462
A270283	Greensboro	NC		10/31/2021	12/01/2021	145,800							145,800	145,800			
P4200210641	St George	UT		06/25/2020	07/15/2021	405,277		(971)			(971)		404,305	414,482		10,176	10,176
A916745	Los Angeles	CA		10/31/2021	12/01/2021	1,686,400							1,686,400	1,686,400			
P2009021331	Old Bridge	NJ		05/28/2021	09/20/2021	199,729		(99)			(99)		199,630	187,980		(11,650)	(11,650)
P1911016079	Canyon Country	CA		06/25/2020	01/15/2021	394,501		2			2		394,503	402,476		7,973	7,973
P2009020471	TEMECULA	CA		01/27/2021	11/15/2021	1,500,659		(711)			(711)		1,499,947	1,460,495		(39,452)	(39,452)
A960022	Waianae	HI		10/31/2021	12/01/2021	84,000							84,000	84,000			
P2002802509	Los Angeles	CA		06/25/2020	12/14/2021	2,128,059		(24,406)			(24,406)		2,103,652	2,184,385		80,733	80,733
P2001017029	Orland Park	IL		06/25/2020	10/15/2021	249,724		75			75		249,799	254,795		4,996	4,996
P2002802511	Westlake Village	CA		06/25/2020	06/14/2021	1,866,252		(3,249)			(3,249)		1,863,003	1,908,000		44,997	44,997
P2009020425	Marathon	FL		01/29/2021	11/15/2021	943,258		(875)			(875)		942,383	894,084		(48,299)	(48,299)
P2009020198	Austin	TX		12/30/2020	11/15/2021	234,204		(137)			(137)		234,067	227,384		(6,683)	(6,683)
A917916	Lemon Grove	CA		10/31/2021	12/01/2021	427,500							427,500	427,500			
A800058	Denver	CO		11/02/2021	12/01/2021	382,500							382,500	382,500			
A916694	Los Angeles	CA		10/31/2021	12/01/2021	810,000							810,000	810,000			
A918632	San Diego	CA		10/31/2021	12/01/2021	1,237,500							1,237,500	1,237,500			
P4200210687	Jacksonville	FL		06/25/2020	11/15/2021	291,009		(2,237)			(2,237)		288,773	298,251		9,478	9,478
P2009021882	Venice	FL		07/30/2021	11/15/2021	505,458		(2,144)			(2,144)		503,314	477,410		(25,904)	(25,904)
A303034	Kennesaw	GA		10/31/2021	12/01/2021	178,500							178,500	178,500			
P2002017630	Washougal	WA		06/25/2020	01/15/2021	451,402		1			1		451,403	460,574		9,172	9,172
A918499	San Diego	CA		10/31/2021	12/01/2021	510,000							510,000	510,000			
A918293	San Diego	CA		10/31/2021	12/01/2021	566,572							566,572	566,572			
A915548	Los Angeles	CA		10/31/2021	12/01/2021	1,692,350							1,692,350	1,692,350			
P1910015023	Josephine	TX		06/25/2020	12/14/2021	153,192		55			55		153,247	156,303		3,056	3,056
A918380	Simi Valley	CA		10/31/2021	12/01/2021	585,000							585,000	585,000			
A370164	Chattanooga	TN		10/31/2021	12/01/2021	172,500							172,500	172,500			
A303146	Fayetteville	GA		10/31/2021	12/01/2021	152,600							152,600	152,600			
A320923	Sarasota	FL		10/31/2021	12/01/2021	245,650							245,650	245,650			
P4200109858	Homestead	FL		06/25/2020	01/15/2021	494,392		(109)			(109)		494,282	505,784		11,502	11,502
A918849	Escondido	CA		10/31/2021	12/01/2021	650,000							650,000	650,000			
P2009020139	Greer	SC		12/18/2020	06/01/2021	283,012		(150)			(150)		282,863	271,499		(11,364)	(11,364)
A917069	Garden Grove	CA		10/31/2021	12/01/2021	682,500							682,500	682,500			
P2002017624	Santa Barbara	CA		06/25/2020	09/15/2021	904,458		259			259		904,717	922,800		18,083	18,083
P4200110145	Annandale	VA		06/25/2020	03/12/2021	414,736		(1,097)			(1,097)		413,639	426,036		12,397	12,397
A918760	Buena Park	CA		10/31/2021	12/01/2021	571,500							571,500	571,500			
A270310	Winston Salem	NC		10/31/2021	12/01/2021	220,000							220,000	220,000			
A880842	Las Vegas	NV		10/31/2021	12/01/2021	337,500							337,500	337,500			
P2009020242	IRVINE	CA		12/16/2020	07/15/2021	736,903		(4,549)			(4,549)		732,355	708,789		(23,565)	(23,565)
A320895	Port Richey	FL		10/31/2021	12/01/2021	131,250							131,250	131,250			
A918532	Poway	CA		10/31/2021	12/01/2021	1,040,000							1,040,000	1,040,000			
A918469	Ontario	CA		10/31/2021	12/01/2021	472,500							472,500	472,500			
A430470	Boardman	OH		10/31/2021	12/01/2021	45,000							45,000	45,000			
A918725	Vacaville	CA		10/31/2021	12/01/2021	346,500							346,500	346,500			
P1912016331	Lake Worth	FL		06/25/2020	10/15/2021	764,009		290			290		764,300	779,451		15,151	15,151
P2009020350	LAS VEGAS	NV		12/30/2020	04/14/2021	516,834		(162)			(162)		516,672	492,225		(24,447)	(24,447)
P1912016773	Northridge	CA		06/25/2020	04/14/2021	802,557		(1,203)			(1,203)		801,354	821,038		19,684	19,684
A918630	(West Hills Area) Los Angeles	CA		10/31/2021	12/01/2021	727,500							727,500	727,500			
A915973	Encino	CA		11/02/2021	12/01/2021	3,344,100							3,344,100	3,344,100			
P2009021409	Eastvale	CA		05/28/2021	11/15/2021	444,798		(260)			(260)		444,538	418,633		(25,905)	(25,905)
A918139	Los Angeles	CA		11/02/2021	12/01/2021	1,312,500							1,312,500	1,312,500			
A430456	Warren	OH		10/31/2021	12/01/2021	37,500							37,500	37,500			
A270331	Greensboro	NC		10/31/2021	12/01/2021	212,000							212,000	212,000			
A880596	Las Vegas	NV		10/31/2021	12/01/2021	543,750							543,750	543,750			
P4191109054	Lakewood	NJ		06/25/2020	05/14/2021	270,060		(367)			(367)		269,692	276,088		6,396	6,396
A380046	Jackson	MS		10/31/2021	12/01/2021	67,500							67,500	67,500			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020559	DALLAS	TX		02/24/2021	12/14/2021	193,076		(121)			(121)		192,955	186,547		(6,408)	(6,408)
A918215	Bakersfield	CA		10/31/2021	12/01/2021	148,500							148,500	148,500			
P2009021938	New York	NY		07/30/2021	11/15/2021	3,705,625		(837)			(837)		3,704,788	3,500,000		(204,788)	(204,788)
A915080	Los Angeles	CA		10/31/2021	12/01/2021	1,166,404							1,166,404	1,166,404			
P2009021347	Clinton	CT		05/28/2021	09/20/2021	586,964		(2,332)			(2,332)		584,632	552,437		(32,196)	(32,196)
P2009020286	Rancho Cucamonga	CA		12/30/2020	09/15/2021	660,676		(562)			(562)		660,114	625,347		(34,766)	(34,766)
P4200109785	Charlotte	NC		06/25/2020	08/13/2021	590,244		72			72		590,316	602,225		11,909	11,909
A918548	Oceanside	CA		10/31/2021	12/01/2021	372,000							372,000	372,000			
P1910015244	Houston	TX		06/25/2020	01/15/2021	163,937		1			1		163,938	167,262		3,324	3,324
P1910015124	Boynton Beach	FL		06/25/2020	08/13/2021	741,928		198			198		742,126	756,953		14,827	14,827
P2009020167	Los Angeles	CA		12/30/2020	09/15/2021	1,117,402		(180)			(180)		1,117,221	1,087,500		(29,721)	(29,721)
P2009020094	Cary	NC		12/18/2020	06/01/2021	227,771		(114)			(114)		227,658	218,503		(9,154)	(9,154)
P4200110153	Belmont	NC		06/25/2020	04/14/2021	427,316		(1,148)			(1,148)		426,168	438,097		11,929	11,929
P1911015633	Las Vegas	NV		06/25/2020	06/14/2021	566,367		99			99		566,466	577,857		11,392	11,392
A915633	North Hollywood	CA		10/31/2021	12/01/2021	728,400							728,400	728,400			
P2009020643	NAPLES	FL		03/26/2021	08/13/2021	391,981		(118)			(118)		391,862	380,564		(11,299)	(11,299)
P1912016514	Riverside	CA		06/25/2020	01/15/2021	465,301		(120)			(120)		465,181	476,236		11,055	11,055
P2009020406	Parkland	FL		01/29/2021	09/15/2021	748,211		(549)			(549)		747,662	709,205		(38,457)	(38,457)
A915176	Van Nuys	CA		10/31/2021	12/01/2021	3,147,515							3,147,515	3,147,515			
P2009020427	PHILADELPHIA	PA		01/29/2021	09/15/2021	299,943		(227)			(227)		299,716	284,307		(15,409)	(15,409)
A918261	Livermore	CA		10/31/2021	12/01/2021	562,500							562,500	562,500			
A850365	Tucson	AZ		10/31/2021	12/01/2021	264,229							264,229	264,229			
A918736	Orange	CA		10/31/2021	12/01/2021	630,000							630,000	630,000			
P2009022037	HIGHLAND PARK	NJ		08/17/2021	12/14/2021	368,998		(161)			(161)		368,837	348,112		(20,725)	(20,725)
P5210212020	Austin	TX		04/09/2021	06/14/2021	220,562		(62)			(62)		220,500	215,182		(5,318)	(5,318)
P2009020296	Yorba Linda	CA		12/30/2020	08/13/2021	637,214		(274)			(274)		636,940	603,139		(33,801)	(33,801)
P2001017595	West Bloomfield	MI		06/25/2020	01/15/2021	354,442		(170)			(170)		354,272	363,753		9,480	9,480
P2009020235	Indian Wells	CA		12/16/2020	10/15/2021	1,065,938		(8,338)			(8,338)		1,057,599	1,030,317		(27,282)	(27,282)
A270421	Charlotte	NC		10/31/2021	12/01/2021	236,000							236,000	236,000			
P4200110047	Paso Robles	CA		06/25/2020	02/12/2021	581,100		24			24		581,124	592,833		11,709	11,709
A916659	Redondo Beach	CA		11/02/2021	12/01/2021	905,815							905,815	905,815			
P2009022101	San Clemente	CA		08/17/2021	11/15/2021	1,009,361		(329)			(329)		1,009,033	952,228		(56,805)	(56,805)
P1911015697	Stuart	FL		06/25/2020	02/12/2021	358,575		13			13		358,588	365,838		7,249	7,249
A270326	High Point	NC		10/31/2021	12/01/2021	148,500							148,500	148,500			
P2002017936	Paterson	NJ		06/25/2020	06/14/2021	163,650		19			19		163,670	165,832		2,162	2,162
A303008	Newnan	GA		10/31/2021	12/01/2021	78,750							78,750	78,750			
A918492	Stockton	CA		10/31/2021	12/01/2021	161,500							161,500	161,500			
P2009021631	Germantown	MD		06/29/2021	12/14/2021	331,116		(191)			(191)		330,925	312,006		(18,919)	(18,919)
A270364	Jacksonville	NC		10/31/2021	12/01/2021	153,750							153,750	153,750			
P2009020279	Fontana	CA		12/30/2020	09/15/2021	574,113		(519)			(519)		573,594	543,413		(30,181)	(30,181)
P2001017182	Phoenix	AZ		06/25/2020	07/15/2021	331,017		69			69		331,086	337,734		6,648	6,648
A918670	San Diego	CA		10/31/2021	12/01/2021	675,000							675,000	675,000			
P2009020494	KATY	TX		02/02/2021	07/15/2021	204,031		(57)			(57)		203,974	199,055		(4,919)	(4,919)
A350181	Montgomery	AL		10/31/2021	12/01/2021	96,750							96,750	96,750			
A460253	Fort Wayne	IN		10/31/2021	12/01/2021	95,000							95,000	95,000			
A915944	Los Angeles	CA		10/31/2021	12/01/2021	861,150							861,150	861,150			
P1908013849	Los Angeles	CA		06/25/2020	09/15/2021	1,210,488		261			261		1,210,749	1,235,000		24,251	24,251
A918414	Camarillo	CA		10/31/2021	12/01/2021	435,000							435,000	435,000			
A880775	Las Vegas	NV		10/31/2021	12/01/2021	279,000							279,000	279,000			
P1912016921	Chino	CA		06/25/2020	12/14/2021	392,711		175			175		392,886	400,654		7,768	7,768
P2009020593	Henderson	NV		02/24/2021	07/15/2021	1,520,696		(508)			(508)		1,520,188	1,472,829		(47,359)	(47,359)
P2009020475	Galt	CA		01/27/2021	09/15/2021	485,374		(182)			(182)		485,192	472,384		(12,809)	(12,809)
P2009020150	Altadena	CA		12/16/2020	06/14/2021	1,593,138		(487)			(487)		1,592,650	1,546,805		(45,845)	(45,845)
A917848	Los Angeles	CA		10/31/2021	12/01/2021	768,750							768,750	768,750			
A918677	Paso Robles	CA		10/31/2021	12/01/2021	364,500							364,500	364,500			
P2009020409	Bellmore	NY		01/29/2021	11/15/2021	257,862		(2,188)			(2,188)		255,675	244,419		(11,255)	(11,255)
A918878	Cerritos	CA		10/31/2021	12/01/2021	688,500							688,500	688,500			
A500017	Des Moines	IA		10/31/2021	12/01/2021	142,500							142,500	142,500			
P5210212022	Pike Road	AL		04/09/2021	10/15/2021	220,879		(50)			(50)		220,829	216,548		(4,281)	(4,281)
P1912016566	Clermont	FL		06/25/2020	10/15/2021	258,436		41			41		258,477	263,711		5,234	5,234

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020325	Fayetteville	GA		01/14/2021	11/15/2021	205,977		(139)			(139)		205,839	199,012		(6,826)	(6,826)
P2009021629	Katy	TX		06/29/2021	10/15/2021	196,327		(87)			(87)		196,240	184,996		(11,244)	(11,244)
P2009020608	Perkiomenville	PA		03/12/2021	11/15/2021	323,904		(152)			(152)		323,752	312,951		(10,802)	(10,802)
A270428	Winston Salem	NC		11/22/2021	12/01/2021	236,000							236,000	236,000			
A270275	Rural Hall	NC		10/31/2021	12/01/2021	260,000							260,000	260,000			
P4200210849	Scottsdale	AZ		06/25/2020	12/14/2021	735,058		244			244		735,302	749,929		14,627	14,627
P2009020429	West Hills	CA		01/29/2021	11/15/2021	724,798		(686)			(686)		724,112	687,012		(37,100)	(37,100)
P2009020428	Liberty	NY		01/29/2021	06/14/2021	250,592		(103)			(103)		250,489	237,528		(12,961)	(12,961)
P2009022061	Glendora	CA		08/17/2021	11/15/2021	1,484,000		(363)			(363)		1,483,637	1,400,000		(83,637)	(83,637)
P2001017535	Gilroy	CA		06/25/2020	11/15/2021	714,459		186			186		714,645	728,328		13,683	13,683
A980137	Seattle	WA		10/31/2021	12/01/2021	530,275							530,275	530,275			
P2001017485	Sacramento	CA		06/25/2020	11/15/2021	508,567		172			172		508,739	518,885		10,146	10,146
P2009020482	CHARLOTTE	NC		01/27/2021	08/13/2021	987		(26)			(26)		961	961			
P2009020291	Murrieta	CA		12/30/2020	12/14/2021	475,896		(498)			(498)		475,398	450,448		(24,950)	(24,950)
P2009020333	Key Largo	FL		01/14/2021	09/15/2021	1,102,828		(490)			(490)		1,102,338	1,073,312		(29,026)	(29,026)
A880826	Las Vegas	NV		10/31/2021	12/01/2021	340,000							340,000	340,000			
P4200210835	Daufuskie Island	SC		06/25/2020	07/15/2021	1,416,863		821			821		1,417,685	1,445,000		27,315	27,315
P4200210600	Davenport	FL		06/25/2020	12/14/2021	410,605		(1,759)			(1,759)		408,846	419,931		11,085	11,085
P4200109949	Califon	NJ		06/25/2020	11/15/2021	525,402		215			215		525,617	535,989		10,372	10,372
P4200110377	North Las Vegas	NV		06/25/2020	07/15/2021	316,338		(758)			(758)		315,579	323,523		7,943	7,943
A918301	Merced	CA		10/31/2021	12/01/2021	148,750							148,750	148,750			
P2001017307	Big Bear City	CA		06/25/2020	03/12/2021	167,262		12			12		167,274	170,652		3,378	3,378
P2009020193	San Diego	CA		12/30/2020	03/12/2021	846,752		(111)			(111)		846,641	826,102		(20,539)	(20,539)
A270413	Charlotte	NC		10/31/2021	12/01/2021	296,000							296,000	296,000			
A430488	Niles	OH		10/31/2021	12/01/2021	66,465							66,465	66,465			
A430513	University Heights	OH		10/31/2021	12/01/2021	127,957							127,957	127,957			
P2009021595	Aventura	FL		06/29/2021	11/15/2021	1,054,831		(571)			(571)		1,054,261	993,952		(60,309)	(60,309)
P1911015923	Alhambra	CA		06/25/2020	09/15/2021	842,251		275			275		842,526	859,287		16,761	16,761
P1912016729	Chandler	AZ		06/25/2020	09/15/2021	363,269		122			122		363,390	370,613		7,223	7,223
A320745	Tampa	FL		10/31/2021	12/01/2021	76,500							76,500	76,500			
P2009020373	Parkland	FL		01/29/2021	06/14/2021	460,554		(197)			(197)		460,357	436,544		(23,813)	(23,813)
P1909014241	Phillipsburg	NJ		06/25/2020	12/14/2021	73,168		45			45		73,214	74,662		1,448	1,448
A270302	High Point	NC		10/31/2021	12/01/2021	244,000							244,000	244,000			
A370178	Chattanooga	TN		10/31/2021	12/01/2021	158,350							158,350	158,350			
A918800	Sacramento	CA		10/31/2021	12/01/2021	259,200							259,200	259,200			
A270462	Charlotte	NC		11/22/2021	12/01/2021	279,000							279,000	279,000			
P2009020234	Jackson	NJ		12/30/2020	11/15/2021	509,018		(272)			(272)		508,746	495,396		(13,350)	(13,350)
P4200109834	Richmond	TX		06/25/2020	09/15/2021	91,935		467			467		92,402	93,486		1,084	1,084
P2009020246	LA VERNE	CA		12/16/2020	10/15/2021	607,677		(5,898)			(5,898)		601,779	575,875		(25,904)	(25,904)
P2009021401	Prosper	TX		05/28/2021	10/15/2021	548,625		(310)			(310)		548,315	516,353		(31,962)	(31,962)
P2009020070	Brooklyn	NY		12/18/2020	09/15/2021	613,772		(407)			(407)		613,365	588,779		(24,585)	(24,585)
A915629	Los Angeles	CA		10/31/2021	12/01/2021	6,701,827							6,701,827	6,701,827			
A918432	Escondido	CA		10/31/2021	12/01/2021	537,212							537,212	537,212			
A917894	San Diego	CA		10/31/2021	12/01/2021	492,000							492,000	492,000			
P2009020217	Kingsland	TX		12/30/2020	09/15/2021	1,034,911		(805)			(805)		1,034,106	985,634		(48,472)	(48,472)
A430483	Euclid	OH		10/31/2021	12/01/2021	93,750							93,750	93,750			
A917721	San Diego	CA		10/31/2021	12/01/2021	877,500							877,500	877,500			
P4200210952	Johns Island	SC		06/25/2020	05/14/2021	158,875		(589)			(589)		158,286	162,939		4,653	4,653
A916641	Santa Monica	CA		10/31/2021	12/01/2021	2,296,288							2,296,288	2,296,288			
P2001017316	Leander	TX		06/25/2020	09/15/2021	309,408		86			86		309,494	315,687		6,193	6,193
A270394	Midland	NC		10/31/2021	12/01/2021	252,000							252,000	252,000			
A270327	Kernersville	NC		10/31/2021	12/01/2021	256,000							256,000	256,000			
P2001017118	Riverview	FL		06/25/2020	06/14/2021	150,655		24			24		150,679	153,695		3,016	3,016
A320941	Jacksonville	FL		10/31/2021	12/01/2021	106,200							106,200	106,200			
A915728	Sacramento	CA		10/31/2021	12/01/2021	221,414							221,414	221,414			
P2009020141	Pittsburg	CA		12/18/2020	09/15/2021	283,853		(2,003)			(2,003)		281,850	272,381		(9,469)	(9,469)
P2009020270	Pocatello	ID		12/30/2020	09/15/2021	637,619		(562)			(562)		637,056	603,523		(33,533)	(33,533)
P4200210809	Sparks	NV		06/25/2020	03/12/2021	479,268		(629)			(629)		478,639	490,684		12,045	12,045
P2009021399	Jersey City	NJ		05/28/2021	09/20/2021	615,541		(306)			(306)		615,235	579,333		(35,902)	(35,902)
P2009020113	Miami Beach	FL		12/18/2020	08/13/2021	823,572		(5,065)			(5,065)		818,507	790,287		(28,221)	(28,221)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A800052	Denver	CO		10/31/2021	12/01/2021	535,500							535,500	535,500			
A916028	Los Angeles	CA		10/31/2021	12/01/2021	454,000							454,000	454,000			
A918466	San Diego	CA		10/31/2021	12/01/2021	445,000							445,000	445,000			
A9181160	Los Angeles	CA		10/31/2021	12/01/2021	121,865							121,865	121,865			
P2001702367	Alsip	IL		06/25/2020	07/15/2021	262,049		(933)			(933)		261,116	268,289		7,174	7,174
A916124	Los Angeles	CA		10/31/2021	12/01/2021	837,000							837,000	837,000			
A170553	East Orange	NJ		10/31/2021	12/01/2021	171,000							171,000	171,000			
P2009020119	Roseville	CA		12/18/2020	06/14/2021	286,637		(370)			(370)		286,267	274,985		(11,282)	(11,282)
A918718	Oceanside	CA		10/31/2021	12/01/2021	800,000							800,000	800,000			
P2002018015	Clarendon Hills	IL		06/25/2020	07/15/2021	583,853		155			155		584,008	595,607		11,599	11,599
A880726	Las Vegas	NV		10/31/2021	12/01/2021	193,500							193,500	193,500			
A880818	North Las Vegas	NV		10/31/2021	12/01/2021	301,500							301,500	301,500			
P2009021579	COPIAGUE	NY		10/15/2021	11/15/2021	221,989		(119)			(119)		221,871	209,177		(12,693)	(12,693)
P2002802503	Santa Monica	CA		06/25/2020	02/12/2021	986,306		(162)			(162)		986,144	1,007,142		20,998	20,998
A321005	Fernandina Beach	FL		10/31/2021	12/01/2021	207,000							207,000	207,000			
A210209	Richmond	VA		10/31/2021	12/01/2021	191,250							191,250	191,250			
P2009020102	Airmont	NY		12/18/2020	06/01/2021	258,646		(83)			(83)		258,562	248,113		(10,449)	(10,449)
P2001017147	Mason	MI		06/25/2020	01/15/2021	131,420							131,421	134,075		2,655	2,655
P2001017596	Austin	TX		06/25/2020	03/12/2021	1,456,297		(2,826)			(2,826)		1,453,471	1,493,888		40,417	40,417
A350157	Toney	AL		10/31/2021	12/01/2021	139,500							139,500	139,500			
P1912016281	Winfield	IL		06/25/2020	07/15/2021	267,697		64			64		267,761	273,110		5,349	5,349
P4200109972	Los Angeles	CA		06/25/2020	06/14/2021	891,935		67			67		892,002	910,000		17,998	17,998
A917068	San Diego	CA		10/31/2021	12/01/2021	840,000							840,000	840,000			
A210235	Richmond	VA		10/31/2021	12/01/2021	98,731							98,731	98,731			
P2009020188	Fort Pierce	FL		01/27/2021	07/15/2021	257,377		(79)			(79)		257,298	249,880		(7,417)	(7,417)
A430279	Cincinnati	OH		10/31/2021	12/01/2021	130,500							130,500	130,500			
P2009021358	Campbell	CA		05/28/2021	09/20/2021	803,250		(2,908)			(2,908)		800,342	756,000		(44,342)	(44,342)
A915914	North Hollywood	CA		10/31/2021	12/01/2021	1,640,000							1,640,000	1,640,000			
P2001017263	Los Angeles	CA		06/25/2020	09/15/2021	207,395		55			55		207,450	211,585		4,134	4,134
A918383	Compton	CA		10/31/2021	12/01/2021	431,250							431,250	431,250			
A918596	Los Angeles	CA		10/31/2021	12/01/2021	805,500							805,500	805,500			
A270385	Greensboro	NC		10/31/2021	12/01/2021	181,800							181,800	181,800			
P1911015920	Alhambra	CA		06/25/2020	11/15/2021	888,473		358			358		888,831	906,448		17,616	17,616
A918449	Lake Arrowhead	CA		10/31/2021	12/01/2021	283,999							283,999	283,999			
A918246	Chula Vista	CA		10/31/2021	12/01/2021	600,000							600,000	600,000			
P2009020651	Bruce Township	MI		04/09/2021	07/15/2021	872,441		(150)			(150)		872,292	849,091		(23,200)	(23,200)
P2009020357	Chicago	IL		01/29/2021	10/15/2021	959		2,531			2,531		3,491	909		(2,581)	(2,581)
A800055	Denver	CO		10/31/2021	12/01/2021	374,000							374,000	374,000			
A918913	Los Angeles	CA		10/31/2021	12/01/2021	373,500							373,500	373,500			
P2009021412	Venice	FL		05/28/2021	09/20/2021	142,997		(721)			(721)		142,275	134,585		(7,690)	(7,690)
A917898	San Jose	CA		10/31/2021	12/01/2021	1,162,500							1,162,500	1,162,500			
A880732	Henderson	NV		10/31/2021	12/01/2021	207,000							207,000	207,000			
P1912016390	Clovis	CA		06/25/2020	11/15/2021	282,741		437			437		283,177	288,275		5,097	5,097
A270398	Charlotte	NC		10/31/2021	12/01/2021	166,500							166,500	166,500			
P2001017092	Mooresville	IN		06/25/2020	02/12/2021	587		5			5		593	593			
P2009020306	Oakland	CA		12/30/2020	11/15/2021	522,406		(522)			(522)		521,884	494,471		(27,413)	(27,413)
P2001017434	Hackensack	NJ		06/25/2020	09/15/2021	369,329		99			99		369,428	376,828		7,400	7,400
P1911015921	Alhambra	CA		06/25/2020	09/15/2021	707,470		233			233		707,704	721,777		14,073	14,073
P2009020258	ATLANTA	GA		01/14/2021	09/15/2021	1,284,593		(590)			(590)		1,284,003	1,250,212		(33,791)	(33,791)
A170560	Paterson	NJ		10/31/2021	12/01/2021	156,250							156,250	156,250			
P2009021924	Happy Valley	OR		07/30/2021	11/15/2021	460,998		(166)			(166)		460,832	435,417		(25,415)	(25,415)
A303090	Covington	GA		10/31/2021	12/01/2021	41,250							41,250	41,250			
P2009021616	Evanston	IL		06/29/2021	11/15/2021	263,509		(1,338)			(1,338)		262,171	248,300		(13,870)	(13,870)
P2001017372	San Diego	CA		06/25/2020	09/15/2021	948,214		736			736		948,950	967,115		18,165	18,165
A270279	Hope Mills	NC		10/31/2021	12/01/2021	189,000							189,000	189,000			
P2009020092	Olathe	KS		12/18/2020	05/14/2021	186,312		(199)			(199)		186,113	178,739		(7,374)	(7,374)
P1912016641	Dracut	MA		06/25/2020	05/14/2021	125,201		19			19		125,220	127,739		2,519	2,519
A918585	Chatsworth	CA		10/31/2021	12/01/2021	670,500							670,500	670,500			
P2001702363	Hawthorn Woods	IL		06/25/2020	04/14/2021	348,795		(1,255)			(1,255)		347,540	358,157		10,616	10,616
A917121	Maywood	CA		10/31/2021	12/01/2021	450,000							450,000	450,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020332	Dallas	TX		01/14/2021	08/13/2021	326,443		(122)			(122)		326,321	317,706		(8,615)	(8,615)
A270343	Greensboro	NC		10/31/2021	12/01/2021	148,000							148,000	148,000			
A270414	Cornelius	NC		10/31/2021	12/01/2021	240,000							240,000	240,000			
P2009020318	roseville	CA		01/14/2021	11/15/2021	319,726		(178)			(178)		319,548	311,169		(8,379)	(8,379)
P2009020237	Los Angeles	CA		12/16/2020	04/14/2021	1,595,593		(1,653)			(1,653)		1,593,940	1,540,000		(53,940)	(53,940)
P2009020245	RIVERSIDE	CA		12/16/2020	11/15/2021	592,315		(9,936)			(9,936)		582,379	562,557		(19,822)	(19,822)
A918124	Milpitas	CA		10/31/2021	12/01/2021	1,008,300							1,008,300	1,008,300			
A916930	Los Angeles	CA		10/31/2021	12/01/2021	882,000							882,000	882,000			
A750927	Pflugerville	TX		10/31/2021	12/01/2021	256,500							256,500	256,500			
P4200110249	Encinitas	CA		06/25/2020	07/15/2021	642,830		(1,275)			(1,275)		641,555	657,180		15,625	15,625
A918405	Vacaville	CA		10/31/2021	12/01/2021	457,500							457,500	457,500			
P2009020044	Charlotte	NC		12/16/2020	06/14/2021	274,769		(74)			(74)		274,695	266,775		(7,919)	(7,919)
A800054	Denver	CO		10/31/2021	12/01/2021	432,278							432,278	432,278			
P2009020273	San Jose	CA		12/30/2020	07/15/2021	578,286		(388)			(388)		577,898	547,363		(30,534)	(30,534)
P2009020076	Jamaica	NY		12/18/2020	04/14/2021	575,338		(144)			(144)		575,194	551,909		(23,285)	(23,285)
A290069	Anderson	SC		10/31/2021	12/01/2021	70,400							70,400	70,400			
P4200110027	Lake Worth	FL		06/25/2020	03/12/2021	145,187		12			12		145,198	148,122		2,923	2,923
A918205	Oceanside	CA		10/31/2021	12/01/2021	562,500							562,500	562,500			
P1910015140	Seattle	WA		06/25/2020	12/14/2021	395,150		163			163		395,313	403,157		7,844	7,844
A918703	La Mesa	CA		10/31/2021	12/01/2021	375,000							375,000	375,000			
A917338	Van Nuys	CA		10/31/2021	12/01/2021	850,500							850,500	850,500			
A303133	Covington	GA		10/31/2021	12/01/2021	112,225							112,225	112,225			
P4200110369	Poway	CA		06/25/2020	01/15/2021	1,386,752		7			7		1,386,759	1,414,789		28,030	28,030
A918457	Whittier	CA		10/31/2021	12/01/2021	497,250							497,250	497,250			
A320817	Miami	FL		10/31/2021	12/01/2021	355,300							355,300	355,300			
P2002802518	Palm Springs	CA		06/25/2020	06/14/2021	241,947		(1,094)			(1,094)		240,852	248,166		7,314	7,314
P2009020088	Providence	RI		12/18/2020	11/15/2021	224,414		(185)			(185)		224,229	215,276		(8,953)	(8,953)
A302541	Riverdale	GA		10/31/2021	12/01/2021	75,000							75,000	75,000			
P2009020284	Benicia	CA		12/30/2020	09/15/2021	470,338		(395)			(395)		469,942	445,187		(24,755)	(24,755)
A750919	Pflugerville	TX		10/31/2021	12/01/2021	166,700							166,700	166,700			
A916972	Sacramento	CA		10/31/2021	12/01/2021	292,500							292,500	292,500			
A914933	Culver City	CA		10/31/2021	12/01/2021	1,070,696							1,070,696	1,070,696			
A918226	Crestline	CA		10/31/2021	12/01/2021	229,599							229,599	229,599			
P4200210848	Atlanta	GA		06/25/2020	06/14/2021	192,249		27			27		192,277	196,136		3,860	3,860
P2008802564	Canyon Country	CA		08/14/2020	08/13/2021	602,990							602,990	602,990			
A850323	Tucson	AZ		10/31/2021	12/01/2021	138,750							138,750	138,750			
A880825	Las Vegas	NV		10/31/2021	12/01/2021	288,900							288,900	288,900			
A270430	Charlotte	NC		10/31/2021	12/01/2021	256,000							256,000	256,000			
A880873	North Las Vegas	NV		10/31/2021	12/01/2021	318,600							318,600	318,600			
P2009020450	CORDOVA	TN		01/14/2021	08/13/2021	212,365		(69)			(69)		212,296	207,185		(5,111)	(5,111)
P2002017680	Flagstaff	AZ		06/25/2020	03/12/2021	300,121		(440)			(440)		299,680	307,360		7,680	7,680
A917581	Fullerton	CA		10/31/2021	12/01/2021	632,250							632,250	632,250			
A918202	Richmond	CA		10/31/2021	12/01/2021	429,400							429,400	429,400			
A480410	Inkster	MI		10/31/2021	12/01/2021	250,000							250,000	250,000			
A303091	Villa Rica	GA		10/31/2021	12/01/2021	168,750							168,750	168,750			
P2009020642	Manor	TX		03/26/2021	09/15/2021	174,789		(84)			(84)		174,705	168,878		(5,827)	(5,827)
A918845	Simi Valley	CA		10/31/2021	12/01/2021	571,500							571,500	571,500			
A430468	Youngstown	OH		10/31/2021	12/01/2021	45,000							45,000	45,000			
P2002017645	West Hills	CA		06/25/2020	03/12/2021	768,357		56			56		768,413	783,921		15,507	15,507
P1911016128	Saint Augustine	FL		06/25/2020	02/12/2021	193,196		(302)			(302)		192,895	198,473		5,579	5,579
P4191209247	Woodland Hills	CA		06/25/2020	04/14/2021	811,423		108			108		811,531	827,805		16,274	16,274
A750767	Katy	TX		10/31/2021	12/01/2021	127,500							127,500	127,500			
P1912016770	Greentown	PA		06/25/2020	04/14/2021	196,311		23			23		196,334	200,288		3,954	3,954
P2009020178	Orlando	FL		12/16/2020	12/14/2021	393,764		(240)			(240)		393,524	383,241		(10,283)	(10,283)
A917946	San Diego	CA		10/31/2021	12/01/2021	645,000							645,000	645,000			
P4191109008	Richmond	TX		06/25/2020	12/14/2021	286,270		97			97		286,367	292,092		5,725	5,725
A917900	Emerald Hills	CA		10/31/2021	12/01/2021	982,450							982,450	982,450			
P2009020457	Calabasas	CA		12/30/2020	09/15/2021	1,630,117		(1,994)			(1,994)		1,628,123	1,575,000		(53,123)	(53,123)
A430493	Shaker Heights	OH		10/31/2021	12/01/2021	93,222							93,222	93,222			
A918624	Los Angeles	CA		10/31/2021	12/01/2021	526,500							526,500	526,500			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4191209630	Portage	MI		06/25/2020	11/15/2021	183,947		75			75		184,022	188,908		4,885	4,885
P2009020203	Lombard	IL		12/30/2020	11/15/2021	248,188		(227)			(227)		247,961	236,371		(11,590)	(11,590)
P2009020567	Newport Beach	CA		03/12/2021	10/15/2021	3,034,473		(266)			(266)		3,034,207	2,978,624		(55,583)	(55,583)
P1912016634	Houston	TX		06/25/2020	01/15/2021	762,766		3			3		762,769	778,155		15,386	15,386
P2008802559	Carmel	CA		08/14/2020	07/15/2021	1,675,095							1,675,095	1,675,095			
A270200	Greensboro	NC		10/31/2021	12/01/2021	117,900							117,900	117,900			
A210250	Mineral	VA		10/31/2021	12/01/2021	216,500							216,500	216,500			
P2009020161	Granada Hills	CA		12/16/2020	11/15/2021	975,841		(510)			(510)		975,331	949,758		(25,573)	(25,573)
A880770	Las Vegas	NV		10/31/2021	12/01/2021	274,500							274,500	274,500			
A918265	Fairfield	CA		10/31/2021	12/01/2021	315,000							315,000	315,000			
P2001017478	Oakland	CA		06/25/2020	06/14/2021	409,910		(1,138)			(1,138)		408,772	419,547		10,774	10,774
A430466	Youngstown	OH		10/31/2021	12/01/2021	71,250							71,250	71,250			
A918338	Twin Peaks	CA		10/31/2021	12/01/2021	303,200							303,200	303,200			
A917364	Apple Valley	CA		11/16/2021	12/01/2021	246,274							246,274	246,274			
P2009022056	Philadelphia	PA		08/17/2021	12/14/2021	192,405		(49)			(49)		192,356	181,514		(10,842)	(10,842)
A918526	San Diego	CA		10/31/2021	12/01/2021	680,000							680,000	680,000			
P2009021918	Kauneonga Lake	NY		07/30/2021	10/15/2021	316,373		(91)			(91)		316,281	298,817		(17,464)	(17,464)
P2009020249	DENVER	CO		12/16/2020	06/14/2021	440,626		(308)			(308)		440,317	409,566		(30,751)	(30,751)
A302859	Jonesboro	GA		10/31/2021	12/01/2021	97,500							97,500	97,500			
P2009020062	Maspeth	NY		12/18/2020	05/14/2021	723,813		(2,535)			(2,535)		721,278	694,549		(26,729)	(26,729)
A918589	West Point	CA		10/31/2021	12/01/2021	199,800							199,800	199,800			
P1911015918	Alhambra	CA		06/25/2020	09/15/2021	806,909		263			263		807,172	823,230		16,058	16,058
A918640	Modesto	CA		10/31/2021	12/01/2021	369,000							369,000	369,000			
P2001017193	Oklahoma City	OK		06/25/2020	06/14/2021	93,771		8			8		93,779	95,661		1,882	1,882
A750851	Houston	TX		10/31/2021	12/01/2021	120,000							120,000	120,000			
P2009020390	Great Neck	NY		01/29/2021	05/14/2021	1,570,251		(2,112)			(2,112)		1,568,139	1,488,390		(79,750)	(79,750)
A916858	Sacramento	CA		10/31/2021	12/01/2021	311,250							311,250	311,250			
P2009020431	Key Largo	FL		01/29/2021	07/15/2021	436,181		(227)			(227)		435,954	413,442		(22,512)	(22,512)
A918294	Rancho Cordova	CA		10/31/2021	12/01/2021	338,014							338,014	338,014			
P2001017054	Salt Lake City	UT		06/25/2020	06/14/2021	542,315		(3,165)			(3,165)		539,150	556,955		17,805	17,805
0800001	GRAND RAPIDS	MI		12/31/2020	12/30/2021	1,347,078							1,147,085	1,147,085			
0800002	GRAND RAPIDS	MI		12/31/2020	12/30/2021	1,321,985							1,118,258	1,118,258			
0900249	ALICE	TX		04/15/2004	02/01/2021	141,323							122,771	122,771			
0900292	AMMON	ID		05/27/2004	05/26/2021	152,314							58,936	58,936			
0900561	SOUTHFIELD	MI		12/15/2005	06/04/2021	4,917,084							4,863,209	3,672,730		(1,190,479)	(1,190,479)
0900588	CAREFREE	AZ		02/21/2006	02/11/2021	52,064							30,394	30,394			
0900589	SCOTTSDALE	AZ		04/13/2006	02/11/2021	56,508							40,014	40,014			
0901095	ATLANTA	GA		12/31/2020	06/04/2021	1,940,543							1,901,848	1,901,848			
0901180	JONESBORO	AR		12/02/2009	06/04/2021	1,810,547							1,724,281	1,701,116		(35,319)	(35,319)
0901207	HICKORY	NC		10/29/2009	10/08/2021	360,566							63,645	63,645			
0901228	BEACHWOOD	OH		12/15/2009	03/02/2021	299,680							258,950	258,950			
0901246	CHARLOTTE	NC		03/15/2010	03/10/2021	729,861							713,030	713,030			
0901262	BETHANY	OK		05/06/2010	06/30/2021	168,790							152,821	152,821			
0901305	OREM	UT		07/01/2010	10/13/2021	2,834,370							2,529,505	2,529,505			
0901322	JACKSON	MS		10/29/2010	06/23/2021	2,395,026							2,355,089	1,917,186		(437,902)	(437,902)
0901361	LINCOLN	NE		02/01/2011	12/17/2021	1,211,898							1,086,095	1,086,095			
0901386	CONROE	TX		02/22/2011	02/24/2021	901,019							898,151	898,151			
0901398	STROUDSBURG	PA		01/31/2011	02/25/2021	2,164,149							2,144,390	2,144,390			
0901472	MAYFIELD HEIGHTS	OH		07/28/2011	02/02/2021	642,612							627,183	627,183			
0901474	MONTCLAIR	CA		08/11/2011	03/26/2021	828,483							745,342	745,342			
0901480	MILWAUKEE	WI		07/12/2011	12/16/2021	1,782,487							1,709,307	1,709,307			
0901484	WEST ALLIS	WI		07/19/2011	05/07/2021	366,871							313,026	313,026			
0901514	GLENDALE	WI		09/23/2011	06/04/2021	2,262,368							2,224,897	1,918,261		(306,636)	(306,636)
0901521	TAYLORSVILLE	UT		09/30/2011	01/05/2021	1,195,258							1,195,258	1,195,258			
0901523	KNOXVILLE	TN		09/30/2011	10/01/2021	223,178							22,788	22,788			
0901528	EDEN PRAIRIE	MN		09/26/2011	12/06/2021	1,307,503							1,104,663	1,104,663			
0901534	SAN ANTONIO	TX		09/12/2011	08/26/2021	984,793							912,288	912,288			
0901557	CHARLOTTE	NC		02/06/2012	07/22/2021	827,192							808,954	808,954			
0901559	TACOMA	WA		02/15/2012	08/12/2021	3,462,282							3,318,712	3,318,712			
0901560	TACOMA	WA		02/15/2012	08/12/2021	1,837,129							1,760,948	1,760,948			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901575	ABERDEEN	NC		04/26/2012	05/27/2021	6,571,958							6,466,312	6,466,312			
0901585	DRAPER	UT		03/30/2012	08/24/2021	337,401							258,441	258,441			
0901603	ALISA VIEJO	CA		05/31/2012	12/28/2021	3,152,471							3,027,904	3,027,904			
0901606	ATLANTA	GA		06/13/2012	07/15/2021	1,247,576							1,200,198	1,200,198			
0901608	BRENTWOOD	TN		05/31/2012	02/04/2021	2,453,937							2,445,749	2,445,749			
0901618	ORANGE	CA		06/27/2012	01/11/2021	991,431							988,373	988,373			
0901625	RIVERVIEW	FL		08/28/2012	04/08/2021	2,628,365							2,547,072	2,547,072			
0901632	SOMERSET	KY		09/07/2012	10/15/2021	2,330,731							2,207,772	2,207,772			
0901641	JOHNSON CITY	TN		09/10/2012	08/19/2021	5,570,233							5,427,053	5,427,053			
0901642	LOGAN	UT		09/11/2012	02/03/2021	4,655,124							4,640,747	4,640,747			
0901664	LEXINGTON	KY		11/01/2012	02/12/2021	2,434,399							2,421,385	2,421,385			
0901673	DRAPER	UT		11/21/2012	04/08/2021	833,067							807,925	807,925			
0901676	STERLING HEIGHTS	MI		12/21/2012	03/09/2021	2,190,933							2,125,817	2,125,817			
0901686	REDMOND	WA		12/20/2012	08/12/2021	1,671,856							1,628,434	1,628,434			
0901687	LYNNWOOD	WA		12/20/2012	08/12/2021	915,540							891,761	891,761			
0901689	SOMERSET	NJ		01/07/2013	05/03/2021	1,604,066							1,583,748	1,583,748			
0901697	DURHAM	NC		02/25/2013	04/22/2021	1,359,260							1,320,641	1,320,641			
0901705	KENNESAW	GA		01/09/2013	08/26/2021	1,627,693							1,535,498	1,535,498			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013	07/27/2021	1,041,953							1,018,581	1,018,581			
0901725	MINNETONKA	MN		04/01/2013	03/03/2021	3,163,024							3,092,942	3,092,942			
0901726	MINNETONKA	MN		04/01/2013	03/03/2021	3,163,024							3,092,942	3,092,942			
0901736	PLANTATION	FL		04/11/2013	09/20/2021	2,031,737							1,973,295	1,973,295			
0901744	ROSWELL	GA		04/30/2013	04/13/2021	4,993,052							4,903,119	4,903,119			
0901745	MANSFIELD	TX		05/16/2013	01/13/2021	913,553							907,253	907,253			
0901754	NOVI	MI		05/15/2013	11/30/2021	830,951							785,511	785,511			
0901755	DEERFIELD	IL		05/22/2013	06/23/2021	1,930,514							1,893,489	1,893,489			
0901771	INDIANAPOLIS	IN		06/25/2013	04/01/2021	887,735							868,973	868,973			
0901772	TORRANCE	CA		06/27/2013	09/09/2021	1,602,132							1,560,438	1,560,438			
0901778	ALPHARETTA	GA		06/27/2013	06/21/2021	1,050,938		3,978			3,978		1,036,121	1,032,143			
0901780	ORANGE	CA		06/28/2013	01/12/2021	887,678							884,953	884,953			
0901781	CHARLOTTE	NC		07/19/2013	07/19/2021	1,256,544							1,157,926	1,157,926			
0901814	TUSCON	AZ		09/26/2013	09/14/2021	267,852							34,412	34,412			
0901815	ATLANTA	GA		09/10/2013	10/01/2021	1,765,612							1,718,270	1,718,270			
0901818	SYRACUSE	NY		09/17/2013	11/03/2021	2,073,385							1,992,801	1,992,801			
0901836	SAINT JOHNS	FL		10/03/2013	10/05/2021	622,512							568,714	568,714			
0901850	RIVERVIEW	FL		12/04/2013	04/08/2021	747,268							725,437	725,437			
0901855	WITCHITA FALLS	TX		11/19/2013	07/16/2021	1,343,606							1,312,459	1,312,459			
0901866	GERMANTOWN	WI		01/07/2014	02/24/2021	1,381,957							1,358,623	1,358,623			
0901878	STONE MOUNTAIN	GA		01/22/2014	12/16/2021	5,019,527							4,845,057	4,845,057			
0901883	LOGAN	UT		04/14/2014	07/30/2021	8,442,612							8,330,451	8,330,451			
0901888	COLORADO SPRINGS	CO		05/16/2014	05/17/2021	3,682,862							3,633,358	3,633,358			
0901889	CORPUS CHRISTI	TX		03/20/2014	12/03/2021	1,819,530							1,697,508	1,697,508			
0901892	CHARLOTTE	NC		03/27/2014	05/10/2021	1,693,331							1,674,918	1,674,918			
0901897	SNELLVILLE	GA		05/02/2014	08/03/2021	1,690,299							1,657,281	1,657,281			
0901900	GAINESVILLE	FL		04/15/2014	11/17/2021	3,514,499							3,408,339	3,408,339			
0901901	VICTORIA	TX		05/14/2014	05/14/2021	1,640,820		16,756			16,756		1,612,858	1,596,102			
0901906	WICHITA FALLS	TX		05/01/2014	07/15/2021	6,358,718							6,249,528	6,249,528			
0901914	DENVER	CO		05/01/2014	05/11/2021	2,579,976							2,516,237	2,516,237			
0901936	AUSTELL	GA		10/30/2014	10/13/2021	2,141,327							2,051,642	2,051,642			
0901955	AUSTIN	TX		01/08/2015	07/01/2021	1,812,792							1,781,110	1,781,110			
0901957	FOREST GROVE	OR		12/23/2014	03/03/2021	2,560,943							2,550,215	2,550,215			
0901958	FOREST GROVE	OR		12/23/2014	03/03/2021	1,722,013							1,714,800	1,714,800			
0901970	SAINT JOHNS	FL		02/19/2015	10/14/2021	1,747,600							1,672,462	1,672,462			
0901974	TUSTIN	CA		03/24/2015	04/07/2021	2,040,248							2,016,513	2,016,513			
0901975	FULLERTON	CA		03/26/2015	04/07/2021	5,695,693							5,629,430	5,629,430			
0901981	GAHANNA	OH		03/10/2015	10/19/2021	5,419,419							5,318,563	5,318,563			
0901997	WILMINGTON	CA		07/24/2015	04/28/2021	12,626,104							12,354,903	12,354,903			
0902002	WEBSTER	TX		04/28/2015	12/22/2021	3,999,187							3,642,273	3,642,273			
0902006	GRESHAM	OR		04/30/2015	12/13/2021	4,559,340							4,448,970	4,448,970			
0902014	MIDLAND	TX		05/14/2015	08/19/2021	14,628,701							14,314,076	14,314,076			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902018	OCONOMOWOC	WI		08/27/2015	10/13/2021	15,577,741							15,144,164	15,144,164			
0902023	NEWPORT NEWS	VA		07/09/2015	08/24/2021	1,299,873							1,271,499	1,271,499			
0902024	FLORENCE	KY		06/18/2015	12/03/2021	2,177,907							2,104,114	2,104,114			
0902031	TACOMA	WA		06/25/2015	07/15/2021	2,629,771							2,498,308	2,498,308			
0902041	SALEM	OR		07/30/2015	05/26/2021	3,635,910							3,596,007	3,596,007			
0902051	GREENFIELD	WI		09/09/2015	02/18/2021	8,281,139							8,238,307	8,238,307			
0902058	ROCKVILLE	MD		12/14/2015	09/29/2021	3,188,848							3,117,446	3,117,446			
0902073	CHULA VISTA	CA		11/19/2015	06/02/2021	2,686,456							2,651,313	2,651,313			
0902083	ELK RIVER	MN		01/19/2016	12/31/2021	3,717,584							3,604,006	3,604,006			
0902085	OWINGS MILLS	MD		01/29/2016	04/28/2021	6,751,183							6,681,774	6,681,774			
0902086	ELLICOTT CITY	MD		01/29/2016	04/28/2021	15,532,132							15,372,447	15,372,447			
0902089	LAKE ZURICH	IL		02/11/2016	02/19/2021	4,887,018							4,851,796	4,851,796			
0902107	CORPUS CHRISTI	TX		05/02/2016	05/25/2021	3,652,358							3,605,896	3,605,896			
0902158	PANAMA CITY	FL		11/01/2016	07/02/2021	3,700,917							3,660,599	3,660,599			
0902171	SAN DIEGO	CA		02/15/2017	06/01/2021	3,705,777							3,660,525	3,660,525			
0902187	COLUMBUS	OH		01/25/2017	08/09/2021	2,742,398							2,692,525	2,692,525			
0902204	DURHAM	OR		06/14/2017	12/30/2021	3,990,653							3,825,929	3,825,929			
0902210	LINCOLN	NE		06/28/2017	07/29/2021	4,791,193							4,714,228	4,714,228			
0902211	LINCOLN	NE		06/28/2017	07/29/2021	2,579,873							2,538,431	2,538,431			
0902212	LINCOLN	NE		06/28/2017	07/29/2021	6,910,374							6,799,368	6,799,368			
0902216	FAYETTEVILLE	NC		07/11/2017	08/23/2021	9,926,681							9,649,688	9,649,688			
0902219	OMAHA	NE		07/27/2017	07/29/2021	4,524,515							4,471,556	4,471,556			
0902225	VANCOUVER	WA		08/24/2017	09/28/2021	4,071,541							3,988,788	3,988,788			
0902296	HOMEWOOD	AL		05/24/2018	07/25/2021	3,068,025							3,022,649	3,022,649			
0902378	PHILADELPHIA	PA		07/15/2019	12/17/2021	2,545,247							2,501,668	2,501,668			
0AG1003	OTHELLO	WA		01/03/2019	03/15/2021	1,798,096							1,798,096	1,798,096			
988MAYF	Washington	DC		06/26/2015	05/19/2021	12,250,000							12,250,000	12,250,000			
989BEL1	LAKEWOOD	CO		09/24/2015	06/28/2021									3,145,490		3,145,490	3,145,490
9903E42	NEW YORK	NY		02/19/2020	12/13/2021	9,704,364							12,000,000	12,000,000			
990AMH1	JONESBORO	GA		07/31/2019	09/21/2021	5,000,000							5,000,000	5,000,000			
990CON1	CINCINNATTI	OH		03/02/2018	11/02/2021	10,093,702							9,989,111	9,989,111			
990GEN1	PHILADELPHIA	PA		11/17/2016	03/12/2021	3,882,607							3,882,607	3,882,607			
990HOLL	HOLLYWOOD	FL		06/17/2019	10/27/2021	5,520,000							5,520,000	5,520,000			
990HPA1	VARIOUS	CA		07/25/2018	11/09/2021	4,414,215							4,099,621	4,099,621			
990NJ3P	LINDEN	NJ		02/11/2020	04/30/2021	5,945,979							7,545,022	7,545,022			
V029750	BENBROOK	TX		06/20/2018	07/06/2021	11,645,000							11,645,000	11,645,000			
V029761	LEWISVILLE	TX		08/07/2018	03/04/2021	13,702,522							13,702,522	13,702,522			
V029762	MIAMI	FL		09/12/2018	07/21/2021	13,300,000							13,300,000	13,300,000			
V029777	BENBOOK	TX		11/22/2019	12/09/2021	12,186,853							12,793,320	12,793,320			
V029781	TUCSON	AZ		10/17/2018	07/06/2021	9,527,740							8,227,073	8,227,073			
V029854	CORPUS CHRISTI	TX		07/30/2019	11/24/2021	11,866,425							11,981,412	11,981,412			
V029900	INDIANAPOLIS	IN		11/06/2019	12/16/2021	23,740,872							25,005,871	25,005,871			
0199999. Mortgages closed by repayment						758,035,668		(178,130)		18,327	(159,803)		752,717,844	751,748,819		(960,456)	(960,456)
P2009022054	PRINCETON	NJ		08/17/2021		2,743		(155)			(155)		2,588	2,588			
P2009022062	Molalla	OR		08/17/2021		2,521		(143)			(143)		2,379	2,379			
P2009020371	Elkhart	IN		01/29/2021		2,637		(137)			(137)		2,499	2,499			
P4200210929	Novato	CA		06/25/2020		849		16			16		865	865			
P2009021593	Union	NJ		06/29/2021		994		(57)			(57)		937	937			
P2009020413	Bal Harbour	FL		01/29/2021		9,921		(517)			(517)		9,403	9,403			
P4191109197	Hamden	CT		06/25/2020		2,718		55			55		2,773	2,773			
P2001017362	Round Rock	TX		06/25/2020		2,802		57			57		2,859	2,859			
P4191209483	Newtown Square	PA		06/25/2020		1,180		24			24		1,204	1,204			
P2009022120	Bay Shore	NY		08/17/2021		876		(50)			(50)		826	826			
P2009020292	Freehold	NJ		12/30/2020		192,410		(10,289)			(10,289)		182,121	182,121			
P4200110158	Sacramento	CA		02/12/2021		2,684		59			59		2,744	2,744			
P2009020222	Rancho Mirage	CA		12/30/2020		4,606		(219)			(219)		4,387	4,387			
P2009020278	Raleigh	NC		12/30/2020		3,781		(202)			(202)		3,578	3,578			
P2009020655	Hudson	WI		04/09/2021		1,920		(65)			(65)		1,855	1,855			
P2009021632	Mahopac	NY		06/29/2021		987		(57)			(57)		930	930			
P2009020381	Warwick	RI		01/29/2021		614		(32)			(32)		582	582			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020189	Boerne	TX		12/16/2020		11,882		(289)			(289)		11,592	11,592			
P2009020365	Plainview	NY		01/29/2021		5,725		(298)			(298)		5,426	5,426			
P2002017871	Greenfield	WI		06/25/2020		1,823		33			33		1,856	1,856			
P1912016633	Lutz	FL		06/25/2020		945		19			19		964	964			
P2009020091	Beverly Hills	CA		12/18/2020		17,349		(705)			(705)		16,644	16,644			
P2009020334	Capitola	CA		01/27/2021		18,660		(162)			(162)		18,498	18,498			
P2009020122	Rego Park	NY		12/18/2020		6,909		(281)			(281)		6,627	6,627			
P2009020098	Katonah	NY		12/18/2020		5,327		(217)			(217)		5,110	5,110			
P1912016919	San Jose	CA		06/25/2020		8,035		209			209		8,244	8,244			
P2009020221	Santa Barbara	CA		12/30/2020		9,164		(436)			(436)		8,728	8,728			
P2009021354	New York	NY		05/28/2021		5,724		(337)			(337)		5,388	5,388			
P2001017071	Mill Spring	NC		06/25/2020		997		20			20		1,018	1,018			
A150096	York	PA		10/31/2021		155							155	155			
P1911016023	Mesa	AZ		06/25/2020		2,535		72			72		2,606	2,606			
P1912016259	Silver Spring	MD		12/14/2020		5,825		128		21	149		5,953	5,953			
P2009022112	Bronx	NY		08/17/2021		1,951		(110)			(110)		1,841	1,841			
P2009022070	WHITESTONE	NY		08/17/2021		1,844		(104)			(104)		1,740	1,740			
P2009020060	Corona	NY		12/18/2020		22,229		(903)			(903)		21,327	21,327			
P1912016714	Brick	NJ		06/25/2020		4,115		83			83		4,198	4,198			
P2009020194	San Diego	CA		12/30/2020		1,036		(25)			(25)		1,011	1,011			
P2009020118	Sherman Oaks	CA		12/18/2020		17,725		(722)			(722)		17,004	17,004			
P2009020592	Jacksonville	OR		02/24/2021		6,444		(233)			(233)		6,211	6,211			
P2001017008	Garden Grove	CA		06/25/2020		3,771		70			70		3,841	3,841			
P2009020166	Charlotte	NC		12/30/2020		2,898		(98)			(98)		2,800	2,800			
P4200211038	Peoria	AZ		06/25/2020		2,814		54			54		2,868	2,868			
P2009020055	Glenn Heights	TX		12/16/2020		1,996		(58)			(58)		1,938	1,938			
P2009020523	SAN ANTONIO	TX		02/02/2021		2,102		(51)			(51)		2,050	2,050			
P2009021368	Palm Coast	FL		05/28/2021		1,236		(73)			(73)		1,163	1,163			
P2001017429	Los Angeles	CA		06/25/2020		3,137		61			61		3,198	3,198			
P2009022092	Salem	OR		08/17/2021		3,578		(203)			(203)		3,376	3,376			
P2009020103	New York	NY		12/18/2020		197,928		(8,019)			(8,019)		189,908	189,908			
P2001017357	Folly Beach	SC		06/25/2020		5,632		114			114		5,747	5,747			
P2009022031	Staten Island	NY		08/17/2021		1,792		(101)			(101)		1,690	1,690			
P2009021930	Boca Raton	FL		07/30/2021		2,437		(135)			(135)		2,302	2,302			
P2009021387	Howard Beach	NY		05/28/2021		3,078		(181)			(181)		2,897	2,897			
P2009020364	Queens Village	NY		01/29/2021		4,651		(242)			(242)		4,408	4,408			
P1912016282	Chesapeake Beach	MD		06/25/2020		1,879		45			45		1,924	1,924			
P2009020509	SACRAMENTO	CA		02/02/2021		1,815		(61)			(61)		1,754	1,754			
P2009020490	GLENDALE	AZ		01/14/2021		2,735		(92)			(92)		2,643	2,643			
P2009020086	Jericho	NY		04/14/2021		23,746		(962)			(962)		22,784	22,784			
P2009021362	San Diego	CA		05/28/2021		1,631		(96)			(96)		1,535	1,535			
P2009020569	WASHINGTON	DC		03/12/2021		3,944		(133)			(133)		3,811	3,811			
P2009020538	CLEARFIELD	UT		02/09/2021		2,596		(69)			(69)		2,526	2,526			
P2009022050	Las Vegas	NY		08/17/2021		1,512		(86)			(86)		1,426	1,426			
P2001017278	Eagle Mountain	UT		03/12/2021		3,311		78		154	232		3,389	3,389			
P2009020388	Miami	FL		01/29/2021		5,324		(278)			(278)		5,046	5,046			
P2009020213	East Dundee	IL		12/30/2020		3,910		(186)			(186)		3,724	3,724			
P2001017121	Cypress	TX		06/14/2021		4,756		91		248	339		4,847	4,847			
P2002017896	Star	ID		06/25/2020		1,540		35			35		1,575	1,575			
P2009021912	Bellevue	WA		07/30/2021		5,480		(304)			(304)		5,176	5,176			
P1910015438	Moraga	CA		06/25/2020		10,186		206			206		10,392	10,392			
P2009020156	Missouri City	TX		12/16/2020		7,109		(190)			(190)		6,919	6,919			
P1912016892	Atlanta	GA		06/25/2020		4,842		86			86		4,928	4,928			
P2001017282	Atlanta	GA		06/25/2020		1,291		26			26		1,317	1,317			
P2009020300	Tacoma	WA		12/30/2020		3,925		(210)			(210)		3,715	3,715			
P2009021899	North Bergen	NJ		07/30/2021		1,725		(96)			(96)		1,630	1,630			
P2009020236	Covina	CA		12/16/2020		7,538		(272)			(272)		7,266	7,266			
P2009020618	Marietta	GA		03/12/2021		5,188		(200)			(200)		4,988	4,988			
P2001017274	Monroe	NC		06/25/2020		1,841		38			38		1,879	1,879			
P2009021599	Happy Valley	OR		06/29/2021		1,458		(84)			(84)		1,374	1,374			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020353	Barrington	RI		01/29/2021		760		(40)			(40)		721	721			
P2009020400	Charlotte	NC		01/29/2021		2,457		(128)			(128)		2,329	2,329			
P2009020478	Santa Paula	CA		02/09/2021		370		(9)			(9)		361	361			
P2009020496	PITTSBURGH	PA		01/27/2021		1,815		(61)			(61)		1,754	1,754			
P2009020434	BULVERDE	TX		01/14/2021		13,502		(361)			(361)		13,140	13,140			
P2009021611	Newark	NJ		06/29/2021		1,123		(65)			(65)		1,059	1,059			
P2009020452	San Diego	CA		02/09/2021		5,340		(27)			(27)		5,313	5,313			
P2002802501	Livermore	CA		06/25/2020		16,546		320			320		16,865	16,865			
P2009021628	Boca Raton	FL		06/29/2021		1,032		(60)			(60)		972	972			
P5210212018	Myrtle Beach	SC		04/09/2021		916		(31)			(31)		885	885			
P4200110334	Chatsworth	CA		06/25/2020		10,055		203			203		10,258	10,258			
P2009020463	FIRESTONE	CO		01/27/2021		4,870		(130)			(130)		4,740	4,740			
P2009020087	Tinley Park	IL		12/18/2020		10,765		(438)			(438)		10,327	10,327			
P1912016757	Eugene	OR		06/25/2020		16,154		322			322		16,476	16,476			
P4200110015	Houston	TX		06/25/2020		1,282		36			36		1,318	1,318			
P2009020244	FLOWER MOUND	TX		12/16/2020		4,546		(235)			(235)		4,311	4,311			
P2009021928	Richmond	CA		07/30/2021		1,148		(64)			(64)		1,085	1,085			
P4191209711	Birmington	MI		06/25/2020		91		2			2		93	93			
P2001017507	Savannah	GA		06/25/2020		215,599		4,369			4,369		219,969	219,969			
P2009021417	Wilmington	DE		05/28/2021		970		(57)			(57)		913	913			
P2009021438	Glen Ellen	CA		05/28/2021		2,368		(139)			(139)		2,229	2,229			
P2009021435	New York	NY		05/28/2021		14,793		(870)			(870)		13,923	13,923			
P1911015919	Alhambra	CA		06/25/2020		8,604		174			174		8,778	8,778			
P2009020138	Jersey City	NJ		12/18/2020		3,065		(125)			(125)		2,940	2,940			
P2009021413	Fresno	CA		05/28/2021		1,953		(115)			(115)		1,838	1,838			
P2009022083	Philadelphia	PA		08/17/2021		605		(34)			(34)		571	571			
P2009020530	Irvine	CA		02/24/2021		9,792		(192)			(192)		9,600	9,600			
P2009022113	Boca Raton	FL		08/17/2021		1,125		(64)			(64)		1,062	1,062			
P2009020582	TINLEY PARK	IL		03/12/2021		1,455		(46)			(46)		1,410	1,410			
P2001017437	Pearland	TX		06/25/2020		2,652		66			66		2,717	2,717			
P2009021470	Delray Beach	FL		05/28/2021		859		(51)			(51)		808	808			
P2009020123	Corona	NY		12/18/2020		10,515		(428)			(428)		10,087	10,087			
P2009020129	Boca Raton	FL		12/18/2020		11,417		(465)			(465)		10,953	10,953			
P2009022108	Colorado Springs	CO		08/17/2021		1,221		(69)			(69)		1,152	1,152			
P2009021408	Upper Darby	PA		05/28/2021		512		(30)			(30)		482	482			
P2009021906	Brooklyn	NY		07/30/2021		11,986		(665)			(665)		11,321	11,321			
P4200109952	Valparaiso	IN		06/25/2020		2,054		56			56		2,110	2,110			
P2009020499	REDDING	CT		02/09/2021		2,204		(64)			(64)		2,139	2,139			
P4200110272	Kennesaw	GA		06/25/2020		5,993		121			121		6,115	6,115			
P2009020355	Bronx	NY		01/29/2021		5,115		(267)			(267)		4,848	4,848			
P1912016866	Green Valley	AZ		06/25/2020		1,756		34			34		1,790	1,790			
P2009020105	Rego Park	NY		12/18/2020		6,806		(276)			(276)		6,529	6,529			
P2009022069	Gilboa	NY		08/17/2021		1,936		(110)			(110)		1,826	1,826			
P2009022123	Doral	FL		08/17/2021		1,120		(63)			(63)		1,056	1,056			
P2009021592	Sag Harbor	NY		06/29/2021		9,241		(533)			(533)		8,708	8,708			
P2009020099	Foster City	CA		04/14/2021		16,743		(681)			(681)		16,063	16,063			
P4191209617	Coral Springs	FL		06/25/2020		3,165		64			64		3,229	3,229			
P2009020635	SAN ANTONIO	TX		03/26/2021		2,877		(97)			(97)		2,780	2,780			
P2009021634	New York	NY		06/29/2021		4,086		(236)			(236)		3,850	3,850			
P2009020556	SPRING HILL	FL		02/24/2021		2,157		(53)			(53)		2,104	2,104			
P2009020603	Galveston	TX		03/26/2021		11,443		(387)			(387)		11,056	11,056			
P2009022076	Margate	FL		08/17/2021		590		(33)			(33)		557	557			
P2009020134	Riverhead	NY		04/14/2021		1,199		(49)			(49)		1,150	1,150			
P4200110339	Philadelphia	PA		06/25/2020		1,340		23			23		1,363	1,363			
P1912016653	Dallas	TX		06/25/2020		2,450		57			57		2,507	2,507			
P2009021620	Long Island City	NY		06/29/2021		1,770		(102)			(102)		1,668	1,668			
P1912016663	Oklahoma City	OK		06/25/2020		378		7			7		385	385			
P2009020634	Fayetteville	GA		04/09/2021		1,446		(35)			(35)		1,411	1,411			
P2009020589	Fair Oaks	CA		02/24/2021		3,931		(133)			(133)		3,798	3,798			
P2009021600	Bear	DE		06/29/2021		3,846		(222)			(222)		3,624	3,624			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009022096	Belford	NJ		08/17/2021		654		(37)			(37)		617	617			
P2009020650	New Smyrna Beach	FL		03/26/2021		3,235		(94)			(94)		3,141	3,141			
P4191209704	Bartlett	IL		06/25/2020		2,680		54			54		2,734	2,734			
P1912016385	Oxnard	CA		06/25/2020		1,058		21			21		1,080	1,080			
P2009020262	West Grove	PA		12/30/2020		3,592		(192)			(192)		3,400	3,400			
P2009021468	New City	NY		05/28/2021		2,990		(176)			(176)		2,814	2,814			
P2009020647	Land O Lakes	FL		04/09/2021		986		(38)			(38)		948	948			
P2009020358	Warwick	RI		01/29/2021		1,997		(104)			(104)		1,893	1,893			
P2002017876	Woodbridge	VA		06/25/2020		2,173		44			44		2,217	2,217			
P2002017754	Las Vegas	NV		06/25/2020		4,475		91			91		4,565	4,565			
P2009020576	HENRICO	VA		02/24/2021		3,906		(105)			(105)		3,801	3,801			
P5210212019	Hendersonville	TN		04/09/2021		64,773		(1,270)			(1,270)		63,503	63,503			
P2009020224	Troutdale	OR		12/30/2020		6,840		(326)			(326)		6,514	6,514			
P4191007911	Weslaco	TX		06/25/2020		5,128		104			104		5,232	5,232			
P2009020454	TRACY	CA		01/27/2021		3,593		(105)			(105)		3,488	3,488			
P2009020474	EDGEWOOD	MD		01/27/2021		2,440		(65)			(65)		2,375	2,375			
P4200110287	Atlanta	GA		06/25/2020		4,696		95			95		4,791	4,791			
P2009020500	Baltimore	MD		02/09/2021		1,658		(44)			(44)		1,614	1,614			
P2009020547	Bradenton	FL		02/09/2021		2,072		(70)			(70)		2,002	2,002			
P1911015883	Central Islip	NY		06/25/2020		2,007		42			42		2,048	2,048			
P2009022109	Hermitage	TN		08/17/2021		529		(30)			(30)		499	499			
P4200110351	Canyon Lake	CA		06/25/2020		1,607		33			33		1,639	1,639			
P2009021877	Nyack	NY		07/30/2021		2,438		(135)			(135)		2,303	2,303			
P2009020280	Vancouver	WA		12/30/2020		7,182		(384)			(384)		6,798	6,798			
P2009020304	Passaic	NJ		12/30/2020		2,316		(124)			(124)		2,192	2,192			
P2009022128	Gilbert	AZ		08/17/2021		2,464		(139)			(139)		2,325	2,325			
P2008802558	Mill Valley	CA		08/14/2020		12,627							12,627	12,627			
P2009020531	MIAMI	FL		02/02/2021		3,139		(84)			(84)		3,055	3,055			
P2009020426	Roxbury	CT		01/29/2021		6,598		(344)			(344)		6,254	6,254			
P2009020363	Kent	WA		01/29/2021		3,057		(159)			(159)		2,898	2,898			
P2009020261	Glendale	CA		12/30/2020		17,398		(930)			(930)		16,468	16,468			
P2009021386	Inwood	NY		05/28/2021		3,840		(226)			(226)		3,615	3,615			
P2009020386	Estacada	OR		01/29/2021		15,734		(820)			(820)		14,913	14,913			
P2009020448	Katy	TX		01/27/2021		1,894		(55)			(55)		1,839	1,839			
P2001017525	San Diego	CA		06/25/2020		7,861		159			159		8,020	8,020			
P2009021933	Glendora	CA		07/30/2021		2,527		(140)			(140)		2,386	2,386			
P4191108993	Pittsburgh	PA		06/25/2020		3,932		81			81		4,013	4,013			
P2009021371	Aurora	CO		05/28/2021		1,831		(108)			(108)		1,724	1,724			
P2009021339	FORT WORTH	TX		05/28/2021		4,006		(236)			(236)		3,770	3,770			
P2009020554	LANHAM	MD		02/09/2021		2,238		(60)			(60)		2,178	2,178			
P2009020254	Wesley Chapel	FL		01/14/2021		2,057		(50)			(50)		2,007	2,007			
P2009022104	Portland	OR		08/17/2021		1,110		(63)			(63)		1,048	1,048			
P1910015085	Snowflake	AZ		06/25/2020		2,928		59			59		2,987	2,987			
P2009020064	Brooklyn	NY		12/18/2020		19,369		(785)			(785)		18,584	18,584			
P2009021892	San Francisco	CA		07/30/2021		5,111		(284)			(284)		4,827	4,827			
P2009020620	ANDERSON	SC		03/26/2021		4,783		(184)			(184)		4,599	4,599			
P4191209626	Hesperia	CA		06/25/2020		1,227		23			23		1,251	1,251			
P2009020117	Roslyn Heights	NY		12/18/2020		4,807		(196)			(196)		4,611	4,611			
P1911016092	Dawson	GA		06/25/2020		5,413		109			109		5,522	5,522			
P2001017441	Culver City	CA		06/25/2020		13,036		296			296		13,332	13,332			
P4200110254	Anaheim	CA		06/25/2020		12,762		258			258		13,020	13,020			
P2009020083	Sarasota	FL		12/18/2020		3,474		(141)			(141)		3,332	3,332			
P2009020654	Pennsauken	NJ		04/09/2021		1,012		(34)			(34)		978	978			
P2009021587	Temecula	CA		06/29/2021		1,564		(90)			(90)		1,474	1,474			
P2009020441	FRISCO	TX		01/14/2021		3,917		(114)			(114)		3,803	3,803			
P2009021557	Pinecrest	FL		06/29/2021		6,636		(383)			(383)		6,253	6,253			
P2009021548	Auburn	WA		06/29/2021		1,634		(94)			(94)		1,540	1,540			
P2009020581	HIGHLAND BEACH	FL		03/12/2021		2,164		(68)			(68)		2,096	2,096			
P1911015951	Sarasota	FL		06/25/2020		9,575		194			194		9,769	9,769			
P2009021619	Chicago	IL		06/29/2021		791		(46)			(46)		745	745			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020232	Hurricane	UT		12/30/2020		2,618		(64)			(64)		2,554	2,554			
P2009020590	RICHMOND	CA		02/24/2021		402		(12)			(12)		390	390			
P2009022040	Ahwahnee	CA		08/17/2021		1,799		(102)			(102)		1,697	1,697			
P2009020536	LAUDERHILL	FL		02/24/2021		2,303		(62)			(62)		2,241	2,241			
P2009021934	Great Neck	NY		07/30/2021		3,035		(168)			(168)		2,867	2,867			
P2009020045	Cypress	TX		12/16/2020		22,642		(605)			(605)		22,037	22,037			
P2009020313	Los Angeles	CA		12/30/2020		5,169		(276)			(276)		4,893	4,893			
P2009020033	WYCKOFF	NJ		12/16/2020		5,602		(163)			(163)		5,439	5,439			
P2001802471	Santa Clarita	CA		06/25/2020		3,787		77			77		3,864	3,864			
P2009020552	Brandywine	MD		02/09/2021		2,179		(58)			(58)		2,120	2,120			
P2009020602	MATAWAN	NJ		03/12/2021		2,105		(81)			(81)		2,024	2,024			
P2009020204	Hollywood	FL		12/30/2020		2,921		(139)			(139)		2,782	2,782			
P1911015945	Henderson	NV		06/25/2020		1,592		32			32		1,625	1,625			
P1912016405	McKinney	TX		06/25/2020		1,196		24			24		1,220	1,220			
P2009021434	North Miami	FL		05/28/2021		444		(26)			(26)		417	417			
P2009022127	Boca Raton	FL		08/17/2021		2,044		(116)			(116)		1,929	1,929			
P2009021411	Quakertown	PA		05/28/2021		1,981		(117)			(117)		1,865	1,865			
P4200110270	Newtown	PA		06/25/2020		7,805		158			158		7,963	7,963			
P2009021335	Pompano Beach	FL		05/28/2021		1,092		(64)			(64)		1,028	1,028			
P2001017051	Destin	FL		06/25/2020		3,401		69			69		3,470	3,470			
P2009020493	PIEDMONT	SC		01/27/2021		1,863		(50)			(50)		1,814	1,814			
P2009021566	Ozone Park	NY		06/29/2021		2,433		(140)			(140)		2,293	2,293			
P4200210619	Las Vegas	NV		06/25/2020		6,017		122			122		6,139	6,139			
P2009021625	Delray Beach	FL		06/29/2021		811		(47)			(47)		764	764			
P2009020283	Area Of Woodland Hills Los An	CA		12/30/2020		11,485		(614)			(614)		10,871	10,871			
P2009021554	Bridgeport	CT		06/29/2021		1,296		(75)			(75)		1,221	1,221			
R2004956385	Benbrook	TX		11/02/2021		467							467	467			
P2009020352	Exeter	RI		01/29/2021		4,204		(219)			(219)		3,985	3,985			
P2009021367	Brooklyn	NY		10/15/2021		3,904		(230)			(230)		3,674	3,674			
P2009021569	Valley Stream	NY		09/15/2021		2,406		(138)			(138)		2,268	2,268			
P2002017867	Sun City Center	FL		06/25/2020		1,748		35			35		1,783	1,783			
P2009020230	Myrtle Beach	SC		12/30/2020		1,853		(63)			(63)		1,790	1,790			
P1911015966	Las Vegas	NV		06/25/2020		504		10			10		514	514			
P2009021558	Brooklyn	NY		06/29/2021		2,218		(128)			(128)		2,090	2,090			
P2009021545	Gig Harbor	WA		06/29/2021		2,254		(130)			(130)		2,124	2,124			
P2009020560	Severance	CO		02/09/2021		1,137		(28)			(28)		1,109	1,109			
P2009020233	Houston	TX		12/30/2020		1,734		(46)			(46)		1,688	1,688			
P4200110484	Doral	FL		06/25/2020		252,358		5,430			5,430		257,788	257,788			
P2009021364	East Wenatchee	WA		10/15/2021		5,036		(296)			(296)		4,740	4,740			
P2009020250	FALLBROOK	CA		12/16/2020		4,223		(220)			(220)		4,003	4,003			
P2009021382	Bucksport	ME		05/28/2021		2,029		(119)			(119)		1,910	1,910			
P2001017577	Pacoima	CA		06/25/2020		1,576		39			39		1,614	1,614			
P2009020177	Hoytsville	UT		12/16/2020		2,708		(92)			(92)		2,616	2,616			
P2009020438	Lehigh Acres	FL		02/02/2021		1,619		(32)			(32)		1,587	1,587			
P2009020616	Lehigh Acres	FL		04/09/2021		1,750		(43)			(43)		1,708	1,708			
P4200110372	Logandale	NV		06/25/2020		1,206		25			25		1,230	1,230			
P2009020546	HYATTSVILLE	MD		02/24/2021		1,549		(41)			(41)		1,507	1,507			
P2009020460	SUGAR LAND	TX		01/27/2021		6,375		(171)			(171)		6,204	6,204			
P2009021363	WHITESTONE	NY		05/28/2021		3,497		(206)			(206)		3,292	3,292			
P2009020571	Fort Washington	MD		03/12/2021		2,101		(66)			(66)		2,034	2,034			
P2009020464	TAMPA	FL		01/27/2021		1,550		(41)			(41)		1,508	1,508			
P2009020455	Ray Twp	MI		01/27/2021		1,584		(42)			(42)		1,541	1,541			
P2009021575	Delray Beach	FL		06/29/2021		1,142		(66)			(66)		1,076	1,076			
P2009021437	Ville Platte	LA		05/28/2021		583		(34)			(34)		548	548			
P2009020243	LYNN	MA		12/16/2020		629		(33)			(33)		596	596			
P2001017064	Coral Springs	FL		06/25/2020		1,051		21			21		1,072	1,072			
P2009020502	BLADENSBURG	MD		02/09/2021		1,709		(54)			(54)		1,655	1,655			
P2009020375	Northport	NY		01/29/2021		1,137		(59)			(59)		1,078	1,078			
P2002017797	Carson City	NV		06/25/2020		703		18			18		721	721			
P1911015669	Mission Viejo	CA		06/25/2020		9,184		186			186		9,370	9,370			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P1912016882	Canyon Lake	TX		06/25/2020		119		2			2		121	121			
P1912016435	Porter Ranch	CA		06/25/2020		13,593		353			353		13,946	13,946			
P2009020056	Kew Gardens Hills	NY		12/18/2020		2,769		(113)			(113)		2,657	2,657			
P2009020307	Rimrock	AZ		12/30/2020		1,651		(88)			(88)		1,563	1,563			
P2009022095	Los Angeles	CA		08/17/2021		4,935		(279)			(279)		4,656	4,656			
P2009020507	SPRING	TX		02/09/2021		1,892		(51)			(51)		1,841	1,841			
P1912016800	Chicago	IL		06/25/2020		638		13			13		650	650			
P4190706220	Millsboro	DE		06/25/2020		7,050		144			144		7,194	7,194			
P1910015484	Ellensburg	WA		06/25/2020		2,915		59			59		2,974	2,974			
P4200110273	Sandy Springs	GA		06/25/2020		9,990		284			284		10,274	10,274			
P2009021582	FLUSHING	NY		06/29/2021		1,084		(63)			(63)		1,021	1,021			
P1912016246	Salisbury	MA		06/25/2020		5,176		118			118		5,293	5,293			
P2009020321	Big Bear Lake	CA		01/14/2021		3,500		(94)			(94)		3,406	3,406			
P2009021375	Melville	NY		05/28/2021		2,211		(130)			(130)		2,080	2,080			
P2009021866	New York	NY		07/30/2021		1,165		(65)			(65)		1,101	1,101			
P2009021352	Las Vegas	NV		05/28/2021		605		(36)			(36)		569	569			
P2009020399	Central Islip	NY		01/29/2021		413		(22)			(22)		391	391			
P2009021577	Weston	CT		06/29/2021		1,507		(87)			(87)		1,420	1,420			
P2009021333	Hemet	CA		05/28/2021		2,101		(124)			(124)		1,978	1,978			
P4200210823	Merritt Island	FL		06/25/2020		1,464		41			41		1,505	1,505			
P1911016090	Marietta	GA		06/25/2020		56,656		929			929		57,585	57,585			
P2009020532	Avalon	NJ		02/02/2021		25,353		(679)			(679)		24,675	24,675			
P2009020503	SUISUN CITY	CA		02/09/2021		2,976		(80)			(80)		2,896	2,896			
P2009022130	Hewitt	NJ		08/17/2021		956		(54)			(54)		902	902			
P2009020562	Los Angeles	CA		03/12/2021		12,088		(237)			(237)		11,851	11,851			
P2009022051	Federal Way	WA		08/17/2021		1,351		(76)			(76)		1,274	1,274			
P2009022105	Tucson	AZ		08/17/2021		1,673		(95)			(95)		1,578	1,578			
P4200110349	St. Cloud	FL		06/25/2020		2,906		59			59		2,965	2,965			
P2009020125	Brooklyn	NY		12/18/2020		18,563		(754)			(754)		17,809	17,809			
P2009020225	Surprise	AZ		12/30/2020		3,154		(150)			(150)		3,004	3,004			
P2009020331	Wellington	FL		01/14/2021		30,716		(822)			(822)		29,894	29,894			
P2009022063	GREAT NECK	NY		08/17/2021		597		(34)			(34)		564	564			
P1912016925	Woodland	CA		06/25/2020		5,217		106			106		5,323	5,323			
P2009020488	Denver	CO		01/14/2021		5,980		(202)			(202)		5,778	5,778			
P2009020469	CLEARWATER	FL		01/27/2021		4,534		(121)			(121)		4,412	4,412			
P2009020628	EVANSTON	IL		04/09/2021		2,889		(98)			(98)		2,791	2,791			
P2009021871	Fremont	CA		07/30/2021		2,793		(155)			(155)		2,638	2,638			
P2009020566	ROSWELL	GA		02/02/2021		8,965		(240)			(240)		8,725	8,725			
P2001017503	Lombard	IL		06/25/2020		3,721		86			86		3,807	3,807			
P2009020545	LOS ANGELES	CA		03/26/2021		2,538		(67)			(67)		2,471	2,471			
P2009021596	Shelter Island Heights	NY		06/29/2021		6,552		(378)			(378)		6,174	6,174			
P4191209305	Washington	DC		06/25/2020		181		4			4		185	185			
P2002017784	Brentwood	TN		06/25/2020		5,232		118			118		5,350	5,350			
P2009020085	Flushing	NY		12/18/2020		7,182		(291)			(291)		6,891	6,891			
P2009020095	Staten Island	NY		12/18/2020		12,513		(508)			(508)		12,005	12,005			
P2009022058	Hallandale Beach	FL		08/17/2021		1,200		(68)			(68)		1,132	1,132			
P2009020600	PORT SAINT LUCIE	FL		03/12/2021		1,315		(41)			(41)		1,273	1,273			
P2009022044	Farmington	ME		08/17/2021		381		(22)			(22)		359	359			
P1911015992	Bethany	CT		06/25/2020		21,105		452			452		21,558	21,558			
P2009021351	Redondo Beach	CA		05/28/2021		162,922		(9,584)			(9,584)		153,338	153,338			
P2009020522	JACKSONVILLE	FL		02/02/2021		1,982		(53)			(53)		1,929	1,929			
P4200110137	Manassas	VA		06/25/2020		218		4			4		223	223			
P2009021378	Roslyn	NY		05/28/2021		5,163		(304)			(304)		4,859	4,859			
P1912016817	Addison	TX		06/25/2020		1,780		36			36		1,816	1,816			
P1912016712	Waukegan	IL		06/25/2020		862		22			22		884	884			
P2009020322	Crystal Lake	IL		12/30/2020		2,570		(69)			(69)		2,501	2,501			
P2009020367	Sayreville	NJ		01/29/2021		738		(39)			(39)		700	700			
P2009020619	North Las Vegas	NV		03/12/2021		3,061		(104)			(104)		2,957	2,957			
P2009020508	WEST VALLEY CITY	UT		02/09/2021		1,441		(39)			(39)		1,402	1,402			
P2009020266	Beaumont	CA		12/30/2020		6,447		(345)			(345)		6,102	6,102			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020467	MIAMI LAKES	FL		02/09/2021		4,568		(122)			(122)		4,445	4,445			
P2001017268	Orlando	FL		06/25/2020		2,049		49			49		2,098	2,098			
P2009022035	Squaw Valley	CA		08/17/2021		666		(38)			(38)		628	628			
P2009022042	HOLLYWOOD	FL		08/17/2021		4,514		(255)			(255)		4,258	4,258			
P2001017117	Punta Gorda	FL		06/25/2020		2,547		70			70		2,617	2,617			
P4200110088	San Diego	CA		06/25/2020		4,705		95			95		4,801	4,801			
P1912016721	San Jose	CA		06/25/2020		7,565		169			169		7,734	7,734			
P4200110395	Cape Coral	FL		06/25/2020		3,345		48			48		3,394	3,394			
P2009020563	SOUTH BEND	IN		02/24/2021		8,451		(266)			(266)		8,185	8,185			
P1911015884	Rocklin	CA		06/25/2020		9,016		221			221		9,237	9,237			
P2009021932	Sunny Isles Beach	FL		07/30/2021		25,707		(1,427)			(1,427)		24,281	24,281			
P2009020405	Lake Arrowhead	CA		01/29/2021		3,621		(189)			(189)		3,432	3,432			
P2009021366	Bethany Beach	DE		05/28/2021		1,818		(107)			(107)		1,711	1,711			
P2009020005	Sandy	UT		12/30/2020		230		(3)			(3)		227	227			
P2009022089	Woodbridge	VA		08/17/2021		2,289		(130)			(130)		2,160	2,160			
P2009020398	Delray Beach	FL		01/29/2021		1,802		(94)			(94)		1,708	1,708			
P2009020550	MISSOURI CITY	TX		02/24/2021		7,927		(78)			(78)		7,848	7,848			
P2009020276	Danville	CA		12/30/2020		6,404		(342)			(342)		6,061	6,061			
P2009020281	Birmingham	AL		12/30/2020		9,966		(533)			(533)		9,433	9,433			
P2009020042	Scottsdale	AZ		12/16/2020		635		(17)			(17)		618	618			
P2009022136	Spring	TX		11/15/2021		31,748		(1,781)			(1,781)		29,967	29,967			
P2009021392	East Elmhurst	NY		05/28/2021		3,841		(226)			(226)		3,615	3,615			
P2009021896	Draper	UT		07/30/2021		11,116		(617)			(617)		10,499	10,499			
P2009021574	Massapequa	NY		06/29/2021		2,082		(120)			(120)		1,962	1,962			
P2009022073	Arlington	VA		08/17/2021		4,103		(232)			(232)		3,871	3,871			
P1912016907	Hollywood	MD		06/25/2020		5,335		108			108		5,443	5,443			
P2009021467	Forest Hills	NY		05/28/2021		29,750		(1,750)			(1,750)		28,000	28,000			
P2009020255	Upper Marlboro	MD		01/14/2021		1,773		(60)			(60)		1,714	1,714			
P1911015907	Edmond	OK		06/25/2020		3,517		67			67		3,584	3,584			
P2009020369	Flushing	NY		01/29/2021		2,767		(144)			(144)		2,622	2,622			
P2009022029	Astoria	NY		08/17/2021		2,447		(139)			(139)		2,309	2,309			
P2009021884	Bal Harbour	FL		07/30/2021		16,821		(933)			(933)		15,888	15,888			
P2001017364	Irvine	CA		06/25/2020		33,876		658			658		34,534	34,534			
P2009021936	Corpus Christi	TX		07/30/2021		1,049		(58)			(58)		991	991			
P2009020328	Beaumont	CA		01/14/2021		2,486		(72)			(72)		2,414	2,414			
P2009022090	Watchung	NJ		08/17/2021		3,284		(186)			(186)		3,098	3,098			
P4190706262	Riverview	FL		06/25/2020		1,402		29			29		1,431	1,431			
P4191108967	Houston	TX		06/25/2020		6,900		141			141		7,041	7,041			
P2009020459	DORAL	FL		01/27/2021		3,197		(86)			(86)		3,111	3,111			
P2009020116	New York	NY		12/18/2020		4,190		(170)			(170)		4,019	4,019			
P4200210621	Santa Ana	CA		06/25/2020		7,255		139			139		7,394	7,394			
P2001017566	Lake Havasu City	AZ		06/25/2020		2,171		49			49		2,220	2,220			
P2009020101	Rumson	NJ		12/18/2020		3,781		(154)			(154)		3,627	3,627			
P2009022060	Pawtucket	RI		08/17/2021		527		(30)			(30)		498	498			
P2009020404	Hallandale Beach	FL		01/29/2021		3,733		(195)			(195)		3,539	3,539			
P2009020544	Palo Cedro	CA		03/12/2021		4,948		(144)			(144)		4,804	4,804			
P2009020135	Astoria	NY		12/18/2020		6,124		(249)			(249)		5,875	5,875			
P2009022125	Bakersfield	CA		08/17/2021		1,338		(76)			(76)		1,262	1,262			
P2009020465	Los Angeles	CA		01/27/2021		8,190		(248)			(248)		7,942	7,942			
P2009021624	Leonia	NJ		06/29/2021		1,123		(65)			(65)		1,059	1,059			
P2009021916	Bayside	NY		07/30/2021		2,359		(131)			(131)		2,228	2,228			
P4191109039	Costa Mesa	CA		06/25/2020		22,425		394			394		22,818	22,818			
P2009022091	Bend	OR		08/17/2021		2,188		(124)			(124)		2,064	2,064			
P2009022119	Middletown	DE		08/17/2021		1,134		(64)			(64)		1,070	1,070			
P2009020555	Hiawassee	GA		02/24/2021		1,280		(43)			(43)		1,237	1,237			
P4191209569	Irvine	CA		06/25/2020		13,781		279			279		14,060	14,060			
P2009021349	Mars	PA		05/28/2021		4,867		(286)			(286)		4,581	4,581			
P2001017055	Los Angeles	CA		06/25/2020		17,568		356			356		17,924	17,924			
P2009020515	Discovery Bay	CA		02/09/2021		15,976		(428)			(428)		15,549	15,549			
P2009021915	Concord	CA		07/30/2021		7,687		(427)			(427)		7,260	7,260			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020073	Staten Island	NY		04/14/2021		21,486		(873)		6	(867)		20,612	20,612			
P2009020423	Richmond Hill	NY		01/29/2021		5,996		(313)			(313)		5,684	5,684			
P2008802567	Rancho Santa Margarita	CA		08/14/2020		33,395							33,395	33,395			
P2009021868	Naples	FL		07/30/2021		15,492		(860)			(860)		14,633	14,633			
P2009020154	Bethany	CT		12/16/2020		6,975		(170)			(170)		6,805	6,805			
P2002017918	Waxhaw	NC		06/25/2020		682		14			14		695	695			
P2001017424	Flower Mound	TX		06/25/2020		2,717		55			55		2,772	2,772			
P4200210641	St George	UT		06/25/2020		3,103		70			70		3,174	3,174			
P2009020558	IRVING	TX		02/24/2021		1,358		(27)			(27)		1,331	1,331			
P2009021404	Miami	FL		05/28/2021		1,322		(78)			(78)		1,244	1,244			
P2009020485	Clearwater	FL		01/14/2021		3,154		(77)			(77)		3,077	3,077			
P2009021480	CLermont	FL		05/28/2021		974		(57)			(57)		916	916			
P4191109097	Castle Rock	CO		06/25/2020		5,062		102			102		5,165	5,165			
P2009020471	TEMECULA	CA		01/27/2021		9,767		(261)			(261)		9,505	9,505			
P2009020578	WOODBRIDGE	VA		02/24/2021		1,058		(33)			(33)		1,025	1,025			
P2002802509	Los Angeles	CA		06/25/2020		599		16			16		615	615			
P2009020394	Los Angeles	CA		01/29/2021		11,221		(585)			(585)		10,636	10,636			
P2009020215	Riverveiw	FL		12/30/2020		2,543		(121)			(121)		2,422	2,422			
P4200110022	Great Meadows	NJ		06/25/2020		1,995		40			40		2,035	2,035			
P2009022094	Johnsburg	IL		08/17/2021		2,250		(127)			(127)		2,122	2,122			
P2009021402	Parkland	FL		05/28/2021		4,685		(276)			(276)		4,409	4,409			
P2001017029	Orland Park	IL		06/25/2020		2,096		43			43		2,139	2,139			
P2009020395	Lake Hughes	CA		01/29/2021		4,038		(211)			(211)		3,828	3,828			
P2009020112	Commack	NY		12/18/2020		50,529		(2,049)			(2,049)		48,480	48,480			
P2009021591	Charlevoix	MI		06/29/2021		107		(6)			(6)		101	101			
P2009020074	Point Pleasant	NJ		12/18/2020		4,597		(187)			(187)		4,410	4,410			
P2009020425	Marathon	FL		01/29/2021		7,979		(416)			(416)		7,563	7,563			
P2009020198	Austin	TX		12/30/2020		1,936		(56)			(56)		1,880	1,880			
P2009021348	Sunny Isles Beach	FL		05/28/2021		3,355		(197)			(197)		3,157	3,157			
P2009020526	SPICEWOOD	TX		02/02/2021		27,811		(645)			(645)		27,166	27,166			
P2009021895	Sandpoint	ID		07/30/2021		1,235		(69)			(69)		1,166	1,166			
P2009020288	Beaumont	CA		12/30/2020		4,663		(249)			(249)		4,414	4,414			
P2009020380	Dallas	OR		01/29/2021		5,527		(288)			(288)		5,239	5,239			
P2009020415	Sterling Heights	MI		01/29/2021		3,109		(162)			(162)		2,947	2,947			
P2009022098	Philadelphia	PA		08/17/2021		887		(50)			(50)		836	836			
P2009020607	STERLING	VA		03/12/2021		2,489		(96)			(96)		2,394	2,394			
P2009020071	Valley Village	CA		12/18/2020		6,640		(270)			(270)		6,371	6,371			
P2001017587	Marathon	FL		06/25/2020		11,734		225			225		11,959	11,959			
P2009021911	Seattle	WA		07/30/2021		3,207		(178)			(178)		3,029	3,029			
P2009020208	Tampa	FL		12/30/2020		16		(1)			(1)		15	15			
P2009020174	Los Angeles	CA		01/14/2021		1,195		(6)			(6)		1,189	1,189			
P2009021391	SKOWHEGAN	ME		05/28/2021		882		(52)			(52)		830	830			
P2009020294	Katy	TX		12/30/2020		2,923		(156)			(156)		2,767	2,767			
P2009020179	Oak Hills	CA		12/30/2020		4,176		(122)			(122)		4,054	4,054			
P2009021350	Palmdale	CA		05/28/2021		653		(38)			(38)		615	615			
P2009022082	Middlesex	NJ		08/17/2021		1,263		(71)			(71)		1,192	1,192			
P4200210687	Jacksonville	FL		06/25/2020		3,069		76			76		3,145	3,145			
P2009021361	Rochelle Park	NJ		10/15/2021		2,283		(134)			(134)		2,149	2,149			
P2009020323	Charlotte	NC		01/14/2021		1,824		(49)			(49)		1,775	1,775			
P2001017356	Menifee	CA		06/25/2020		5,253		134			134		5,388	5,388			
P2009020561	SOUTHWEST RANCHES	FL		02/24/2021		3,475		(101)			(101)		3,374	3,374			
P2009021882	Venice	FL		07/30/2021		1,653		(92)			(92)		1,561	1,561			
P2009020487	Los Angeles	CA		01/14/2021		20,600		(600)			(600)		20,000	20,000			
P2009020348	AUGUSTA	MO		12/30/2020		4,701		(228)			(228)		4,473	4,473			
P2009020311	Tracy	CA		12/30/2020		5,436		(291)			(291)		5,145	5,145			
A460227	Indianapolis	IN		10/31/2021		107,861							107,861	107,861			
P2009021622	Orlando	FL		06/29/2021		7,118		(411)			(411)		6,708	6,708			
A916632	Pasadena	CA		10/31/2021		210,029							210,029	210,029			
P2009020389	Castle Rock	WA		01/29/2021		2,018		(105)			(105)		1,913	1,913			
P2009020220	Oak Ridge	NC		12/30/2020		14,664		(698)			(698)		13,966	13,966			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009022086	Bronx	NY		08/17/2021		1,119		(63)			(63)		1,055	1,055			
P2009021330	Cupertino	CA		05/28/2021		5,204		(306)			(306)		4,898	4,898			
P2009021590	Brooklyn	NY		06/29/2021		4,301		(248)			(248)		4,053	4,053			
P1910015023	Josephine	TX		06/25/2020		1,397		28			28		1,425	1,425			
P2009020410	Greenville	NY		01/29/2021		2,767		(144)			(144)		2,622	2,622			
P2009020109	Valley Stream	NY		12/18/2020		138,028		(5,598)			(5,598)		132,430	132,430			
P2009021576	Wilmington	DE		06/29/2021		3,143		(181)			(181)		2,962	2,962			
P2009020197	Riverview	FL		12/30/2020		2,772		(87)			(87)		2,685	2,685			
P2009021889	Bayside	NY		07/30/2021		4,520		(251)			(251)		4,269	4,269			
P2001017132	Fayetteville	GA		06/25/2020		6,102		123			123		6,225	6,225			
P4200109858	Homestead	FL		06/25/2020		515		12			12		527	527			
P2009020443	EAGLE MOUNTAIN	UT		01/14/2021		22,429		(600)			(600)		21,829	21,829			
P2009020573	CHICAGO	IL		02/24/2021		1,324		(42)			(42)		1,283	1,283			
P2009021894	Houston	TX		07/30/2021		2,692		(149)			(149)		2,543	2,543			
P2009021908	Las Vegas	NV		07/30/2021		2,230		(124)			(124)		2,106	2,106			
P1912016657	Defiance	MO		06/25/2020		162,779		3,296			3,296		166,075	166,075			
P2009020104	Wheaton	IL		04/14/2021		26,793		(1,085)			(1,085)		25,708	25,708			
P4200110065	Charleston	SC		06/25/2020		3,706		75			75		3,781	3,781			
P2009020591	RANCHO MISSION VIEJO	CA		02/24/2021		3,741		(127)			(127)		3,614	3,614			
P2009022045	TEMPLE	TX		08/17/2021		557		(32)			(32)		525	525			
P2009021564	Staten Island	NY		06/29/2021		5,537		(320)			(320)		5,217	5,217			
P2009021329	Scarsdale	NY		05/28/2021		9,443		(555)			(555)		8,888	8,888			
P2009021584	Bellport	NY		06/29/2021		3,211		(185)			(185)		3,026	3,026			
P2009020504	Los Angeles	CA		02/09/2021		19							19	19			
P2002017624	Santa Barbara	CA		06/25/2020		7,795		158			158		7,954	7,954			
P4200110145	Annandale	VA		06/25/2020		992		27			27		1,019	1,019			
P2009021879	Seminole	OK		07/30/2021		187,259		(10,391)			(10,391)		176,868	176,868			
P2009022075	Stockton	CA		08/17/2021		1,771		(100)			(100)		1,671	1,671			
P2009020326	Celebration	FL		12/30/2020		6,148		(165)			(165)		5,984	5,984			
P2001017189	Dinuba	CA		06/25/2020		3,820		77			77		3,897	3,897			
P2009020393	Valley Stream	NY		01/29/2021		4,090		(213)			(213)		3,877	3,877			
P2009020422	Saint Albans	NY		01/29/2021		6,904		(360)			(360)		6,544	6,544			
P2009020528	Coalinga	CA		02/09/2021		1,620		(43)			(43)		1,576	1,576			
P2009020202	Orlando	FL		12/30/2020		3,343		(159)			(159)		3,184	3,184			
P2009021473	Highland Beach	FL		05/28/2021		1,256		(74)			(74)		1,182	1,182			
P4200110363	Royal Oaks	CA		06/25/2020		6,577		133			133		6,710	6,710			
P2009020630	FORT WORTH	TX		03/26/2021		1,494		(51)			(51)		1,443	1,443			
P2009020351	HOUSTON	TX		12/30/2020		4,539		(206)			(206)		4,333	4,333			
P2009020368	Brooklyn	NY		01/29/2021		16,656		(868)			(868)		15,788	15,788			
P2009020082	Fresh Meadows	NY		04/14/2021		30,103		(1,222)			(1,222)		28,881	28,881			
P2009020242	IRVINE	CA		12/16/2020		5,418		(207)			(207)		5,211	5,211			
P2009020175	DICKINSON	TX		12/30/2020		19,153		(648)			(648)		18,505	18,505			
P2009021410	Albany	NY		05/28/2021		2,466		(145)			(145)		2,321	2,321			
P2009020444	OAKLAND	CA		01/14/2021		503		(12)			(12)		491	491			
P4200109821	Gilbert	AZ		06/25/2020		147,174		2,974			2,974		150,148	150,148			
P2009020445	NEVADA CITY	CA		01/27/2021		2,678		(65)			(65)		2,612	2,612			
P1912016331	Lake Worth	FL		06/25/2020		10,225		207			207		10,432	10,432			
P1912016777	Modesto	CA		06/25/2020		4,307		83			83		4,389	4,389			
P4200210989	Parkland	FL		06/25/2020		9,910		200			200		10,110	10,110			
P2009020350	LAS VEGAS	NV		12/30/2020		456		(22)			(22)		435	435			
P2009020131	Forest Hills	NY		12/18/2020		118,183		(4,797)			(4,797)		113,387	113,387			
P1912016773	Northridge	CA		06/25/2020		2,587		60			60		2,646	2,646			
P2009021388	College Point	NY		05/28/2021		1,469		(86)			(86)		1,383	1,383			
P2009021897	Greenbrae	CA		07/30/2021		5,477		(304)			(304)		5,173	5,173			
P2009021409	Eastvale	CA		05/28/2021		2,761		(162)			(162)		2,599	2,599			
P4200109846	Bolingbrook	IL		06/25/2020		5,701		115			115		5,817	5,817			
P4191108841	North Miami Beach	FL		06/25/2020		2,382		56			56		2,437	2,437			
P2009021874	Manalapan	NJ		07/30/2021		3,415		(190)			(190)		3,225	3,225			
P2009020114	Daly City	CA		12/18/2020		4,422		(180)			(180)		4,242	4,242			
P2009021546	Saint Helens	OR		06/29/2021		2,074		(120)			(120)		1,954	1,954			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021353	Cherry Hill	NJ		05/28/2021		4,102		(241)			(241)		3,861	3,861			
P4200109926	Folsom	CA		06/25/2020		7,788		157			157		7,945	7,945			
P2009021344	Williamstown	NJ		05/28/2021		5,373		(316)			(316)		5,057	5,057			
P2009020339	EL CAJON	CA		12/30/2020		9,165		(416)			(416)		8,750	8,750			
P2009022048	ORLANDO	FL		08/17/2021		23,672		(1,340)			(1,340)		22,332	22,332			
P2009020489	Covington	GA		01/14/2021		2,961		(93)			(93)		2,868	2,868			
P2009021937	San Jose	CA		07/30/2021		4,803		(267)			(267)		4,537	4,537			
P2001017290	Waller	TX		06/25/2020		3,204		65			65		3,269	3,269			
P2009021471	Glen Mills	PA		05/28/2021		3,073		(181)			(181)		2,892	2,892			
P2009020432	Bayside	NY		01/29/2021		4,022		(210)			(210)		3,812	3,812			
P2009020575	Modesto	CA		02/24/2021		3,549		(95)			(95)		3,454	3,454			
P2009022072	Elmont	NY		08/17/2021		1,963		(111)			(111)		1,852	1,852			
P4191007952	New Smyrna Beach	FL		06/25/2020		6,179		124			124		6,303	6,303			
P4191109054	Lakewood	NJ		06/25/2020		1,500		33			33		1,533	1,533			
P2009020527	PASADENA	TX		02/02/2021		1,757		(51)			(51)		1,706	1,706			
P2009020201	Hollywood	FL		12/30/2020		3,471		(165)			(165)		3,306	3,306			
P2001017140	Tampa	FL		06/25/2020		3,674		74			74		3,748	3,748			
P2009021384	KEW GARDEN HILLS	NY		05/28/2021		928		(55)			(55)		874	874			
P2009022093	Waianae	HI		08/17/2021		1,637		(93)			(93)		1,544	1,544			
P2009021328	East Meadow	NY		05/28/2021		2,110		(124)			(124)		1,986	1,986			
P2009022079	Lake Ronkonkoma	NY		08/17/2021		536		(30)			(30)		506	506			
P2009021337	Aventura	FL		05/28/2021		2,711		(159)			(159)		2,551	2,551			
P2009021478	Pasadena	TX		05/28/2021		1,103		(65)			(65)		1,038	1,038			
P2009022134	Far Hills	NJ		08/17/2021		1,793		(102)			(102)		1,692	1,692			
P2009020559	DALLAS	TX		02/24/2021		1,320		(45)			(45)		1,275	1,275			
P2009020295	San Bernardino	CA		12/30/2020		3,844		(206)			(206)		3,639	3,639			
P2009022046	KILLEEN	TX		08/17/2021		613		(35)			(35)		578	578			
P2009020106	Miami Beach	FL		12/18/2020		21,289		(867)			(867)		20,422	20,422			
P2009020612	Tomball	TX		03/12/2021		2,925		(99)			(99)		2,826	2,826			
P2009020226	El Cajon	CA		12/30/2020		15,260		(408)			(408)		14,852	14,852			
P2009021345	Montauk	NY		05/28/2021		4,358		(256)			(256)		4,102	4,102			
P2009021395	Tinton Falls	NJ		05/28/2021		1,815		(107)			(107)		1,708	1,708			
P2009020511	North Palm Beach	FL		02/02/2021		2,700		(72)			(72)		2,627	2,627			
P2009021890	Syosset	NY		07/30/2021		6,688		(371)			(371)		6,317	6,317			
P2009020286	Rancho Cucamonga	CA		12/30/2020		4,314		(231)			(231)		4,083	4,083			
P2009020341	ANNAPOLIS	MD		12/30/2020		4,470		(243)			(243)		4,227	4,227			
P4200109785	Charlotte	NC		06/25/2020		10,629		216			216		10,845	10,845			
P2009021573	Chambersburg	PA		06/29/2021		1,327		(77)			(77)		1,251	1,251			
P2009020251	RICHARDSON	TX		12/16/2020		105,764		(7,369)			(7,369)		98,394	98,394			
P2009020132	Issaquah	WA		12/18/2020		5,578		(227)			(227)		5,351	5,351			
P2009021614	Southfields	NY		06/29/2021		799		(46)			(46)		753	753			
P2009022126	Hope Valley	RI		08/17/2021		600		(34)			(34)		566	566			
P2009020354	Pembroke Pines	FL		01/29/2021		3,281		(171)			(171)		3,110	3,110			
P2009021341	Fort Lauderdale	FL		05/28/2021		1,309		(77)			(77)		1,232	1,232			
P2009021571	Lancaster	NY		06/29/2021		1,502		(87)			(87)		1,415	1,415			
P1910015124	Boynton Beach	FL		06/25/2020		7,375		149			149		7,525	7,525			
P2001017370	Simi Valley	CA		06/25/2020		7,794		158			158		7,952	7,952			
P4200110153	Belmont	NC		06/25/2020		1,165		29			29		1,194	1,194			
P1911015633	Las Vegas	NV		06/25/2020		2,058		42			42		2,099	2,099			
P2001702364	Los Angeles	CA		06/25/2020		11,851		239			239		12,090	12,090			
P2009020643	NAPLES	FL		03/26/2021		1,499		(44)			(44)		1,455	1,455			
P2009020383	Cranford	NJ		01/29/2021		8,684		(453)			(453)		8,231	8,231			
P4200210853	Hollywood	FL		06/25/2020		7,398		150			150		7,547	7,547			
P2009021436	Kent	WA		05/28/2021		3,019		(178)			(178)		2,842	2,842			
P2009020362	Granby	MA		01/29/2021		2,741		(143)			(143)		2,598	2,598			
P2009020228	Houston	TX		01/14/2021		3,184		(78)			(78)		3,106	3,106			
P2009020068	Jamaica	NY		12/18/2020		3,853		(156)			(156)		3,697	3,697			
P2002017906	Miami	FL		06/25/2020		4,340		91			91		4,431	4,431			
P1912016514	Riverside	CA		06/25/2020		478		11			11		489	489			
P2009020440	San Diego	CA		01/14/2021		9,830		(240)			(240)		9,591	9,591			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021385	Yonkers	NY		05/28/2021		3,138		(185)			(185)		2,954	2,954			
P2009020406	Parkland	FL		01/29/2021		4,608		(240)			(240)		4,368	4,368			
P2009021876	Las Vegas	NV		07/30/2021		1,555		(86)			(86)		1,468	1,468			
P2009020305	Mystic	CT		12/30/2020		2,110		(113)			(113)		1,998	1,998			
P2009020548	MESQUITE	TX		02/24/2021		1,035		(35)			(35)		1,000	1,000			
P2009021365	FLORAL PARK	NY		05/28/2021		6,651		(391)			(391)		6,260	6,260			
P2008802561	Sherman Oaks	CA		08/14/2020		19,375							19,375	19,375			
P2009021567	Dix Hills	NY		06/29/2021		1,470		(85)			(85)		1,386	1,386			
P2009020427	PHILADELPHIA	PA		01/29/2021		1,982		(103)			(103)		1,879	1,879			
P2001017319	Apple Valley	CA		06/25/2020		1,531		31			31		1,562	1,562			
P2001017439	Houston	TX		06/25/2020		2,350		47			47		2,397	2,397			
P1912016953	Capistrano Beach	CA		06/25/2020		1,960		40			40		2,000	2,000			
P2009021327	Orlando	FL		05/28/2021		4,820		(284)			(284)		4,537	4,537			
P2009022037	HIGHLAND PARK	NJ		08/17/2021		806		(46)			(46)		761	761			
P2009020240	Hilton Head Island	SC		12/16/2020		6,136		(222)			(222)		5,914	5,914			
P2002017872	Milwaukee	WI		06/25/2020		1,955		36			36		1,991	1,991			
P2001017595	West Bloomfield	MI		06/25/2020		309		8			8		318	318			
P2009020412	Hicksville	NY		01/29/2021		4,823		(251)			(251)		4,571	4,571			
P2009020235	Indian Wells	CA		12/16/2020		8,724		(292)			(292)		8,433	8,433			
P4200110047	Paso Robles	CA		06/25/2020		1,673		34			34		1,707	1,707			
P2009020078	Brooklyn	NY		12/18/2020		10,550		(429)			(429)		10,121	10,121			
P2009020656	Winter Garden	FL		03/26/2021		1,724		(54)			(54)		1,669	1,669			
A916659	Redondo Beach	CA		11/02/2021		962,994							962,994	962,994			
P4200110159	Orlando	FL		06/25/2020		4,942		96			96		5,038	5,038			
P2009020609	NILES	IL		03/26/2021		1,905		(69)			(69)		1,836	1,836			
P2009021630	Oregon City	OR		06/29/2021		1,622		(94)			(94)		1,529	1,529			
P2009022101	San Clemente	CA		08/17/2021		2,142		(121)			(121)		2,021	2,021			
P2009021919	Westhampton Beach	NY		07/30/2021		3,527		(196)			(196)		3,331	3,331			
P2009021885	Las Vegas	NV		07/30/2021		1,549		(86)			(86)		1,463	1,463			
P2009020361	Granby	MA		01/29/2021		2,744		(143)			(143)		2,601	2,601			
P2009020081	Brooklyn	NY		12/18/2020		4,176		(170)			(170)		4,006	4,006			
P1911015697	Stuart	FL		06/25/2020		380		8			8		388	388			
P2009021935	Southwest Ranches	FL		07/30/2021		2,499		(139)			(139)		2,360	2,360			
P4191108643	Orchard Lake	MI		06/25/2020		2,752		56			56		2,808	2,808			
P2002017936	Paterson	NJ		06/25/2020		930		12			12		943	943			
P2009020162	Katy	TX		12/16/2020		5,080		(112)			(112)		4,968	4,968			
P2009020343	MESA	AZ		12/30/2020		88,979		(4,034)			(4,034)		84,945	84,945			
P2009022036	Plymouth	ME		08/17/2021		609		(34)			(34)		575	575			
P2009021433	Waxhaw	NC		05/28/2021		1,136		(67)			(67)		1,069	1,069			
P2009020168	Encino	CA		12/30/2020		8,339		(203)			(203)		8,136	8,136			
P2009021929	Miami Shores	FL		07/30/2021		3,291		(183)			(183)		3,109	3,109			
P2009021397	Miami Springs	FL		05/28/2021		2,408		(142)			(142)		2,267	2,267			
P2009020163	Washington	DC		12/30/2020		2,337		(79)			(79)		2,258	2,258			
P2009020615	Manassas	VA		03/12/2021		2,763		(93)			(93)		2,669	2,669			
P2009021631	Germantown	MD		06/29/2021		2,461		(142)			(142)		2,319	2,319			
P2009020374	Kent	WA		01/29/2021		5,384		(281)			(281)		5,103	5,103			
P2009020100	Davenport	FL		04/14/2021		2,915		(119)			(119)		2,797	2,797			
P2009020430	Salem	OR		01/29/2021		6,677		(348)			(348)		6,329	6,329			
P2009020279	Fontana	CA		12/30/2020		4,213		(225)			(225)		3,988	3,988			
P2009020340	AVONDALE	AZ		12/30/2020		2,582		(117)			(117)		2,465	2,465			
P2001017125	Hampshire	IL		06/25/2020		3,755		76			76		3,831	3,831			
P2009020066	Brooklyn	NY		12/18/2020		20,286		(826)			(826)		19,460	19,460			
P1912016789	West Palm Beach	FL		06/25/2020		2,638		63			63		2,701	2,701			
P2009020231	Paramount	CA		02/24/2021		4,046		(137)			(137)		3,910	3,910			
P4200210589	Minneapolis	MN		06/25/2020		7,518		152			152		7,670	7,670			
P2009020437	Alexandria	VA		01/14/2021		3,411		(91)			(91)		3,320	3,320			
P2009020290	Torrance	CA		12/30/2020		6,415		(343)			(343)		6,072	6,072			
P2009021373	Marathon	FL		05/28/2021		848		(50)			(50)		798	798			
P2001017182	Phoenix	AZ		06/25/2020		1,767		36			36		1,802	1,802			
P2009020256	MISSOURI CITY	TX		01/14/2021		8,500		(207)			(207)		8,293	8,293			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021927	Huntingdon Valley	PA		07/30/2021		1,722		(96)			(96)		1,626	1,626			
P2002017901	Huntington Beach	CA		06/25/2020		15,397		331			331		15,728	15,728			
P2009020494	KATY	TX		02/02/2021		969		(24)			(24)		945	945			
P2009020329	PORT ORANGE	FL		01/14/2021		2,189		(59)			(59)		2,130	2,130			
P2001017358	Muskegon	MI		06/25/2020		1,289		26			26		1,315	1,315			
A320878	Poinciana	FL		10/31/2021		180,113							180,113	180,113			
P2009020537	Pembroke Pines	FL		02/24/2021		2,204		(59)			(59)		2,145	2,145			
P1912016726	Phoenix	AZ		06/25/2020		1,734		46			46		1,780	1,780			
P2009021613	Port Washington	NY		06/29/2021		2,359		(136)			(136)		2,223	2,223			
A916956	Pacific Palisades	CA		11/10/2021		1,403,818							1,403,818	1,403,818			
P4191209377	Travelers Rest	SC		06/25/2020		2,792		57			57		2,849	2,849			
P2009020089	Philadelphia	PA		12/18/2020		2,110		(86)			(86)		2,024	2,024			
P2009021901	Ontario	CA		07/30/2021		515		(29)			(29)		486	486			
P2009022111	Chula Vista	CA		08/17/2021		2,909		(165)			(165)		2,744	2,744			
P2009020238	Santa Fe	NM		12/16/2020		16,440		(513)			(513)		15,927	15,927			
P2001017256	Hillsboro Beach	FL		06/25/2020		7,766		149			149		7,915	7,915			
P1912016921	Chino	CA		06/25/2020		5,427		110			110		5,537	5,537			
P2009022100	Discovery Bay	CA		08/17/2021		5,026		(285)			(285)		4,742	4,742			
P2009020593	Henderson	NV		02/24/2021		5,564		(175)			(175)		5,389	5,389			
P2009020377	Lexington	NC		01/29/2021		1,728		(90)			(90)		1,638	1,638			
P4200109958	Bailey	CO		06/25/2020		2,293		45			45		2,338	2,338			
P2010802589	Houston	TX		12/16/2020		1,170		(34)			(34)		1,135	1,135			
P2009020211	El Cajon	CA		12/30/2020		7,005		(334)			(334)		6,672	6,672			
P2009020475	Galt	CA		01/27/2021		2,175		(58)			(58)		2,116	2,116			
P2009020150	Altadena	CA		12/16/2020		9,728		(283)			(283)		9,445	9,445			
P2009020436	STOCKTON	CA		01/27/2021		5,498		(147)			(147)		5,351	5,351			
P2009020624	Ahwahnee	CA		03/12/2021		8,723		(295)			(295)		8,428	8,428			
P1912016915	Lake Wales	FL		06/25/2020		835		17			17		852	852			
P2009021621	Parkland	FL		06/29/2021		2,886		(167)			(167)		2,720	2,720			
P2009022106	Providence	RI		08/17/2021		541		(31)			(31)		511	511			
P2009021356	East Elmhurst	NY		05/28/2021		2,438		(143)			(143)		2,295	2,295			
P2009020344	Sandy Springs	GA		12/30/2020		6,989		(316)			(316)		6,673	6,673			
P1912016596	Aloha	OR		02/12/2021		3,086		82			82		3,168	3,168			
P2009021601	Beaumont	TX		06/29/2021		737		(43)			(43)		695	695			
P2009022043	Monson	MA		08/17/2021		899		(51)			(51)		848	848			
P1912016665	Shaver Lake	CA		06/25/2020		1,763		36			36		1,798	1,798			
P2009021921	Naples	FL		07/30/2021		2,751		(153)			(153)		2,599	2,599			
P2009020409	Bellmore	NY		01/29/2021		2,196		(114)			(114)		2,081	2,081			
P2009021905	Woodbury	NY		07/30/2021		11,609		(644)			(644)		10,965	10,965			
P2009020636	Fort Pierce	FL		03/26/2021		1,230		(15)			(15)		1,215	1,215			
P1912016827	Farmers Branch	TX		06/25/2020		1,892		38			38		1,931	1,931			
P2009020529	BURLINGTON	NJ		02/02/2021		3,676		(107)			(107)		3,569	3,569			
P2002017647	Corona	CA		06/25/2020		11,056		223			223		11,280	11,280			
P2009021383	Hamilton	NJ		05/28/2021		101,720		(5,984)			(5,984)		95,737	95,737			
P2009021479	Albany	NY		05/28/2021		884		(52)			(52)		832	832			
P2009021887	Aurora	CO		07/30/2021		12,707		(705)			(705)		12,002	12,002			
P2009022107	Lebanon	OR		08/17/2021		1,991		(113)			(113)		1,878	1,878			
P5210212022	Pike Road	AL		04/09/2021		1,069		(21)			(21)		1,048	1,048			
P1912016566	Clermont	FL		06/25/2020		2,457		50			50		2,507	2,507			
P1912016905	Orlando	FL		06/25/2020		5,793		117			117		5,910	5,910			
P4200110034	Huntsville	UT		06/25/2020		1,169		24			24		1,193	1,193			
P2009021903	Kent	WA		07/30/2021		2,692		(149)			(149)		2,543	2,543			
P2009020325	Fayetteville	GA		01/14/2021		1,442		(49)			(49)		1,393	1,393			
P4191109143	Fort Lupton	CO		06/25/2020		6,914		143			143		7,057	7,057			
P4200210519	Tyler	TX		06/25/2020		161,011		3,258			3,258		164,269	164,269			
P2009020264	Las Vegas	NV		12/30/2020		596,447		(31,894)			(31,894)		564,553	564,553			
P2009021629	Katy	TX		06/29/2021		642		(37)			(37)		605	605			
P2009020121	West Babylon	NY		12/18/2020		1,796		(73)			(73)		1,722	1,722			
P2009020644	Saint Petersburg	FL		03/26/2021		3,022		(74)			(74)		2,949	2,949			
P2009020126	Brooklyn	NY		12/18/2020		2,311		(94)			(94)		2,217	2,217			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020608	Perkiomenville	PA		03/12/2021		2,121		(72)			(72)		2,049	2,049			
P2009020115	San Jose	CA		12/18/2020		330,697		(13,416)			(13,416)		317,282	317,282			
P2009021561	Georgetown	DE		06/29/2021		7,059		(407)			(407)		6,651	6,651			
P2009022131	Hayward	CA		08/17/2021		3,849		(218)			(218)		3,631	3,631			
P2009021586	Lake Stevens	WA		06/29/2021		1,698		(98)			(98)		1,600	1,600			
P2009021550	New York	NY		06/29/2021		110,894		(6,400)			(6,400)		104,493	104,493			
P2002802507	Oxnard	CA		06/25/2020		6,405		129			129		6,535	6,535			
P2009022053	FAIRFIELD	CA		08/17/2021		1,794		(102)			(102)		1,693	1,693			
P2009020641	Friendswood	TX		04/09/2021		1,270		(43)			(43)		1,227	1,227			
P4200210849	Scottsdale	AZ		06/25/2020		69		1			1		71	71			
P2001017461	Paterson	NJ		06/25/2020		4,151		84			84		4,235	4,235			
P2009020324	RICHMOND	TX		01/14/2021		5,843		(170)			(170)		5,673	5,673			
P2009020429	West Hills	CA		01/29/2021		6,929		(361)			(361)		6,567	6,567			
P4200210524	Coral Springs	FL		06/25/2020		5,419		110			110		5,529	5,529			
P2009020428	Liberty	NY		01/29/2021		854		(45)			(45)		809	809			
P1912016305	Chandler	AZ		06/25/2020		5,384		109			109		5,493	5,493			
P2009020301	Renton	WA		12/30/2020		5,228		(280)			(280)		4,949	4,949			
A430538	Toledo	OH		10/31/2021		108,000							108,000	108,000			
P2009020648	Rancho Cucamonga	CA		04/09/2021		233,865		(8,453)			(8,453)		225,412	225,412			
P2001017535	Gilroy	CA		06/25/2020		71		1			1		72	72			
P2009021888	Woodhaven	NY		07/30/2021		2,939		(163)			(163)		2,776	2,776			
A600261	Quincy	IL		10/31/2021		63,780							63,780	63,780			
P2009022049	DENTON	MD		08/17/2021		421		(24)			(24)		397	397			
P4191209523	West Palm Beach	FL		06/25/2020		4,689		95			95		4,784	4,784			
P2001017485	Sacramento	CA		06/25/2020		7,349		149			149		7,498	7,498			
P2009020075	Tracy	CA		12/18/2020		164,541		(6,661)			(6,661)		157,880	157,880			
P2009020524	HIGHLAND PARK	IL		02/02/2021		3,270		(88)			(88)		3,182	3,182			
P4200109907	Wichita	KS		02/12/2021		2,389		48			48		2,437	2,437			
P2009021346	New York	NY		05/28/2021		5,194		(306)			(306)		4,889	4,889			
P2009020482	CHARLOTTE	NC		01/27/2021		160,844		(4,305)			(4,305)		156,539	156,539			
P2009020291	Murrieta	CA		12/30/2020		3,387		(181)			(181)		3,206	3,206			
P2009020333	Key Largo	FL		01/14/2021		5,741		(154)			(154)		5,587	5,587			
P4200110331	Minneapolis	MN		06/25/2020		7,333		193			193		7,526	7,526			
P2008802562	La Habra Heights	CA		08/14/2020		9,273							9,273	9,273			
P2009020282	Hudson	FL		12/30/2020		1,470		(79)			(79)		1,391	1,391			
P2009020622	Knoxville	MD		03/26/2021		1,930		(74)			(74)		1,855	1,855			
P2009021926	Naples	FL		07/30/2021		2,005		(111)			(111)		1,894	1,894			
P4200210600	Davenport	FL		06/25/2020		5,484		125			125		5,608	5,608			
P2009020142	Port Saint Lucie	FL		12/18/2020		2,200		(90)			(90)		2,110	2,110			
P2009021931	Allentown	NJ		07/30/2021		1,661		(92)			(92)		1,569	1,569			
P1912016339	Las Vegas	NV		06/25/2020		3,581		72			72		3,653	3,653			
P2009020466	ORLANDO	FL		01/27/2021		4,960		(168)			(168)		4,792	4,792			
P4200109949	Califon	NJ		06/25/2020		6,652		134			134		6,786	6,786			
P2009021342	Nyack	NY		05/28/2021		4,120		(242)			(242)		3,878	3,878			
P4200110377	North Las Vegas	NV		06/25/2020		1,717		39			39		1,756	1,756			
P2001017307	Big Bear City	CA		06/25/2020		504		10			10		515	515			
P2009020492	ORLANDO	FL		01/27/2021		2,667		(71)			(71)		2,596	2,596			
P2009020193	San Diego	CA		12/30/2020		1,026		(25)			(25)		1,001	1,001			
P2009020165	Kyle	TX		12/16/2020		1,574		(46)			(46)		1,529	1,529			
P2009020594	Spring	TX		02/24/2021		10,728		(312)			(312)		10,415	10,415			
P2009020212	Chicago	IL		12/30/2020		2,344		(112)			(112)		2,232	2,232			
P2009020265	Encino	CA		12/30/2020		66,887		(3,577)			(3,577)		63,311	63,311			
P2009020136	Lodi	NJ		12/18/2020		1,470		(60)			(60)		1,410	1,410			
P2009021343	Irvine	CA		10/15/2021		71,432		(4,201)			(4,201)		67,231	67,231			
P2009020084	Bronx	NY		12/18/2020		5,921		(241)			(241)		5,680	5,680			
P2009021595	Aventura	FL		06/29/2021		3,233		(187)			(187)		3,047	3,047			
P2009021922	Huntington Station	NY		07/30/2021		2,375		(132)			(132)		2,244	2,244			
P2009020633	Lady Lake	FL		03/26/2021		5,984		(188)			(188)		5,796	5,796			
P2009020090	Staten Island	NY		04/14/2021		5,393		(219)			(219)		5,174	5,174			
P5210212021	Splendora	TX		04/09/2021		1,441		(21)			(21)		1,420	1,420			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020330	CHATSWORTH	CA		01/14/2021		9,550		(256)			(256)		9,294	9,294			
P1911015923	Alhambra	CA		06/25/2020		8,331		169			169		8,499	8,499			
P2009021869	Antioch	CA		07/30/2021		6,024		(334)			(334)		5,690	5,690			
P1912016729	Chandler	AZ		06/25/2020		4,876		99			99		4,974	4,974			
P2009020127	Astoria	NY		12/18/2020		8,573		(349)			(349)		8,224	8,224			
P2009020277	Los Angeles	CA		12/30/2020		3,893		(208)			(208)		3,684	3,684			
P2009021603	Oregon City	OR		06/29/2021		2,026		(117)			(117)		1,909	1,909			
P4200210665	Southwest Ranches	FL		06/25/2020		16,645		336			336		16,981	16,981			
P2009020512	CEDAR HILL	TX		02/09/2021		7,376		(197)			(197)		7,179	7,179			
P2009020373	Parkland	FL		01/29/2021		1,403		(73)			(73)		1,330	1,330			
P2009020059	Staten Island	NY		12/18/2020		5,737		(233)			(233)		5,504	5,504			
P2009022085	Philadelphia	PA		08/17/2021		757		(43)			(43)		714	714			
P2009020171	Oakland	CA		12/30/2020		3,786		(101)			(101)		3,685	3,685			
P2009020447	PRESCOTT VALLEY	AZ		01/14/2021		1,986		(53)			(53)		1,932	1,932			
P2009021606	Staten Island	NY		06/29/2021		2,012		(116)			(116)		1,895	1,895			
P1909014241	Phillipsburg	NJ		06/25/2020		39,407		804			804		40,211	40,211			
P2009021607	Brooklyn	NY		06/29/2021		5,014		(289)			(289)		4,724	4,724			
P4200210901	Overland Park	KS		06/25/2020		2,014		41			41		2,055	2,055			
P2009020611	BLADENSBURG	MD		03/12/2021		1,421		(48)			(48)		1,373	1,373			
P1908013340	Irvine	CA		06/25/2020		4,749		92			92		4,840	4,840			
P2009020397	Haines City	FL		01/29/2021		6,856		(357)			(357)		6,499	6,499			
P2009020346	QUEEN CREEK	AZ		12/30/2020		2,796		(171)			(171)		2,625	2,625			
A600253	Chicago	IL		10/31/2021		728							728	728			
P1912016715	Altadena Area	CA		06/25/2020		14,326		285			285		14,611	14,611			
P2009022065	Colonia	NJ		08/17/2021		2,104		(119)			(119)		1,985	1,985			
P2009021565	Woodside	NY		06/29/2021		4,171		(241)			(241)		3,930	3,930			
P2009020133	Plantation	FL		12/18/2020		2,756		(112)			(112)		2,644	2,644			
P2009022116	Dixmont	ME		08/17/2021		597		(34)			(34)		563	563			
P2009021570	Manhasset	NY		06/29/2021		5,887		(340)			(340)		5,547	5,547			
P2009020379	Northport	NY		01/29/2021		5,321		(277)			(277)		5,044	5,044			
P2009020234	Jackson	NJ		12/30/2020		15,006		(402)			(402)		14,604	14,604			
P2009021880	San Antonio	TX		07/30/2021		796		(44)			(44)		752	752			
P2009020392	Salem	OR		01/29/2021		4,849		(253)			(253)		4,596	4,596			
P4200109834	Richmond	TX		06/25/2020		737		12			12		749	749			
P2009021609	Brooklyn	NY		06/29/2021		1,390		(80)			(80)		1,310	1,310			
P4191209357	Gilbert	AZ		06/25/2020		7,510		152			152		7,662	7,662			
P2009020549	HUMBLE	TX		02/24/2021		1,208		(35)			(35)		1,172	1,172			
P2009021401	Prosper	TX		05/28/2021		2,230		(131)			(131)		2,099	2,099			
A320371	Fort Lauderdale	FL		10/31/2021		85							85	85			
P2009021913	Dover	NH		07/30/2021		3,683		(204)			(204)		3,479	3,479			
P2009020366	Miami	FL		01/29/2021		2,961		(154)			(154)		2,807	2,807			
P2009020580	Bridgeton	NJ		03/12/2021		987		(31)			(31)		956	956			
P2001802485	Wadsworth	OH		01/15/2021		1,149		23			23		1,172	1,172			
P2009020072	Cape May	NJ		12/18/2020		2,144		(87)			(87)		2,057	2,057			
P2009020070	Brooklyn	NY		12/18/2020		5,329		(217)			(217)		5,112	5,112			
P2009021389	Flushing	NY		05/28/2021		2,066		(122)			(122)		1,944	1,944			
P2009021883	NEW YORK	NY		07/30/2021		2,018		(112)			(112)		1,906	1,906			
P2009021594	Colts Neck	NJ		06/29/2021		3,462		(200)			(200)		3,262	3,262			
P2009020599	St Pete Beach	FL		03/26/2021		17,668		(556)			(556)		17,112	17,112			
P2009020217	Kingsland	TX		12/30/2020		9,309		(443)			(443)		8,866	8,866			
P2009020336	Hemet	CA		01/14/2021		2,190		(74)			(74)		2,116	2,116			
P2009021870	Highland Falls	NY		07/30/2021		1,369		(76)			(76)		1,293	1,293			
P2009020449	WASHINGTON	DC		01/14/2021		2,631		(89)			(89)		2,542	2,542			
P4200110097	Willcox	AZ		06/25/2020		2,229		45			45		2,274	2,274			
P2009022088	Parkland	FL		08/17/2021		4,380		(248)			(248)		4,132	4,132			
P2002017986	Yorba Linda	CA		06/25/2020		20,880		388			388		21,268	21,268			
P2009020495	Apple Valley	CA		02/09/2021		3,012		(88)			(88)		2,924	2,924			
P2009020401	Brooklyn	NY		01/29/2021		9,136		(476)			(476)		8,660	8,660			
P2009020275	Lawrenceville	GA		12/30/2020		2,527		(135)			(135)		2,391	2,391			
P2009021418	Palos Heights	IL		05/28/2021		3,660		(215)			(215)		3,445	3,445			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021372	Manhasset	NY		05/28/2021		4,907		(289)			(289)		4,618	4,618			
P2009020110	Sparta	NJ		12/18/2020		27,206		(1,106)			(1,106)		26,100	26,100			
P2009021377	Brooklyn	NY		05/28/2021		3,998		(235)			(235)		3,763	3,763			
P2009020169	Fort Lee	NJ		12/30/2020		4,194		(122)			(122)		4,072	4,072			
P2009020057	Bronx	NY		12/18/2020		19,475		(789)			(789)		18,685	18,685			
P2009021900	Little Ferry	NJ		07/30/2021		2,078		(115)			(115)		1,963	1,963			
P2009022133	Belle Mead	NJ		08/17/2021		2,563		(145)			(145)		2,418	2,418			
P2009020180	Miramar	FL		12/30/2020		2,437		(54)			(54)		2,383	2,383			
P4200210952	Johns Island	SC		06/25/2020		588		15			15		603	603			
P2009020649	Summerville	SC		04/09/2021		22,719		(768)			(768)		21,950	21,950			
P2009020424	Parrish	FL		01/29/2021		2,331		(122)			(122)		2,210	2,210			
P2001017237	Moorpark	CA		06/25/2020		4,120		83			83		4,203	4,203			
P2001017316	Leander	TX		06/25/2020		1,930		39			39		1,969	1,969			
P2002017725	Moreno Valley	CA		06/25/2020		2,147		43			43		2,190	2,190			
P2009020370	Lake Worth	FL		01/29/2021		4,700		(245)			(245)		4,455	4,455			
P2009021610	Irvington	NJ		06/29/2021		2,397		(138)			(138)		2,259	2,259			
P2001017276	Griffin	GA		06/25/2020		1,948		40			40		1,988	1,988			
P2009020472	HUTTO	TX		02/09/2021		2,750		(41)			(41)		2,709	2,709			
P4191008248	Bonita	CA		04/14/2021		12,126		241		186	427		12,367	12,367			
P2001017118	Riverview	FL		06/25/2020		1,067		22			22		1,089	1,089			
P2009020223	Spring	TX		12/30/2020		3,347		(159)			(159)		3,188	3,188			
P2009021585	Georgetown	TX		06/29/2021		2,333		(135)			(135)		2,199	2,199			
P2009020577	BOERNE	TX		02/24/2021		4,181		(112)			(112)		4,069	4,069			
P2009022103	Woodburn	OR		08/17/2021		1,968		(111)			(111)		1,856	1,856			
P2009020172	Collinsville	TX		12/16/2020		4,252		(114)			(114)		4,138	4,138			
P2009021394	New York	NY		05/28/2021		2,907		(171)			(171)		2,736	2,736			
P2009020479	ROSELLE	IL		01/27/2021		1,427		(31)			(31)		1,396	1,396			
P2009022034	Gresham	OR		08/17/2021		6,179		(350)			(350)		5,829	5,829			
P2009020141	Pittsburg	CA		12/18/2020		2,190		(88)			(88)		2,101	2,101			
P2009020539	FREDERICK	MD		02/02/2021		3,273		(88)			(88)		3,186	3,186			
P2009020270	Pocatello	ID		12/30/2020		3,842		(205)			(205)		3,636	3,636			
P4200210809	Sparks	NV		06/25/2020		954		23			23		977	977			
P2009021376	Middle Village	NY		05/28/2021		3,302		(194)			(194)		3,108	3,108			
A460079	New Chicago	IN		10/31/2021		158							158	158			
P2009020113	Miami Beach	FL		12/18/2020		5,539		(224)			(224)		5,315	5,315			
P2009021909	Las Vegas	NY		07/30/2021		1,353		(75)			(75)		1,278	1,278			
P1912016619	Queen Creek	AZ		06/25/2020		3,477		98			98		3,575	3,575			
P2009021872	North Caldwell	NJ		07/30/2021		5,911		(328)			(328)		5,583	5,583			
P2009020391	Shutesbury	MA		01/29/2021		2,693		(140)			(140)		2,553	2,553			
P2009020604	HAMPTON	VA		03/12/2021		11,469		(388)			(388)		11,081	11,081			
P2009021923	Bronx	NY		07/30/2021		1,921		(107)			(107)		1,814	1,814			
P2001702367	Alsip	IL		06/25/2020		1,705		41			41		1,746	1,746			
P2009020517	DETROIT	MI		02/02/2021		4,064		(118)			(118)		3,946	3,946			
P2009020140	Glendale	NY		12/18/2020		1,763		(72)			(72)		1,691	1,691			
P2009021588	Dix Hills	NY		06/29/2021		2,668		(154)			(154)		2,514	2,514			
P2009020119	Roseville	CA		12/18/2020		2,053		(83)			(83)		1,970	1,970			
P2009020356	New York	NY		01/29/2021		5,125		(267)			(267)		4,858	4,858			
P2009020579	MAGNA	UT		02/24/2021		1,758		(47)			(47)		1,711	1,711			
P2009020312	Renton	WA		12/30/2020		9,168		(490)			(490)		8,678	8,678			
P2009021873	Malba	NY		07/30/2021		338		(19)			(19)		319	319			
P2009020093	Brooklyn	NY		12/18/2020		24,391		(993)			(993)		23,398	23,398			
P2009021618	Brandon	FL		06/29/2021		1,069		(62)			(62)		1,008	1,008			
P2009021407	New Hampton	NY		05/28/2021		5,414		(319)			(319)		5,096	5,096			
P2002018021	Sunnyvale	CA		06/25/2020		18,822		380			380		19,203	19,203			
P2009021334	Orlando	FL		05/28/2021		599		(35)			(35)		564	564			
P2009021875	Orlando	FL		07/30/2021		53,873		(2,989)			(2,989)		50,884	50,884			
P2009020646	VICTORVILLE	CA		03/26/2021		1,073		(41)			(41)		1,032	1,032			
P2009020263	Santa Margarita	CA		12/30/2020		5,445		(291)			(291)		5,154	5,154			
P2002018015	Clarendon Hills	IL		06/25/2020		5,498		111			111		5,608	5,608			
P2009020214	Fort Myers	FL		12/30/2020		14,905		(710)			(710)		14,195	14,195			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009022132	University Place	WA		08/17/2021		2,412		(137)			(137)		2,276	2,276			
P1912016931	San Diego	CA		06/25/2020		13,991		282			282		14,273	14,273			
P1911015549	Garden Ridge	TX		06/25/2020		221,206		4,487			4,487		225,694	225,694			
P2009021579	COPIAGUE	NY		06/29/2021		220		(13)			(13)		207	207			
P2009021920	McKinney	TX		07/30/2021		2,115		(117)			(117)		1,998	1,998			
P2002802503	Santa Monica	CA		06/25/2020		2,336		49			49		2,385	2,385			
P2009020205	Boise	ID		12/30/2020		2,598		(124)			(124)		2,474	2,474			
P2002017990	La Puente	CA		06/25/2020		6,203		126			126		6,328	6,328			
A320924	Poinciana	FL		10/31/2021		890,032							890,032	890,032			
P2009021326	Boca Raton	FL		05/28/2021		2,861		(168)			(168)		2,692	2,692			
P2001017596	Austin	TX		06/25/2020		2,130		55			55		2,185	2,185			
P2009020416	New Hyde Park	NY		01/29/2021		7,000		(365)			(365)		6,635	6,635			
P2009020382	Bayonne	NJ		01/29/2021		4,704		(245)			(245)		4,458	4,458			
P1912016281	Winfield	IL		06/25/2020		2,501		51			51		2,551	2,551			
P2009020540	LA QUINTA	CA		02/09/2021		6,375		(171)			(171)		6,204	6,204			
P2009021580	Yorktown Heights	NY		06/29/2021		2,348		(136)			(136)		2,212	2,212			
P2009020274	Pasadena	MD		12/30/2020		5,040		(269)			(269)		4,770	4,770			
P2009020498	LEHIGH ACRES	FL		02/02/2021		1,028		(30)			(30)		998	998			
P2009020009	Santa Monica	CA		12/16/2020		13,538		(200)			(200)		13,338	13,338			
A210235	Richmond	VA		10/31/2021		426,269							426,269	426,269			
P2009022041	Oregon City	OR		08/17/2021		2,013		(114)			(114)		1,899	1,899			
P2009021357	Whitestone	NY		05/28/2021		8,870		(522)			(522)		8,348	8,348			
P2009020188	Fort Pierce	FL		01/27/2021		925		(27)			(27)		898	898			
P2009021414	Surfside	FL		05/28/2021		8,947		(526)			(526)		8,421	8,421			
P2002017634	Orlando	FL		06/25/2020		2,843		57			57		2,900	2,900			
P2009020128	Flushing	NY		12/18/2020		2,006		(82)			(82)		1,924	1,924			
P2009020378	Beaufort	SC		01/29/2021		2,764		(144)			(144)		2,620	2,620			
P2009021381	Dacula	GA		05/28/2021		777		(46)			(46)		731	731			
P2009020209	Hutchinson Island	FL		12/30/2020		47,088		(2,242)			(2,242)		44,846	44,846			
P2009021886	Honolulu	HI		07/30/2021		2,191		(122)			(122)		2,069	2,069			
P2009021406	Santa Ana	CA		05/28/2021		3,515		(207)			(207)		3,308	3,308			
P2009021374	Happy Valley	OR		05/28/2021		20,757		(1,221)			(1,221)		19,536	19,536			
P2009020200	Henrico	VA		12/30/2020		2,595		(124)			(124)		2,471	2,471			
P2009022115	Miami	FL		08/17/2021		1,179		(67)			(67)		1,112	1,112			
P2009020271	Sonoma	CA		12/30/2020		7,400		(396)			(396)		7,004	7,004			
P2009020360	Villa Park	IL		01/29/2021		931		(49)			(49)		883	883			
P2009020564	WEST LINN	OR		02/24/2021		4							4	4			
P2001017263	Los Angeles	CA		06/25/2020		1,382		28			28		1,410	1,410			
P2009021604	Brooklyn	NY		06/29/2021		2,631		(152)			(152)		2,479	2,479			
P2009020080	Portsmouth	NH		12/18/2020		79,318		(3,224)			(3,224)		76,094	76,094			
P4200210699	Landing	NJ		06/25/2020		4,290		87			87		4,376	4,376			
P2009020302	Mojave	CA		12/30/2020		1,329		(71)			(71)		1,258	1,258			
P2009020621	CARTHAGE	TX		03/26/2021		1,268		(37)			(37)		1,231	1,231			
P4200210627	Santa Ana	CA		06/25/2020		7,236		139			139		7,374	7,374			
P2009020480	Kyle	TX		02/09/2021		1,329		(36)			(36)		1,293	1,293			
P2009020574	Clarksburg	MD		02/24/2021		44,496		(1,191)			(1,191)		43,305	43,305			
P2009021472	Gresham	OR		05/28/2021		2,749		(162)			(162)		2,587	2,587			
P2009021360	Bronx	NY		10/15/2021		2,291		(135)			(135)		2,156	2,156			
P1911015920	Alhambra	CA		06/25/2020		10,816		219			219		11,034	11,034			
P2001017339	Wesley Chapel	FL		06/25/2020		2,615		53			53		2,668	2,668			
P2009021568	Sulphur	LA		06/29/2021		833		(48)			(48)		785	785			
P2009021615	Kailua	HI		06/29/2021		1,065		(61)			(61)		1,003	1,003			
P2009020199	Hillsboro	OR		12/30/2020		9,578		(456)			(456)		9,122	9,122			
P2009021902	Deland	FL		07/30/2021		2,311		(128)			(128)		2,183	2,183			
P2009021431	Greenwood Lake	NY		05/28/2021		1,613		(95)			(95)		1,518	1,518			
P2009020407	Rochester	NY		01/29/2021		1,141		(59)			(59)		1,081	1,081			
P2009021476	Havertown	PA		05/28/2021		3,655		(215)			(215)		3,440	3,440			
P2009020218	Brownsburg	IN		12/30/2020		4,563		(217)			(217)		4,346	4,346			
P2009020651	Bruce Township	MI		04/09/2021		934		(25)			(25)		909	909			
P2009021917	Kings Point	NY		07/30/2021		15,343		(851)			(851)		14,492	14,492			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021627	Sunny Isles Beach	FL		06/29/2021		4,242		(245)			(245)		3,997	3,997			
P2009020357	Chicago	IL		01/29/2021		307,183		(16,014)			(16,014)		291,169	291,169			
P2009020303	Ypsilanti	MI		12/30/2020		2,235		(119)			(119)		2,115	2,115			
P2009020497	DALLAS	TX		01/27/2021		7,257		(194)			(194)		7,063	7,063			
P2009022068	Golden	CO		08/17/2021		1,431		(81)			(81)		1,350	1,350			
P2009020516	HOUSTON	TX		02/09/2021		1,776		(60)			(60)		1,716	1,716			
P2009020268	Fillmore	CA		12/30/2020		7,117		(381)			(381)		6,736	6,736			
P2001017459	Temple City	CA		12/14/2020		6,813		143			143		6,957	6,957			
P2009022099	Oakland Park	FL		08/17/2021		476		(27)			(27)		449	449			
P2009020572	Baltimore	MD		02/24/2021		1,265		(34)			(34)		1,231	1,231			
P2009020096	Cedarhurst	NY		12/18/2020		8,484		(344)			(344)		8,140	8,140			
P2009020216	Franklin	WI		12/30/2020		3,964		(189)			(189)		3,775	3,775			
P2009020079	Rego Park	NY		12/18/2020		4,684		(191)			(191)		4,494	4,494			
A320903	Poinciana	FL		11/02/2021		607,048							607,048	607,048			
P2009020473	LAS VEGAS	NV		01/27/2021		6,876		(184)			(184)		6,692	6,692			
P2009020349	JACKSONVILLE	FL		12/30/2020		7,652		(312)			(312)		7,340	7,340			
P2009020439	JACKSONVILLE	FL		01/14/2021		2,252		(66)			(66)		2,187	2,187			
P2009021552	Katy	TX		06/29/2021		1,081		(62)			(62)		1,018	1,018			
P1912016390	Clovis	CA		06/25/2020		3,996		78			78		4,074	4,074			
P2009020565	HAGERSTOWN	MD		02/24/2021		2,579		(81)			(81)		2,498	2,498			
P2009020306	Oakland	CA		12/30/2020		4,088		(219)			(219)		3,869	3,869			
P2009020287	Germantown	MD		12/30/2020		2,216		(118)			(118)		2,097	2,097			
P2009021612	Elmhurst	NY		06/29/2021		2,184		(126)			(126)		2,058	2,058			
P2001017434	Hackensack	NJ		06/25/2020		5,604		114			114		5,718	5,718			
P1911015921	Alhambra	CA		06/25/2020		7,157		145			145		7,301	7,301			
P2009020637	Hagerstown	MD		03/26/2021		802		(31)			(31)		771	771			
P2009020258	ATLANTA	GA		01/14/2021		8,640		(231)			(231)		8,409	8,409			
P2001017123	Los Alamitos	CA		06/25/2020		5,068		102			102		5,171	5,171			
P2009021924	Happy Valley	OR		07/30/2021		1,994		(111)			(111)		1,883	1,883			
A460166	South Bend	IN		10/31/2021		1,100							1,100	1,100			
P2009020097	Orlando	FL		12/18/2020		56,895		(2,316)			(2,316)		54,580	54,580			
P2009022129	Gainesville	VA		08/17/2021		695		(39)			(39)		656	656			
P2002802520	Pomona	CA		06/25/2020		4,168		84			84		4,252	4,252			
P2009020309	Pasadena	MD		12/30/2020		2,577		(138)			(138)		2,440	2,440			
P2009022081	Stockholm	NJ		08/17/2021		630		(36)			(36)		595	595			
P2009021616	Evanston	IL		06/29/2021		908		(52)			(52)		856	856			
P2009022118	Hanover	PA		08/17/2021		1,768		(100)			(100)		1,668	1,668			
P2009021390	Hidden Valley Lake	CA		05/28/2021		2,140		(126)			(126)		2,015	2,015			
P2001017372	San Diego	CA		06/25/2020		7,662		153			153		7,814	7,814			
P2009020598	DUNDALK	MD		03/12/2021		1,232		(42)			(42)		1,190	1,190			
P2009020308	San Mateo	CA		12/30/2020		13,656		(730)			(730)		12,926	12,926			
P2009020259	Modesto	CA		12/30/2020		1,372		(37)			(37)		1,335	1,335			
P2009020585	Fort Lupton	CO		03/12/2021		6,928		(202)			(202)		6,726	6,726			
P2009020092	Olathe	KS		12/18/2020		1,735		(71)			(71)		1,664	1,664			
P1912016641	Dracut	MA		06/25/2020		639		13			13		652	652			
P1912016824	Santa Clarita	CA		06/25/2020		2,999		61			61		3,060	3,060			
P2009021369	San Jacinto	CA		05/28/2021		76		(4)			(4)		72	72			
P2009021623	Fountain Valley	CA		06/29/2021		1,661		(96)			(96)		1,565	1,565			
P1910015275	Newark	NJ		06/25/2020		491		9			9		500	500			
P2001702363	Hawthorn Woods	IL		06/25/2020		1,031		28			28		1,058	1,058			
P2009020269	Acton	CA		12/30/2020		8,203		(439)			(439)		7,764	7,764			
P2009021563	Stephenville	TX		06/29/2021		462		(27)			(27)		435	435			
P2009020077	Corona	NY		12/18/2020		1,906		(78)			(78)		1,829	1,829			
P2009020557	PITTSBURG	CA		02/24/2021		3,692		(99)			(99)		3,593	3,593			
P2009020332	Dallas	TX		01/14/2021		1,231		(33)			(33)		1,198	1,198			
P2009020451	CYPRESS	TX		01/14/2021		3,627		(27)			(27)		3,600	3,600			
P2009020535	NEW CASTLE	DE		02/24/2021		2,188		(74)			(74)		2,114	2,114			
P2009021477	Torrance	CA		05/28/2021		937		(55)			(55)		882	882			
P2009020418	Miami	FL		01/29/2021		5,949		(310)			(310)		5,638	5,638			
P2009020272	Temecula	CA		12/30/2020		10,436		(558)			(558)		9,878	9,878			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021617	Las Vegas	NV		06/29/2021		3,226		(186)			(186)		3,040	3,040			
P2009021867	Providence	RI		07/30/2021		1,714		(95)			(95)		1,619	1,619			
P1908013748	Dublin	OH		06/25/2020		10,209		207			207		10,416	10,416			
P2009021562	Glen Head	NY		06/29/2021		5,443		(314)			(314)		5,129	5,129			
P2009020359	Duluth	GA		01/29/2021		2,787		(145)			(145)		2,642	2,642			
P2009020318	roseville	CA		01/14/2021		2,820		(75)			(75)		2,745	2,745			
P4200110242	Fountain Hills	AZ		06/25/2020		5,730		136			136		5,866	5,866			
P2009020289	Westlake	OH		12/30/2020		1,379		(74)			(74)		1,306	1,306			
P2009020245	RIVERSIDE	CA		12/16/2020		23,630		(1,187)			(1,187)		22,443	22,443			
P2009020417	Hicksville	NY		01/29/2021		5,696		(297)			(297)		5,399	5,399			
P2009020435	SNELLVILLE	GA		01/14/2021		2,075		(56)			(56)		2,019	2,019			
P2001017551	Raleigh	NC		06/25/2020		5,582		113			113		5,695	5,695			
P2009020384	New York	NY		01/29/2021		1,968		(103)			(103)		1,865	1,865			
P2009021553	WESTON	FL		06/29/2021		3,861		(223)			(223)		3,638	3,638			
P2009020164	Manteca	CA		12/16/2020		20,066		(584)			(584)		19,482	19,482			
P2009020595	PARSIPPANY-TROY HILLS	NJ		03/12/2021		10,456		(354)			(354)		10,102	10,102			
P4200110249	Encinitas	CA		06/25/2020		5,034		112			112		5,146	5,146			
P2009022122	Boca Raton	FL		08/17/2021		371		(21)			(21)		350	350			
P2009022117	Seatac	WA		08/17/2021		1,702		(96)			(96)		1,605	1,605			
P2009021925	Miami	FL		07/30/2021		2,009		(111)			(111)		1,897	1,897			
P2009020124	Bethel Island	CA		12/18/2020		8,391		(342)			(342)		8,049	8,049			
P4200210777	Wellington	FL		06/25/2020		991		20			20		1,012	1,012			
P2002018000	Mammoth Lakes	CA		06/25/2020		3,861		67			67		3,928	3,928			
P2009021893	Rialto	CA		07/30/2021		1,938		(108)			(108)		1,830	1,830			
P2009020044	Charlotte	NC		12/16/2020		1,012		(29)			(29)		982	982			
P2009020476	SANTA ROSA	CA		01/27/2021		3,799		(102)			(102)		3,697	3,697			
P2009021420	Albany	NY		05/28/2021		1,019		(60)			(60)		959	959			
P2009021338	Brooklyn	NY		05/28/2021		2,357		(139)			(139)		2,218	2,218			
P2009022032	North Venice	FL		08/17/2021		545		(31)			(31)		514	514			
P2009020267	Fairfield	CA		12/30/2020		11,159		(597)			(597)		10,562	10,562			
P2009020614	Denver	CO		03/26/2021		7,732		(225)			(225)		7,506	7,506			
P2009020273	San Jose	CA		12/30/2020		2,234		(119)			(119)		2,115	2,115			
P2009021891	Freeport	NY		07/30/2021		1,815		(101)			(101)		1,714	1,714			
P2009020076	Jamaica	NY		12/18/2020		1,221		(50)			(50)		1,171	1,171			
P2009020137	Monmouth Beach	NJ		12/18/2020		3,129		(127)			(127)		3,002	3,002			
P4200110027	Lake Worth	FL		06/25/2020		374		8			8		382	382			
P2009020157	Auburn	WA		12/16/2020		2,530		(74)			(74)		2,457	2,457			
P2009021608	College Point	NY		06/29/2021		4,449		(257)			(257)		4,193	4,193			
P2009020606	Derby	KS		03/12/2021		2,062		(75)			(75)		1,988	1,988			
P1910015140	Seattle	WA		06/25/2020		4,584		93			93		4,677	4,677			
P2009020610	BELLEVILLE	NJ		03/12/2021		2,814		(102)			(102)		2,712	2,712			
P1912016979	Norco	CA		06/25/2020		14,201		287			287		14,488	14,488			
P2009020596	Littleton	CO		03/12/2021		1,768		(60)			(60)		1,709	1,709			
P2009020442	PALM BEACH GARDENS	FL		01/14/2021		2,156		(58)			(58)		2,098	2,098			
P2001017374	Gresham	OR		06/25/2020		2,530		51			51		2,581	2,581			
P2009020376	Melville	NY		01/29/2021		13,780		(718)			(718)		13,062	13,062			
P2009021332	Miramar	FL		10/15/2021		156,066		(9,180)			(9,180)		146,886	146,886			
P2001017359	Roxbury	CT		06/25/2020		7,140		145			145		7,284	7,284			
P2009021379	Ossining	NY		05/28/2021		1,235		(73)			(73)		1,162	1,162			
P2009020640	MIAMI	FL		03/12/2021		2,621		(83)			(83)		2,539	2,539			
P2009021430	Flushing	NY		05/28/2021		581		(34)			(34)		547	547			
P2009020152	Crowley	TX		12/16/2020		9,895		(288)			(288)		9,608	9,608			
P2009020061	Miami	FL		12/18/2020		2,522		(102)			(102)		2,419	2,419			
P2009021598	Sag Harbor	NY		06/29/2021		5,457		(315)			(315)		5,142	5,142			
P2009020652	WOODLAND HILLS	CA		04/09/2021		12,583		(337)			(337)		12,246	12,246			
P2009020481	KING OF PRUSSIA	PA		01/27/2021		5,100		(149)			(149)		4,952	4,952			
P2009021555	Cutler Bay	FL		06/29/2021		1,136		(66)			(66)		1,070	1,070			
P2009020631	Petaluma	CA		03/26/2021		6,164		(194)			(194)		5,970	5,970			
P2009020411	Pinecrest	FL		01/29/2021		15,145		(790)			(790)		14,356	14,356			
P2009022064	Concord	NH		08/17/2021		7,510		(425)			(425)		7,085	7,085			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021583	Aventura	FL		06/29/2021		803		(46)			(46)		757	757			
P2009021405	Maspeth	NY		05/28/2021		2,558		(150)			(150)		2,407	2,407			
P2009020088	Providence	RI		12/18/2020		2,843		(116)			(116)		2,727	2,727			
P2009021556	Ocean	NJ		06/29/2021		1,526		(88)			(88)		1,438	1,438			
P2009022047	KILLEEN	TX		08/17/2021		813		(46)			(46)		767	767			
P2009020456	Castle Rock	CO		12/16/2020		12,681		(455)			(455)		12,226	12,226			
P2009020284	Benicia	CA		12/30/2020		2,554		(137)			(137)		2,418	2,418			
P4200110328	Encino	CA		06/25/2020		23,170		467			467		23,637	23,637			
P2009020534	AMBOY	WA		02/02/2021		3,409		(91)			(91)		3,318	3,318			
P2009020645	Dallas	TX		04/09/2021		7,274		(280)			(280)		6,994	6,994			
P1912016880	Danville	CA		06/25/2020		7,116		144			144		7,260	7,260			
P2009020402	Red Bank	NJ		01/29/2021		8,419		(439)			(439)		7,981	7,981			
P2009022038	Greenville	NY		08/17/2021		727		(41)			(41)		686	686			
P2009020491	STAFFORD	VA		02/09/2021		3,256		(87)			(87)		3,169	3,169			
P4200210848	Atlanta	GA		06/25/2020		1,871		38			38		1,909	1,909			
P2009021415	Braintree	MA		05/28/2021		3,480		(205)			(205)		3,275	3,275			
P2009020525	CHESAPEAKE	VA		02/09/2021		2,072		(55)			(55)		2,017	2,017			
P2009021597	Brooklyn	NY		06/29/2021		4,826		(279)			(279)		4,548	4,548			
P2002017684	Aurora	CO		06/25/2020		3,055		58			58		3,113	3,113			
P2009022059	Douglasville	GA		08/17/2021		882		(50)			(50)		832	832			
P1912016939	Destin	FL		06/25/2020		5,042		102			102		5,144	5,144			
P2009022135	Gresham	OR		08/17/2021		1,105		(63)			(63)		1,043	1,043			
P2009020187	Houston	TX		12/30/2020		2,140		(62)			(62)		2,077	2,077			
P2009020450	CORDOVA	TN		01/14/2021		912		(22)			(22)		890	890			
P2009020461	Bakersfield	CA		01/27/2021		2,458		(6)			(6)		2,452	2,452			
P2009022080	Matawan	NJ		08/17/2021		459		(26)			(26)		433	433			
P2009021359	Dover	NH		05/28/2021		2,351		(138)			(138)		2,212	2,212			
P2002017680	Flagstaff	AZ		06/25/2020		293		7			7		300	300			
P2009020613	New Braunfels	TX		03/12/2021		11,768		(370)			(370)		11,398	11,398			
P2009020387	New Waverly	TX		01/29/2021		6,772		(353)			(353)		6,419	6,419			
P1912016954	Lake Havasu City	AZ		06/25/2020		2,943		70			70		3,013	3,013			
P2009021878	New York	NY		07/30/2021		108,171		(6,002)			(6,002)		102,168	102,168			
P1912016782	Oakville	CT		06/25/2020		16,431		333			333		16,764	16,764			
P1911015833	Beach City	TX		06/25/2020		5,120		104			104		5,224	5,224			
P4200110233	San Juan Capistrano	CA		06/25/2020		6,262		127			127		6,389	6,389			
P2009021340	Valley Stream	NY		05/28/2021		1,223		(72)			(72)		1,151	1,151			
P2009020108	Sewell	NJ		12/18/2020		3,467		(141)			(141)		3,325	3,325			
P2009021474	Brooklyn	NY		05/28/2021		5,270		(310)			(310)		4,960	4,960			
P2009020396	Oakland	CA		01/29/2021		6,963		(363)			(363)		6,600	6,600			
P2009021635	Golden Beach	FL		06/29/2021		6,760		(390)			(390)		6,370	6,370			
P2009021572	Cheektowaga	NY		06/29/2021		391		(23)			(23)		368	368			
P2009020642	Manor	TX		03/26/2021		16,676		(564)			(564)		16,112	16,112			
P2009020541	CENTREVILLE	VA		02/09/2021		2,840		(76)			(76)		2,764	2,764			
P2009021602	Oakhurst	NJ		06/29/2021		1,856		(107)			(107)		1,749	1,749			
P2002017645	West Hills	CA		06/25/2020		1,615		33			33		1,648	1,648			
P2009022039	HUNTINGTON	NY		08/17/2021		1,524		(86)			(86)		1,438	1,438			
P1911016128	Saint Augustine	FL		06/25/2020		153		4			4		157	157			
P4191209247	Woodland Hills	CA		06/25/2020		3,534		71			71		3,605	3,605			
P2009020345	PORTERVILLE	CA		12/30/2020		6,395		(268)			(268)		6,127	6,127			
P2009020252	HOLT	MO		12/16/2020		2,982		(115)			(115)		2,867	2,867			
P2002017825	Edmond	OK		06/25/2020		3,901		79			79		3,980	3,980			
P2009021469	Hawthorne	CA		05/28/2021		2,110		(124)			(124)		1,986	1,986			
P2009021432	Syosset	NY		05/28/2021		2,859		(168)			(168)		2,691	2,691			
P1912016770	Greentown	PA		06/25/2020		836		17			17		853	853			
P2009020316	Lancaster	CA		12/30/2020		24,987		(1,336)			(1,336)		23,650	23,650			
P2009020421	Turner	OR		01/29/2021		4,791		(250)			(250)		4,542	4,542			
P2009020408	Lynbrook	NY		01/29/2021		4,492		(234)			(234)		4,258	4,258			
P2009020385	Austin	TX		01/29/2021		7,079		(369)			(369)		6,710	6,710			
P2009020338	PEORIA	AZ		01/14/2021		1,044		(30)			(30)		1,014	1,014			
P2009020178	Orlando	FL		12/16/2020		4,890		(131)			(131)		4,759	4,759			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4191109008	Richmond	TX		06/25/2020		2,061		42			42		2,103	2,103			
P2009022057	Holbrook	NY		08/17/2021		1,363		(77)			(77)		1,286	1,286			
P2009021589	Jackson	NJ		06/29/2021		2,323		(134)			(134)		2,189	2,189			
P4191209630	Portage	MI		06/25/2020		1,493		40			40		1,533	1,533			
P2009020203	Lombard	IL		12/30/2020		2,236		(106)			(106)		2,129	2,129			
P2009020506	CONYERS	GA		02/09/2021		2,461		(66)			(66)		2,395	2,395			
P2009020519	EDMOND	OK		02/02/2021		3,876		(104)			(104)		3,773	3,773			
P2009020069	New York	NY		04/14/2021		19,274		(784)			(784)		18,490	18,490			
P1910014852	Redwood City	CA		06/25/2020		940		17			17		957	957			
P2009020567	Newport Beach	CA		03/12/2021		1,402		(26)			(26)		1,376	1,376			
P2009022067	Boca Raton	FL		08/17/2021		1,859		(105)			(105)		1,754	1,754			
P2009020587	WOOD DALE	IL		03/12/2021		2,213		(70)			(70)		2,144	2,144			
P2008802559	Carmel	CA		08/14/2020		1,003							1,003	1,003			
P2009020067	Wilmington	DE		04/14/2021		53,960		(2,182)			(2,182)		51,778	51,778			
P2009021380	Valley Stream	NY		05/28/2021		3,103		(183)			(183)		2,921	2,921			
P2009022055	Athens	ME		08/17/2021		982		(56)			(56)		926	926			
P2001017220	Las Vegas	NV		06/25/2020		253,268		5,100			5,100		258,368	258,368			
P2009021907	Pompano Beach	FL		07/30/2021		6,609		(367)			(367)		6,243	6,243			
P2009020111	Long Beach	NY		01/01/2021		5,550		(225)			(225)		5,325	5,325			
P2009021551	Chehalis	WA		06/29/2021		1,947		(112)			(112)		1,834	1,834			
P4191209707	Palmdale	CA		06/25/2020		3,770		76			76		3,846	3,846			
P2009020247	CARROLLTON	TX		12/16/2020		4,499		(233)			(233)		4,265	4,265			
P2009021914	Elmont	NY		07/30/2021		2,264		(126)			(126)		2,138	2,138			
P2009020510	GAINESVILLE	FL		02/09/2021		2,044		(60)			(60)		1,985	1,985			
P2009020161	Granada Hills	CA		12/16/2020		10,523		(281)			(281)		10,242	10,242			
P2009020196	Huntersville	NC		12/30/2020		45,423		(1,323)			(1,323)		44,100	44,100			
P2009021581	Ocean City	WA		06/29/2021		173,506		(10,014)			(10,014)		163,492	163,492			
P2001017135	San Diego	CA		06/25/2020		11,747		238			238		11,984	11,984			
P2009020319	Dacono	CO		12/30/2020		2,854		(97)			(97)		2,758	2,758			
P2009022121	Bogota	NJ		08/17/2021		1,140		(65)			(65)		1,075	1,075			
P2009020227	Lakewood	CO		12/30/2020		3,318		(89)			(89)		3,230	3,230			
P2009021466	Miami	FL		05/28/2021		6,247		(367)			(367)		5,879	5,879			
P2009022030	Salem	OR		08/17/2021		1,984		(112)			(112)		1,871	1,871			
P2009020130	Flushing	NY		12/18/2020		6,499		(265)			(265)		6,235	6,235			
P2001017478	Oakland	CA		06/25/2020		360		8			8		368	368			
P2001017149	Salem	OR		06/25/2020		1,480		30			30		1,510	1,510			
P2009020107	Miami	FL		12/18/2020		4,800		(195)			(195)		4,605	4,605			
P2009020533	BRADENTON	FL		02/02/2021		1,901		(51)			(51)		1,850	1,850			
P2009020627	Vallejo	CA		03/26/2021		10,055		(100)			(100)		9,956	9,956			
P2009021549	Rocky Point	NY		06/29/2021		1,284		(74)			(74)		1,210	1,210			
P2009020173	Woodbridge	VA		12/16/2020		2,080		(70)			(70)		2,010	2,010			
P2009020320	Fate	TX		01/14/2021		2,176		(74)			(74)		2,102	2,102			
P2009020210	Cranbury	NJ		12/30/2020		2,678		(128)			(128)		2,551	2,551			
P1912016769	Northridge	CA		03/12/2021		7,709		181		325	506		7,891	7,891			
P2009022097	Palm Coast	FL		08/17/2021		492		(28)			(28)		464	464			
P2009020403	Estacada	OR		01/29/2021		7,808		(407)			(407)		7,401	7,401			
P2009022056	Philadelphia	PA		08/17/2021		1,050		(59)			(59)		990	990			
P2009020419	Sacramento	CA		01/29/2021		2,760		(144)			(144)		2,616	2,616			
P2009021475	Canton	MA		05/28/2021		1,910		(112)			(112)		1,797	1,797			
P2009021560	Miami Beach	FL		06/29/2021		1,742		(101)			(101)		1,642	1,642			
P1912016573	Rio Rancho	NM		06/25/2020		2,481		50			50		2,532	2,532			
P2009020293	Macomb	MI		12/30/2020		3,270		(175)			(175)		3,095	3,095			
P2009020327	BELFORD	NJ		02/02/2021		4,670		(69)			(69)		4,601	4,601			
P2009021898	Orange	CA		07/30/2021		9,111		(506)			(506)		8,606	8,606			
P2009022071	Fort Lee	NJ		08/17/2021		2,001		(113)			(113)		1,888	1,888			
P2009021918	Kauneonga Lake	NY		07/30/2021		837		(46)			(46)		790	790			
P2009020626	FOREST HILL	MD		03/26/2021		2,852		(90)			(90)		2,762	2,762			
P2009020601	LONGWOOD	FL		03/12/2021		4,818		(174)			(174)		4,644	4,644			
P2009020285	Homeland	CA		12/30/2020		9,221		(493)			(493)		8,727	8,727			
P2009022102	Island Park	NY		08/17/2021		1,741		(99)			(99)		1,642	1,642			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021336	New London	NC		10/15/2021		1,836		(108)			(108)		1,728	1,728			
P2009020249	DENVER	CO		12/16/2020		2,618		(185)			(185)		2,434	2,434			
P2009021355	Miami	FL		05/28/2021		785		(46)			(46)		739	739			
P2009021881	Medford	NY		07/30/2021		1,781		(99)			(99)		1,682	1,682			
P2009020584	SACRAMENTO	CA		03/12/2021		1,732		(55)			(55)		1,677	1,677			
P2009020062	Maspeth	NY		12/18/2020		2,889		(117)			(117)		2,772	2,772			
P2009020065	Brooklyn	NY		12/18/2020		5,289		(215)			(215)		5,074	5,074			
P2009020483	Berwyn	IL		02/09/2021		2,444		(65)			(65)		2,378	2,378			
P2009021396	Valley Stream	NY		05/28/2021		1,348		(79)			(79)		1,269	1,269			
P1911015918	Alhambra	CA		06/25/2020		7,981		161			161		8,143	8,143			
P2009022087	Sunrise	FL		08/17/2021		395		(22)			(22)		373	373			
P2009020206	Tampa	FL		12/30/2020		4,216		(201)			(201)		4,015	4,015			
P2009020543	RENO	NV		02/09/2021		11,140		(324)			(324)		10,816	10,816			
P2009021398	Downey	CA		05/28/2021		3,118		(183)			(183)		2,934	2,934			
P2001017193	Oklahoma City	OK		06/25/2020		1,885		38			38		1,923	1,923			
P2009020342	DESERT HOT SPRINGS	CA		12/30/2020		5,868		(226)			(226)		5,642	5,642			
P2009020390	Great Neck	NY		01/29/2021		3,594		(187)			(187)		3,406	3,406			
P2009020241	ESCONDIDO	CA		12/16/2020		2,542		(135)			(135)		2,408	2,408			
P4200210886	Woodlawn	TN		06/25/2020		956		19			19		975	975			
P2009020521	GERMANTOWN	TN		02/09/2021		6,251		(182)			(182)		6,069	6,069			
P2009020431	Key Largo	FL		01/29/2021		2,127		(111)			(111)		2,016	2,016			
P2009020120	Boston	MA		12/18/2020		18,654		(759)			(759)		17,895	17,895			
P2009020310	Sacramento	CA		12/30/2020		3,123		(167)			(167)		2,956	2,956			
P2009020453	BRADENTON	FL		01/14/2021		5,994		(175)			(175)		5,820	5,820			
P2001017054	Salt Lake City	UT		06/25/2020		2,232		60			60		2,292	2,292			
0800001	GRAND RAPIDS	MI		12/31/2020		1,347,078								199,993			
0800002	GRAND RAPIDS	MI		12/31/2020		1,321,985								203,727			
0800004	LEBANON	OH		12/31/2020		508,950								233,890			
0800005	DAYTON	TX		12/31/2020		11,825,905								292,343			
0900249	ALICE	TX		04/15/2004		141,323								18,553			
0900252	CHATTANOOGA	TN		12/31/2020		1,880,189								164,765			
0900292	AMMON	ID		05/27/2004		152,314								93,378			
0900447	MEMPHIS	TN		05/10/2005		295,361								172,528			
0900509	ALBUQUERQUE	NM		09/15/2005		278,677								140,711			
0900510	ALBUQUERQUE	NM		09/15/2005		129,655								65,467			
0900561	SOUTHFIELD	MI		12/15/2005		4,917,084								53,876			
0900588	CAREFREE	AZ		02/21/2006		52,064								21,671			
0900589	SCOTTSDALE	AZ		04/13/2006		56,508								16,495			
0900678	FOUNTAIN HILL	AZ		05/11/2006		974,448								26,888			
0900755	TUALATIN	OR		10/11/2006		327,743								97,865			
0900767	ANN ARBOR	MI		04/30/2007		547,582								342,997			
0900783	GARDENDALE	AL		02/16/2007		255,314								68,279			
0900863	MADISON HEIGHTS	MI		09/12/2007		432,985								96,378			
0900864	BRIGHTON	MI		09/12/2007		831,330								185,046			
0900869	BAKERSFIELD	CA		10/03/2007		331,670								147,457			
0900932	DALLAS	TX		12/13/2007		499,236								105,048			
0900984	MARTINSBURG	WV		03/17/2008		496,616								356,364			
0901092	CLOVER	SC		12/31/2020		635,441								65,252			
0901095	ATLANTA	GA		12/31/2020		1,940,543								38,695			
0901172	BETHESDA	MD		07/30/2009		1,504,670								224,205			
0901180	JONESBORO	AR		12/02/2009		1,810,547								86,266			
0901187	DALLAS	TX		08/17/2009		612,205								85,242			
0901195	MARTINSBURG	WV		11/09/2009		1,553,211								331,878			
0901205	AUSTIN	TX		10/30/2009		1,403,500								208,613			
0901207	HICKORY	NC		10/29/2009		360,566								296,921			
0901228	BEACHWOOD	OH		12/15/2009		299,680								40,730			
0901233	OVERLAND PARK	KS		02/01/2010		1,781,456								383,781			
0901246	CHARLOTTE	NC		03/15/2010		729,861								16,831			
0901261	HELENA	MT		05/06/2010		145,868								28,054			
0901262	BETHANY	OK		05/06/2010		168,790								15,969			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901290	VANDALIA	OH		08/05/2010		990,939								184,047			
0901305	OREM	UT		07/01/2010		2,834,370								304,865			
0901322	JACKSON	MS		10/29/2010		2,395,026								39,937			
0901325	BEAUMONT	TX		12/02/2010		281,738								47,829			
0901331	CARROLLTON	TX		10/08/2010		661,812								76,886			
0901334	CLEVELAND	OH		12/09/2010		858,453								144,159			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		877,579								99,499			
0901361	LINCOLN	NE		02/01/2011		1,211,898								125,803			
0901366	EL PASO	TX		11/22/2010		621,422								106,584			
0901368	HOUSTON	TX		01/13/2011		940,668								105,211			
0901386	CONROE	TX		02/22/2011		901,019								2,868			
0901398	STROUDSBURG	PA		01/31/2011		2,164,149								19,759			
0901403	TEMPE	AZ		02/28/2011		949,746								159,290			
0901444	NATIONAL CITY	CA		06/13/2011		633,015								95,579			
0901445	HEBRON	KY		05/11/2011		471,769								74,804			
0901472	MAYFIELD HEIGHTS	OH		07/28/2011		642,612								15,429			
0901474	MONTCLAIR	CA		08/11/2011		828,483								83,141			
0901475	HUNTSVILLE	AL		06/30/2011		747,876								78,488			
0901480	MILWAUKEE	WI		07/12/2011		1,782,487								73,180			
0901482	JACKSON	MS		07/21/2011		486,294								72,960			
0901484	WEST ALLIS	WI		07/19/2011		366,871								53,845			
0901514	GLENDALE	WI		09/23/2011		2,262,368								37,470			
0901523	KNOXVILLE	TN		09/30/2011		223,178								200,391			
0901528	EDEN PRAIRIE	MN		09/26/2011		1,307,503								202,840			
0901534	SAN ANTONIO	TX		09/12/2011		984,793								72,505			
0901535	SALT LAKE CITY	UT		10/18/2011		687,511								73,931			
0901557	CHARLOTTE	NC		02/06/2012		827,192								18,239			
0901559	TACOMA	WA		02/15/2012		3,462,282								143,570			
0901560	TACOMA	WA		02/15/2012		1,837,129								76,180			
0901571	HARRISON CITY	PA		04/30/2012		7,317,021								292,528			
0901575	ABERDEEN	NC		04/26/2012		6,571,958								105,646			
0901579	JACKSON	MS		04/17/2012		5,011,436								219,592			
0901585	DRAPER	UT		03/30/2012		337,401								78,960			
0901602	TIGARD	OR		06/13/2012		1,229,531								162,192			
0901603	ALISA VIEJO	CA		05/31/2012		3,152,471								124,568			
0901606	ATLANTA	GA		06/13/2012		1,247,576								47,377			
0901608	BRENTWOOD	TN		05/31/2012		2,453,937								8,188			
0901610	SPRINGFIELD	MO		06/27/2012		1,231,633								117,387			
0901616	ANDERSON	IN		07/12/2012		3,933,467								158,655			
0901618	ORANGE	CA		06/27/2012		991,431								3,058			
0901625	RIVERVIEW	FL		08/28/2012		2,628,365								81,293			
0901632	SOMERSET	KY		09/07/2012		2,330,731								122,960			
0901636	PASADENA	CA		09/04/2012		3,081,089								262,707			
0901641	JOHNSON CITY	TN		09/10/2012		5,570,233								143,180			
0901642	LOGAN	UT		09/11/2012		4,655,124								14,376			
0901643	SNELVILLE	GA		10/01/2012		798,462								78,783			
0901644	KALAMAZOO	MI		09/20/2012		1,146,818								347,112			
0901645	WEST SENECA	NY		10/18/2012		1,816,699								165,011			
0901646	BENICIA	CA		09/05/2012		548,567								68,670			
0901651	MILL VALLEY	CA		09/25/2012		1,598,625								198,312			
0901654	CAMARILLO	CA		09/28/2012		1,132,813								44,624			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		817,182								73,864			
0901661	PINSON	AL		11/20/2012		2,508,260								311,398			
0901664	LEXINGTON	KY		11/01/2012		2,434,399								13,014			
0901665	ATLANTA	GA		11/13/2012		1,758,193								159,042			
0901668	FOLSOM	PA		12/18/2012		1,128,906								101,014			
0901673	DRAPER	UT		11/21/2012		833,067								25,142			
0901676	STERLING HEIGHTS	MI		12/21/2012		2,190,933								65,117			
0901678	BROKEN ARROW	OK		12/12/2012		1,212,185								75,273			
0901679	PHENIX CITY	AL		12/14/2012		1,935,463								172,331			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
0901682	MARYVILLE	TN		12/13/2012		1,631,143								148,743			
0901686	REDMOND	WA		12/20/2012		1,671,856								43,422			
0901687	LYNNWOOD	WA		12/20/2012		915,540								23,779			
0901688	NEW HOPE	MN		12/27/2012		1,144,162								101,623			
0901689	SOMERSET	NJ		01/07/2013		1,604,066								20,318			
0901691	ST CLOUD	MN		12/20/2012		2,115,926								82,075			
0901695	BENSALEM	PA		01/08/2013		6,336,979								395,514			
0901697	DURHAM	NC		02/25/2013		1,359,260								38,619			
0901701	SNYDER	TX		02/20/2013		1,600,052								95,506			
0901703	PACE	FL		02/01/2013		2,486,301								95,315			
0901705	KENNESAW	GA		01/09/2013		1,627,693								92,195			
0901707	TUCSON	AZ		03/28/2013		4,280,304								368,526			
0901708	ORANGE	CA		01/30/2013		2,189,635								86,114			
0901709	MINNEAPOLIS	MN		02/12/2013		3,776,123								147,347			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013		1,041,953								23,372			
0901713	CRESTVIEW HILLS	KY		02/26/2013		1,181,421								209,451			
0901716	KENNESAW	GA		02/28/2013		958,135								84,437			
0901717	WEST PALM BEACH	FL		03/05/2013		2,498,072								155,508			
0901718	WOODSIDE	NY		03/25/2013		5,475,287								214,454			
0901720	WASHINGTON	DC		03/11/2013		3,286,661								127,416			
0901721	TAKOMA PARK	MD		03/11/2013		1,202,437								46,615			
0901722	CHICAGO	IL		05/17/2013		1,310,942								111,035			
0901725	MINNETONKA	MN		04/01/2013		3,163,024								70,082			
0901726	MINNETONKA	MN		04/01/2013		3,163,024								70,082			
0901730	BLAINE	MN		04/01/2013		2,530,420								226,251			
0901731	SAN ANTONIO	TX		04/18/2013		1,238,538								45,972			
0901734	ROMEOVILLE	IL		04/30/2013		955,817								83,285			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,273,449								50,872			
0901736	PLANTATION	FL		04/11/2013		2,031,737								58,442			
0901738	HIGHLAND PARK	IL		04/16/2013		2,806,755								109,182			
0901743	EAGAN	MN		04/01/2013		1,262,781								110,455			
0901744	ROSWELL	GA		04/30/2013		4,993,052								89,934			
0901745	MANSFIELD	TX		05/16/2013		913,553								6,299			
0901746	MOBILE	AL		05/24/2013		714,123								81,007			
0901749	SAN DIEGO	CA		06/25/2013		2,380,592								91,386			
0901751	HAMBURG	NY		05/09/2013		759,132								64,464			
0901753	KIRKLAND	WA		04/30/2013		1,034,922								121,231			
0901754	NOVI	MI		05/15/2013		830,951								45,440			
0901755	DEERFIELD	IL		05/22/2013		1,930,514								37,025			
0901757	WOODBRIDGE	VA		05/31/2013		843,661								32,171			
0901760	SPRING	TX		05/30/2013		2,315,092								88,557			
0901764	MOBILE	AL		06/18/2013		1,146,708								103,913			
0901766	LA PUENTE	CA		06/03/2013		481,154								177,912			
0901767	MILL VALLEY	CA		06/10/2013		686,482								76,711			
0901771	INDIANAPOLIS	IN		06/25/2013		887,735								18,762			
0901772	TORRANCE	CA		06/27/2013		1,602,132								41,694			
0901773	SOUTHAVEN	MS		07/08/2013		635,977								124,169			
0901775	PHOENIX	AZ		07/10/2013		3,109,905								165,148			
0901777	ROCKY MOUNT	NC		06/26/2013		1,748,422								148,410			
0901778	ALPHARETTA	GA		06/27/2013		1,050,938								19,674			
0901780	ORANGE	CA		06/28/2013		887,678								2,725			
0901781	CHARLOTTE	NC		07/19/2013		1,256,544								98,618			
0901782	AGOURA HILLS	CA		08/14/2013		1,577,963								133,304			
0901785	TUCSON	AZ		07/03/2013		2,116,039								79,037			
0901788	FERGUSON	MO		08/13/2013		4,219,696								151,456			
0901794	BOYNTON BEACH	FL		12/31/2020		2,034,652								75,997			
0901797	ELLISVILLE	MO		08/13/2013		6,430,013								230,790			
0901801	STONE MOUNTAIN	GA		08/14/2013		4,682,583								153,513			
0901803	HAMBURG	NY		08/15/2013		2,924,212								110,599			
0901805	BIRMINGHAM	AL		09/03/2013		6,258,804								359,254			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901808	ANN ARBOR	MI		08/29/2013		1,445,767								119,921			
0901809	PERRY	GA		07/31/2013		1,586,979								92,658			
0901814	TUSCON	AZ		09/26/2013		267,852								233,440			
0901815	ATLANTA	GA		09/10/2013		1,765,612								47,342			
0901818	SYRACUSE	NY		09/17/2013		2,073,385								80,584			
0901820	CARROLLTON	GA		09/26/2013		969,140								77,318			
0901821	ATHENS	GA		09/26/2013		1,700,245								135,646			
0901822	MIAMI	FL		09/25/2013		2,648,855								93,319			
0901823	EL PASO	TX		10/17/2013		2,153,383								229,378			
0901824	SPRING HILL	KS		10/03/2013		928,800								210,020			
0901828	INDIANAPOLIS	IN		09/19/2013		2,611,842								283,205			
0901829	ADDISON	IL		10/10/2013		7,110,719								415,431			
0901836	SAINT JOHNS	FL		10/03/2013		622,512								53,798			
0901844	HOUSTON	TX		11/12/2013		1,042,875								80,051			
0901846	MEMPHIS	TN		01/15/2014		7,749,310								272,978			
0901847	KENNESAW	GA		11/01/2013		1,537,283								84,277			
0901849	SHERWOOD	OR		12/18/2013		1,696,736								171,783			
0901850	RIVERVIEW	FL		12/04/2013		747,268								21,831			
0901855	WITCHITA FALLS	TX		11/19/2013		1,343,606								31,147			
0901857	NEW YORK	NY		11/22/2013		2,377,941								185,582			
0901863	CHITTENANGO	NY		12/19/2013		2,083,522								160,518			
0901866	GERMANTOWN	WI		01/07/2014		1,381,957								23,335			
0901871	CHANHASSEN	MN		01/21/2014		3,945,427								178,073			
0901872	ARDMORE	PA		01/07/2014		1,066,063								36,730			
0901873	BROOKFIELD	WI		01/17/2014		8,532,245								310,749			
0901875	CHARLOTTE	NC		01/16/2014		1,212,974								41,699			
0901878	STONE MOUNTAIN	GA		01/22/2014		5,019,527								174,470			
0901881	VIRGINIA BEACH	VA		01/31/2014		1,327,973								101,225			
0901882	EXTON	PA		01/23/2014		585,397								59,133			
0901883	LOGAN	UT		04/14/2014		8,442,612								112,162			
0901887	FORT WAYNE	IN		03/17/2014		5,964,203								592,998			
0901888	COLORADO SPRINGS	CO		05/16/2014		3,682,862								49,504			
0901889	CORPUS CHRISTI	TX		03/20/2014		1,819,530								122,023			
0901892	CHARLOTTE	NC		03/27/2014		1,693,331								18,413			
0901893	MIDLOTHIAN	VA		03/27/2014		1,884,816								63,219			
0901894	MARIETTA	GA		04/10/2014		3,452,745								181,334			
0901896	TUCSON	AZ		03/27/2014		1,545,806								82,128			
0901897	SNELLVILLE	GA		05/02/2014		1,690,299								33,019			
0901898	ODESSA	TX		04/30/2014		1,979,678								149,359			
0901899	ODESSA	TX		04/30/2014		2,262,488								170,696			
0901900	GAINESVILLE	FL		04/15/2014		3,514,499								106,160			
0901901	VICTORIA	TX		05/14/2014		1,640,820								45,901			
0901902	MEBANE	NC		05/01/2014		6,504,275								217,857			
0901906	WICHITA FALLS	TX		05/01/2014		6,358,718								109,190			
0901907	SOUTHAVEN	MS		05/14/2014		1,578,969								85,985			
0901911	NEW HUDSON	MI		06/02/2014		2,876,974								209,191			
0901912	BLOOMFIELD HILLS	MI		06/02/2014		3,028,822								218,949			
0901913	HOUSTON	TX		06/05/2014		3,143,006								103,752			
0901914	DENVER	CO		05/01/2014		2,579,976								63,739			
0901915	GAINESVILLE	FL		06/25/2014		4,502,612								238,320			
0901916	CRANBURY	NJ		09/09/2014		677,557								165,666			
0901917	RIALTO	CA		06/16/2014		3,739,264								85,428			
0901919	KATY	TX		07/21/2014		3,131,239								163,060			
0901920	FORT WORTH	TX		10/01/2014		6,396,410								454,070			
0901921	CHESAPEAKE	MD		06/30/2014		6,082,649								206,314			
0901922	WINCHESTER	KY		07/30/2014		3,765,384								130,317			
0901923	DOTHAN	AL		10/01/2014		1,856,014								61,113			
0901926	MINNETONKA	MN		07/29/2014		4,364,338								174,478			
0901927	LONG BEACH	CA		08/18/2014		2,040,066								68,019			
0901928	ANNADALE	VA		09/02/2014		2,983,409								98,798			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901930	CHICAGO	IL		07/31/2014		2,199,303								74,629			
0901931	AMES	IA		09/18/2014		2,646,694								187,877			
0901932	KENNESAW	GA		09/17/2014		1,814,113								130,620			
0901933	CRANBURY	NJ		12/02/2014		1,811,056								165,149			
0901934	AUSTIN	TX		10/21/2014		2,395,464								78,380			
0901936	AUSTELL	GA		10/30/2014		2,141,327								89,686			
0901937	LOUIVILLE	KY		10/31/2014		2,104,992								113,361			
0901942	READINGTON	NJ		12/23/2014		8,493,427								788,000			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		8,751,084								671,284			
0901944	SEATTLE	WA		02/09/2015		3,033,616								73,109			
0901945	BRENTWOOD	CA		12/01/2014		3,839,697								128,412			
0901946	MADISON	TN		01/06/2015		760,727								214,291			
0901947	CHICAGO	IL		12/12/2014		2,697,700								251,797			
0901948	CHICAGO	IL		12/12/2014		2,333,511								217,805			
0901951	ROUND ROCK	TX		02/25/2015		1,810,154								59,772			
0901954	SARTELL	MN		12/17/2014		4,669,539								161,479			
0901955	AUSTIN	TX		01/08/2015		1,812,792								31,682			
0901956	KENNESAW	GA		12/17/2014		1,683,206								120,293			
0901957	FOREST GROVE	OR		12/23/2014		2,560,943								10,728			
0901958	FOREST GROVE	OR		12/23/2014		1,722,013								7,214			
0901959	TUCSON	AZ		12/23/2014		1,416,745								128,793			
0901960	WEST VALLEY CITY	UT		03/02/2015		5,557,269								188,596			
0901961	VALENCIA	CA		12/30/2014		3,640,745								263,304			
0901963	GRAND FORKS	ND		12/30/2014		2,127,191								72,738			
0901965	THOUSAND OAKS	CA		07/14/2015		3,152,895								74,018			
0901968	ORO VALLEY	AZ		01/28/2015		1,619,957								55,246			
0901969	MUKILTEO	WA		01/30/2015		1,027,693								93,091			
0901970	SAINT JOHNS	FL		02/19/2015		1,747,600								75,138			
0901972	JACKSON	MS		02/11/2015		4,012,309								137,678			
0901973	TUCSON	AZ		02/10/2015		4,257,510								146,183			
0901974	TUSTIN	CA		03/24/2015		2,040,248								23,736			
0901975	FULLERTON	CA		03/26/2015		5,695,693								66,263			
0901978	HAMBURG	NY		03/13/2015		823,151								56,496			
0901979	ROCK TAVERN	NY		12/23/2014		1,329,848								123,380			
0901980	AMELIA	OH		03/31/2015		3,557,495								189,003			
0901981	GAHANNA	OH		03/10/2015		5,419,419								100,856			
0901982	OAK CREEK	WI		03/11/2015		3,620,252								126,693			
0901983	MONTICELLO	MN		04/28/2015		1,315,446								89,719			
0901985	BRIDGETON	MO		03/16/2015		3,336,193								113,833			
0901986	LOUISVILLE	KY		04/29/2015		3,098,831								128,884			
0901987	BIRMINGHAM	AL		03/02/2015		2,904,534								201,813			
0901989	STERLING HEIGHTS	MI		06/17/2015		3,933,944								266,792			
0901990	DURHAM	NC		03/24/2015		1,208,768								84,245			
0901991	BRONX	NY		04/30/2015		7,061,511								243,052			
0901992	OCOEE	FL		04/28/2015		4,030,939								133,060			
0901994	HILLSBORO	OR		04/30/2015		3,094,791								103,736			
0901995	BROOKFIELD	WI		04/13/2015		4,424,389								157,109			
0901996	BROOKFIELD	WI		04/10/2015		1,574,061								55,895			
0901997	WILMINGTON	CA		07/24/2015		12,626,104								271,201			
0901998	OMAHA	NE		05/15/2015		4,165,686								294,490			
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		3,156,076								166,412			
0902000	FULLERTON	CA		04/30/2015		6,189,582								207,472			
0902001	ALBUQUERQUE	NM		04/28/2015		5,200,570								366,824			
0902002	WEBSTER	TX		04/28/2015		3,999,187								356,913			
0902004	LAS VEGAS	NV		05/14/2015		2,281,797								199,905			
0902005	HOLDEN	MA		07/01/2015		8,876,384								286,820			
0902006	GRESHAM	OR		04/30/2015		4,559,340								110,370			
0902007	MENDOTA HEIGHTS	MN		06/11/2015		3,370,892								111,610			
0902008	SAN JOSE	CA		05/21/2015		1,559,142								107,041			
0902009	SAN JOSE	CA		05/28/2015		3,140,242								74,615			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902010	TUALATIN	OR		05/21/2015		3,862,746								131,696			
0902012	FARMERS BRANCH	TX		06/01/2015		2,551,749								175,730			
0902013	FULLERTON	CA		06/04/2015		2,245,843								53,395			
0902014	MIDLAND	TX		05/14/2015		14,628,701								314,625			
0902015	HUNTINGTON BEACH	CA		09/01/2015		6,750,157								161,312			
0902016	AUSTIN	TX		06/19/2015		1,506,323								129,933			
0902017	SAN JOSE	CA		07/06/2015		6,436,064								438,122			
0902018	OCONOMOWOC	WI		08/27/2015		15,577,741								433,577			
0902019	ORANGE	CA		06/18/2015		1,716,533								59,282			
0902020	SALEM	OR		06/16/2015		1,733,952								171,097			
0902022	WARREN	MI		06/17/2015		2,301,042								198,981			
0902023	NEWPORT NEWS	VA		07/09/2015		1,299,873								28,374			
0902024	FLORENCE	KY		06/18/2015		2,177,907								73,793			
0902025	ANNAPOLIS	MD		07/01/2015		6,442,987								220,820			
0902027	COLLEYVILLE	TX		06/26/2015		3,191,576								106,902			
0902029	SAN ANTONIO	TX		06/24/2015		2,158,579								145,933			
0902030	AUBURN	WA		06/25/2015		1,255,118								108,264			
0902031	TACOMA	WA		06/25/2015		2,629,771								131,463			
0902034	LAWRENCEVILLE	GA		07/23/2015		3,073,343								133,525			
0902035	ST PAUL	MN		07/15/2015		3,939,569								273,532			
0902036	ST. LOUIS PARK	MN		06/18/2015		9,167,867								310,631			
0902037	MISSION VIEJO	CA		09/17/2015		5,651,955								185,935			
0902038	IRVINE	CA		06/30/2015		3,022,115								100,643			
0902039	CORPUS CHRISTI	TX		08/13/2015		1,691,886								112,388			
0902040	PORT ARANSAS	TX		08/13/2015		2,135,910								141,883			
0902041	SALEM	OR		07/30/2015		3,635,910								39,902			
0902042	SOUTH BEND	IN		08/12/2015		1,113,446								213,380			
0902043	OCOEE	FL		09/15/2015		1,018,846								84,132			
0902044	ORLANDO	FL		09/15/2015		1,601,044								132,208			
0902045	MECHANICSVILLE	VA		08/06/2015		8,526,245								280,932			
0902046	VISTA	CA		07/08/2015		5,222,404								123,070			
0902047	POMPANO BEACH	FL		08/14/2015		2,462,683								117,844			
0902048	PEARLAND	TX		08/04/2015		3,577,260								114,062			
0902050	ALBUQUERQUE	NM		08/13/2015		5,174,986								343,611			
0902051	GREENFIELD	WI		09/09/2015		8,281,139								42,832			
0902052	MIDDLETON	WI		08/13/2015		3,928,497								124,818			
0902053	ALPHARETTA	GA		01/05/2016		4,422,767								132,443			
0902054	NASHVILLE	TN		12/01/2015		2,450,846								79,007			
0902055	JACKSONVILLE	FL		10/07/2015		2,343,516								113,272			
0902056	JACKSONVILLE	FL		10/01/2015		3,358,400								163,515			
0902057	SAN JOSE	CA		11/03/2015		3,184,844								71,531			
0902058	ROCKVILLE	MD		12/14/2015		3,188,848								71,403			
0902060	CHARLOTTE	NC		10/15/2015		4,174,517								131,466			
0902061	STAFFORD	TX		09/29/2015		3,855,503								252,513			
0902062	FLOWOOD	MS		10/27/2015		2,311,682								109,868			
0902063	BELLEVUE	WA		10/26/2015		6,265,169								409,405			
0902064	EARTH CITY	MO		11/17/2015		2,984,778								94,410			
0902065	EXTON	PA		10/30/2015		4,588,069								147,780			
0902066	SERLING HEIGHTS	MI		01/14/2016		2,019,140								242,449			
0902067	WEST CHESTER	OH		01/11/2016		2,854,381								90,084			
0902068	AUSTIN	TX		12/10/2015		4,549,585								288,911			
0902069	WATAUGA	TX		11/19/2015		3,544,974								114,278			
0902070	SAN ANTONIO	TX		11/12/2015		1,995,057								126,793			
0902071	SHOREWOOD	MN		11/04/2015		5,264,374								167,110			
0902072	PORTLAND	OR		11/30/2015		1,933,083								60,781			
0902073	CHULA VISTA	CA		11/19/2015		2,686,456								35,143			
0902074	TUCSON	AZ		12/03/2015		5,642,368								175,305			
0902075	SOUTH JORDAN	UT		11/17/2015		2,905,904								90,065			
0902076	OAKLAND	CA		02/01/2016		10,594,080								329,575			
0902078	ST CLOUD	MN		01/29/2016		7,400,248								233,551			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902079	BOULDER	CO		12/31/2015		1,804,100								302,284			
0902080	GAINESVILLE	FL		12/30/2015		2,348,415								150,111			
0902081	GAINESVILLE	FL		12/30/2015		2,348,415								150,111			
0902082	ADDISON	TX		12/30/2015		2,819,256								179,971			
0902083	ELK RIVER	MN		01/19/2016		3,717,584								113,578			
0902084	JACKSON	MS		12/21/2015		1,912,007								89,821			
0902085	OWINGS MILLS	MD		01/29/2016		6,751,183								69,409			
0902086	ELLICOTT CITY	MD		01/29/2016		15,532,132								159,686			
0902088	SEATTLE	WA		01/27/2016		4,939,580								154,592			
0902089	LAKE ZURICH	IL		02/11/2016		4,887,018								35,222			
0902091	SURPRISE	AZ		03/01/2016		4,440,778								134,095			
0902093	KIRKWOOD	MO		02/16/2016		8,872,529								269,884			
0902096	BRIGHTON	CO		03/24/2016		598,635								83,870			
0902097	HAMBURG	NY		03/08/2016		450,543								63,123			
0902098	WESTMINSTER	CO		03/09/2016		2,207,973								308,996			
0902099	WILSONVILLE	OR		03/17/2016		2,753,874								59,606			
0902101	SAN DIEGO	CA		03/30/2016		19,276,097								440,906			
0902102	MILWAUKEE	WI		02/24/2016		6,976,593								325,017			
0902103	MILWAUKEE	WI		02/24/2016		4,517,219								210,442			
0902104	MADISON	WI		04/26/2016		5,140,679								161,696			
0902105	CANON CITY	CO		04/27/2016		2,950,983								135,233			
0902106	ALBANY	NY		05/13/2016		8,079,957								254,020			
0902107	CORPUS CHRISTI	TX		05/02/2016		3,652,358								46,462			
0902108	PORTLAND	OR		05/02/2016		2,612,361								159,370			
0902109	KINGSTON BOROUGH	PA		05/02/2016		3,652,358								111,802			
0902111	DALLAS	TX		05/06/2016		9,611,769								595,532			
0902112	ST. LOUIS	MO		05/24/2016		4,811,986								295,958			
0902113	VANCOUVER	WA		06/01/2016		6,008,110								185,037			
0902114	CHARLOTTE	NC		06/09/2016		1,830,853								55,698			
0902115	NORCO	CA		07/01/2016		3,792,623								116,087			
0902116	EARTH CITY	MO		06/28/2016		9,808,281								302,058			
0902117	TUCSON	AZ		05/19/2016		1,425,344								108,623			
0902118	FLORA	MS		06/13/2016		1,565,539								177,592			
0902119	DEERFIELD	IL		07/12/2016		2,683,581								81,668			
0902120	KENNESAW	GA		10/07/2016		3,970,480								117,254			
0902121	KENNESAW	GA		06/22/2016		8,347,768								524,069			
0902122	ROSWELL	GA		06/23/2016		3,676,502								227,791			
0902123	CONYERS	GA		06/23/2016		2,707,315								167,742			
0902124	SMYRNA	GA		06/23/2016		3,847,744								241,687			
0902125	SMYRNA	GA		06/15/2016		4,953,568								334,895			
0902126	NORCROSS	GA		06/23/2016		2,907,560								180,149			
0902127	CARTERSVILLE	GA		06/15/2016		3,553,881								222,828			
0902128	MARIETTA	GA		06/17/2016		3,094,133								195,533			
0902129	CONYERS	GA		07/07/2016		2,274,188								139,703			
0902130	PANAMA CITY	FL		06/17/2016		4,255,407								266,997			
0902131	CHARLOTTE	NC		06/27/2016		4,435,047								270,069			
0902132	BIRMINGHAM	AL		06/13/2016		5,354,292								163,888			
0902133	HERNANDO	MS		06/30/2016		12,094,833								390,816			
0902134	EAGAN	MN		07/01/2016		1,155,596								87,443			
0902135	TUCSON	AZ		08/08/2016		2,696,181								80,082			
0902136	NEWINGTON	VA		11/01/2016		15,385,058								443,091			
0902137	EDINA	MN		08/09/2016		3,781,750								146,072			
0902138	ALPHARETTA	GA		08/10/2016		3,572,955								216,231			
0902139	CORONA	CA		08/02/2016		5,259,271								167,018			
0902140	AUSTIN	TX		08/19/2016		1,255,331								37,983			
0902141	MENTOR	OH		08/22/2016		2,241,662								67,827			
0902142	ARLINGTON	VA		09/01/2016		1,069,139								30,770			
0902143	LAS VEGAS	NV		09/01/2016		2,828,833								84,544			
0902145	WARREN	MI		09/22/2016		2,063,205								90,578			
0902146	BLACKLICK	OH		10/03/2016		900,387								27,090			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		3,038,807								91,429			
0902148	HARRISBURG	PA		09/30/2016		1,842,004								41,840			
0902149	YORBA LINDA	CA		10/31/2016		1,795,381								55,366			
0902150	JACKSONVILLE	FL		10/25/2016		8,602,780								513,892			
0902151	CHESAPEAKE	VA		11/07/2016		2,092,504								64,147			
0902152	BROWNSVILLE	TX		10/19/2016		6,868,869								414,596			
0902153	RACINE	WI		09/15/2016		3,097,150								187,283			
0902154	CHARLOTTE	NC		10/05/2016		1,930,553								59,569			
0902155	COLORADO SPRINGS	CO		11/09/2016		3,071,242								91,277			
0902156	OREM	UT		10/11/2016		4,051,743								121,906			
0902157	GIG HARBOR	WA		11/22/2016		6,041,277								119,681			
0902158	PANAMA CITY	FL		11/01/2016		3,700,917								40,318			
0902159	SNELLVILLE	GA		11/29/2016		2,244,182								70,426			
0902160	LITTLETON	CO		12/01/2016		12,461,857								284,723			
0902161	SAN ANTONIO	TX		12/08/2016		16,215,586								500,461			
0902162	HOUSTON	TX		12/06/2016		1,092,680								114,868			
0902163	GLEN BURNIE	MD		11/29/2016		6,758,798								202,065			
0902164	SPOKANE VALLEY	WA		12/01/2016		1,982,929								60,041			
0902165	OAKWOOD VILLAGE	OH		12/21/2016		2,806,784								82,942			
0902166	INDEPENDENCE	OH		12/21/2016		1,675,017								49,498			
0902167	SUGAR LAND	TX		01/18/2017		2,911,834								131,104			
0902168	SAN ANTONIO	TX		12/19/2016		2,354,077								69,565			
0902169	CRESTVIEW	FL		03/02/2017		6,185,101								269,281			
0902170	EDEN PRAIRIE	MN		12/01/2016		3,605,326								109,166			
0902171	SAN DIEGO	CA		02/15/2017		3,705,777								45,251			
0902172	MIDVALE	UT		04/06/2017		7,241,635								203,601			
0902173	SAN DIEGO	CA		04/11/2017		5,638,390								235,438			
0902174	CYPRESS	CA		01/31/2017		10,278,808								208,744			
0902175	CUMMING	GA		02/01/2017		2,914,324								169,027			
0902176	SAVANNAH	GA		02/01/2017		3,913,521								226,979			
0902177	SAVANNAH	GA		02/01/2017		5,412,316								313,908			
0902178	NORCROSS	GA		02/01/2017		1,523,775								88,377			
0902179	CULVER CITY	CA		02/23/2017		1,395,739								38,554			
0902180	WILMINGTON	DE		02/09/2017		3,765,242								52,424			
0902181	COCOA	FL		01/27/2017		1,541,805								290,472			
0902182	LAS VEGAS	NV		01/18/2017		8,895,855								378,385			
0902183	NOTTINGHAM	MD		02/23/2017		5,916,055								155,737			
0902184	NEWPORT NEWS	VA		03/13/2017		8,436,536								352,535			
0902186	ROCHESTER	NY		03/07/2017		3,536,822								141,808			
0902187	COLUMBUS	OH		01/25/2017		2,742,398								49,874			
0902189	WESTMINSTER	CA		03/23/2017		4,142,346								122,521			
0902190	GAHANNA	OH		02/28/2017		5,082,160								140,927			
0902191	MORAGA	CA		04/13/2017		3,678,183								100,115			
0902192	MANKATO	MN		03/30/2017		4,959,811								134,269			
0902194	CINCINNATI	OH		03/31/2017		3,764,360								102,306			
0902195	SOUTH JORDAN	UT		05/01/2017		11,083,134								314,021			
0902196	SOUTH JORDAN	UT		05/01/2017		14,746,980								417,829			
0902197	PALANTINE	IL		05/04/2017		1,938,158								51,559			
0902198	CINCINNATI	OH		04/03/2017		2,381,328								64,901			
0902199	TUCSON	AZ		05/04/2017		4,083,438								164,296			
0902201	BASKING RIDGE	NJ		05/11/2017		2,391,703								97,700			
0902202	TUCSON	AZ		06/22/2017		5,406,343								141,590			
0902203	CENTENNIAL	CO		05/30/2017		3,370,895								79,093			
0902204	DURHAM	OR		06/14/2017		3,990,653								164,723			
0902205	MILWAUKEE	WI		04/28/2017		8,899,929								494,450			
0902206	MINNETONKA	MN		06/13/2017		11,984,802								432,073			
0902207	CHARLESTON	SC		06/01/2017		4,585,937								186,802			
0902208	DALLAS	TX		07/12/2017		2,749,666								66,157			
0902209	SCOTTSDALE	AZ		05/16/2017		15,646,364								428,960			
0902210	LINCOLN	NE		06/28/2017		4,791,193								76,965			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
0902211	LINCOLN	NE		06/28/2017		2,579,873								41,442			
0902212	LINCOLN	NE		06/28/2017		6,910,374								111,007			
0902214	MILWAUKEE	WI		05/25/2017		5,862,018								295,563			
0902215	SPOKANE VALLEY	WA		07/31/2017		8,293,713								200,127			
0902216	FAYETTEVILLE	NC		07/11/2017		9,926,681								276,993			
0902217	SPRINGFIELD	OR		08/01/2017		4,315,239								118,905			
0902218	HAWAIIAN GARDENS	CA		06/29/2017		10,607,805								207,842			
0902219	OMAHA	NE		07/27/2017		4,524,515								52,960			
0902220	ORLANDO	FL		08/08/2017		13,611,485								539,738			
0902221	ST. LOUIS	MO		06/22/2017		2,824,205								130,464			
0902222	MESA	AZ		08/10/2017		5,092,317								138,065			
0902223	LIVERPOOL	NY		08/18/2017		3,780,259								74,207			
0902224	LOS ANGELES	CA		09/07/2017		7,875,533								216,165			
0902225	VANCOUVER	WA		08/24/2017		4,071,541								82,753			
0902226	LAKEWOOD	CO		07/25/2017		1,614,950								44,616			
0902227	COSTA MESA	CA		10/04/2017		1,790,813								73,936			
0902228	SEATTLE	WA		11/14/2017		2,788,663								76,760			
0902229	PASADENA	CA		08/30/2017		2,383,952								75,865			
0902230	MESQUITE	TX		09/21/2017		8,399,191								345,238			
0902231	NOTTINGHAM	MD		10/02/2017		16,067,680								295,558			
0902232	WEST DES MOINES	IA		09/28/2017		17,986,525								436,905			
0902233	WILSONVILLE	OR		09/20/2017		2,220,059								44,860			
0902234	ALEXANDRIA	VA		10/02/2017		3,226,040								132,097			
0902235	HALFMOON	NY		09/01/2017		20,173,919								388,039			
0902236	BOISE	ID		10/31/2017		2,271,926								45,273			
0902237	ONTARIO	CA		10/05/2017		2,138,605								57,377			
0902238	FORT WORTH	TX		10/17/2017		2,294,912								90,773			
0902239	VERNON	CA		11/02/2017		2,830,013								151,829			
0902240	LONG BEACH	CA		11/02/2017		4,368,382								229,581			
0902241	WOODLAND HILLS	CA		09/27/2017		3,778,314								76,425			
0902242	ALPHARETTA	GA		10/24/2017		7,597,234								414,691			
0902243	ALPHARETTA	GA		10/24/2017		3,229,366								176,273			
0902244	MARIETTA	GA		10/19/2017		5,781,941								157,186			
0902245	WESTLAKE VILLAGE	CA		10/30/2017		11,315,546								230,329			
0902246	ALPHARETTA	GA		10/31/2017		3,663,141								153,818			
0902247	JACKSONVILLE BEACH	FL		11/28/2017		3,114,006								85,716			
0902248	SAN ANTONIO	TX		10/30/2017		3,485,357								94,005			
0902249	CHARLOTTE	NC		10/12/2017		2,711,173								75,565			
0902250	CHATSWORTH	CA		10/25/2017		3,742,619								77,260			
0902255	JACKSONVILLE BEACH	FL		11/28/2017		3,346,395								92,112			
0902256	JACKSONVILLE	FL		11/28/2017		7,622,344								209,811			
0902257	SACRAMENTO	CA		11/30/2017		3,603,569								144,467			
0902258	PORTSMOUTH	VA		10/31/2017		4,418,105								118,063			
0902259	EVERETT	WA		12/27/2017		3,312,491								88,772			
0902260	ESCONDIDO	CA		01/30/2018		2,098,391								57,880			
0902261	GAINESVILLE	GA		01/30/2018		12,431,564								311,692			
0902262	MEMPHIS	TN		02/08/2018		4,874,053								139,870			
0902263	OREM	UT		03/29/2018		6,390,278								248,174			
0902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018		4,377,844								171,536			
0902265	COLLIERVILLE	TN		02/06/2018		9,372,271								248,736			
0902266	SYRACUSE	NY		02/22/2018		1,971,958								50,942			
0902268	MADISON	WI		01/17/2018		1,811,712								72,070			
0902269	SANTA ANA	CA		01/25/2018		22,734,160								445,519			
0902272	HUNTSVILLE	AL		03/06/2018		2,983,191								80,359			
0902273	FREDERICK	MD		05/16/2018		6,964,372								168,685			
0902274	BRADENTON	FL		04/05/2018		2,689,118								131,294			
0902275	RACINE	WI		02/22/2018		6,270,189								289,343			
0902276	FLOWOOD	MS		03/15/2018		1,441,426								54,657			
0902277	FLOWOOD	MS		03/15/2018		1,990,540								75,478			
0902278	HILLIARD	OH		04/12/2018		2,452,739								62,193			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902279	VIRGINIA BEACH	VA		03/28/2018		3,025,837								79,205			
0902280	LAS VEGAS	NV		03/27/2018		8,322,183								179,144			
0902281	Corona	CA		04/26/2018		2,868,405								55,095			
0902282	Hazelwood	MO		05/17/2018		8,801,351								215,659			
0902283	BROOK PARK	OH		05/03/2018		12,254,025								322,593			
0902284	MIDLAND	TX		05/10/2018		3,690,899								91,207			
0902285	JACKSONVILLE	FL		05/17/2018		2,768,926								100,870			
0902286	SALT LAKE CITY	UT		05/10/2018		2,595,227								45,696			
0902287	SALT LAKE CITY	UT		06/26/2018		4,718,636								81,885			
0902288	COLUMBIA	MD		04/30/2018		19,000,000								171,177			
0902289	NORTH OLMSTED	OH		05/09/2018		2,689,898								47,956			
0902290	NILES	OH		05/31/2018		3,220,142								121,413			
0902291	NILES	OH		06/07/2018		5,170,722								192,623			
0902292	MILWAUKEE	WI		04/19/2018		3,626,494								136,414			
0902293	CLINTON	MS		05/24/2018		3,463,460								59,689			
0902294	MOUNT PLEASANT	SC		04/30/2018		3,020,887								75,763			
0902295	WILLOWICK	OH		05/24/2018		3,553,406								63,801			
0902296	HOMEWOOD	AL		05/24/2018		3,068,025								45,377			
0902297	MILWAUKEE	WI		06/07/2018		14,854,456								287,338			
0902298	CORONA	CA		06/14/2018		2,399,267								45,084			
0902299	CLINTON	MS		07/02/2018		1,095,584								25,488			
0902300	SAN ANTONIO	TX		07/09/2018		12,347,637								303,442			
0902301	RENTON	WA		06/19/2018		2,399,828								44,859			
0902302	TUCSON	AZ		06/27/2018		7,874,220								133,279			
0902303	AMERICAN FORK	UT		07/05/2018		9,394,262								234,739			
0902304	TWINSBURG	OH		07/19/2018		2,964,217								109,384			
0902305	SIGNAL HILLS	CA		07/11/2018		4,337,628								75,570			
0902306	ALPHARETTA	GA		06/21/2018		1,994,346								47,801			
0902307	TWINSBURG	OH		07/23/2018		2,264,005								109,464			
0902308	ALBUQUERQUE	NM		07/18/2018		8,285,361								206,661			
0902309	ALBUQUERQUE	NM		07/18/2018		4,435,397								2,357,731			
0902310	MONTCLAIR	CA		06/15/2018		6,640,077								119,015			
0902311	FAYETTEVILLE	NC		06/28/2018		11,250,000								68,664			
0902312	LITTLETON	CO		06/28/2018		2,372,121								57,737			
0902313	MENLO PARK	CA		07/19/2018		2,560,019								64,857			
0902314	CORPUS CHRISTI	TX		07/26/2018		4,755,030								114,271			
0902315	RIDGELAND	MS		07/19/2018		2,604,006								114,091			
0902316	PITTSBURGH	PA		08/30/2018		2,491,266								88,143			
0902317	HENDERSON	NV		08/07/2018		2,304,113								46,361			
0902318	LOS GATOS	CA		08/08/2018		4,162,102								156,224			
0902319	LIVERPOOL	NY		08/30/2018		5,022,448								85,509			
0902320	LAS VEGAS	NV		08/30/2018		3,614,981								64,712			
0902321	SAN ANTONIO	TX		09/13/2018		21,900,593								1,043,799			
0902322	WESTMONT	IL		07/25/2018		6,488,929								117,347			
0902323	FORT WORTH	TX		10/01/2018		4,108,124								70,818			
0902324	TIMONIUM	MD		07/31/2018		2,372,855								59,046			
0902325	ROSEVILLE	MI		09/13/2018		1,380,550								34,525			
0902326	MILWAUKEE	WI		09/11/2018		9,331,653								152,972			
0902328	PORTLAND	OR		10/03/2018		6,721,029								143,922			
0902329	PEWAUKEE	WI		08/30/2018		7,122,661								180,748			
0902330	CHARLOTTE	NC		09/13/2018		2,219,683								39,889			
0902331	SANTA CLARITA	CA		10/17/2018		2,615,780								94,962			
0902332	COLLEGE STATION	TX		09/28/2018		3,942,320								66,379			
0902334	MURRAY	UT		10/09/2018		3,342,881								81,183			
0902335	MURRAY	UT		09/26/2018		3,813,201								93,129			
0902336	MILWAUKEE	WI		08/30/2018		8,751,506								215,626			
0902337	CHICAGO	IL		10/24/2018		4,878,496								114,853			
0902338	FREDERICK	MD		11/09/2018		14,326,592								348,839			
0902339	MCALLEN	TX		10/25/2018		13,537,462								238,555			
0902340	MILWAUKEE	WI		10/24/2018		6,682,268								164,149			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902342	TWINSBURG	OH		01/02/2019		6,819,299								163,893			
0902344	PORTLAND	OR		12/05/2018		2,544,345								59,275			
0902345	ST CLOUD	MN		12/20/2018		2,794,649								45,142			
0902346	CHARLOTTE	NC		12/20/2018		13,517,139								256,991			
0902347	MARIETTA	GA		01/09/2019		2,214,642								49,987			
0902348	MARIETTA	GA		02/07/2019		2,218,020								50,571			
0902350	TUKWILA	WA		02/28/2019		3,786,556								130,933			
0902351	ABINGDON	MD		12/14/2018		8,743,747								200,225			
0902352	HOUSTON	TX		12/17/2018		7,223,950								156,083			
0902353	MOORESTOWN	NJ		02/11/2019		8,496,525								201,688			
0902354	KENNESAW	GA		01/30/2019		4,182,575								97,722			
0902356	ALBUQUERQUE	NM		02/01/2019		2,542,444								91,696			
0902357	ALBUQUERQUE	NM		02/01/2019		4,425,735								159,619			
0902358	CEDAR PARK	TX		02/28/2019		2,409,215								55,891			
0902359	SOUTH SALT LAKE	UT		03/05/2019		4,064,634								67,855			
0902360	NEWPORT BEACH	CA		03/12/2019		15,096,749								259,043			
0902361	MIDDLETOWN	NJ		03/08/2019		21,433,166								364,428			
0902362	PASADENA	TX		02/27/2019		6,563,684								302,819			
0902363	DULUTH	GA		03/12/2019		8,144,026								196,126			
0902364	ST CLOUD	MN		03/07/2019		3,579,390								61,418			
0902366	COLUMBUS	OH		03/04/2019		4,236,439								104,260			
0902367	INDIANAPOLIS	IN		04/22/2019		2,752,342								65,891			
0902368	ADDISON	TX		05/01/2019		6,380,709								148,426			
0902369	HALFMOON	NY		05/06/2019		15,055,283								245,966			
0902370	GARDNER	KS		05/09/2019		3,110,101								55,221			
0902371	MOUNT PROSPECT	IL		04/17/2019		2,511,997								59,452			
0902372	KNOXVILLE	TN		05/24/2019		3,049,297								71,563			
0902373	LOS ANGELES	CA		05/29/2019		10,420,222								166,471			
0902376	OCEANSIDE	CA		07/01/2019		5,269,162								78,266			
0902377	BROOKLYN	NY		08/02/2019		15,573,863								360,381			
0902378	PHILADELPHIA	PA		07/15/2019		2,545,247								43,579			
0902379	RACINE	WI		06/13/2019		6,601,144								297,473			
0902380	STERLING	VA		07/18/2019		20,300,000								141,430			
0902381	CHICAGO	IL		08/14/2019		6,079,309								102,072			
0902382	HOUSTON	TX		07/25/2019		3,025,843								58,970			
0902383	PORTLAND	OR		08/26/2019		9,035,018								307,792			
0902384	NASHVILLE	TN		08/02/2019		2,882,254								99,254			
0902385	TUKWILA	WA		07/24/2019		1,004,325								24,330			
0902387	PEACHTREE CORNERS	GA		08/29/2019		7,223,263								170,329			
0902388	HIGHLAND PARK	MI		10/03/2019		3,466,283								120,515			
0902389	BENSALEM	PA		09/04/2019		2,311,257								57,391			
0902390	MIDDLE RIVER	MD		08/28/2019		15,794,440								399,357			
0902391	BENSALEM	PA		09/18/2019		1,752,415								42,898			
0902392	BLAINE	MN		09/05/2019		1,947,128								47,664			
0902393	ALBUQUERQUE	NM		09/27/2019		5,409,061								97,839			
0902394	Creve Coeur	MO		09/05/2019		1,751,323								43,798			
0902395	MIDDLETON	WI		10/01/2019		3,232,820								60,435			
0902396	FORT WORTH	TX		10/29/2019		2,293,099								103,150			
0902397	JACKSONVILLE	FL		10/11/2019		10,215,582								234,812			
0902398	COVINGTON	WA		09/12/2019		11,760,730								215,568			
0902399	ARDEN HILLS	MN		09/26/2019		4,108,841								81,325			
0902400	STERLING HEIGHTS	MI		10/08/2019		6,480,458								119,860			
0902401	SACRAMENTO	CA		10/15/2019		13,920,504								268,903			
0902402	ELMA	NY		10/03/2019		3,522,654								123,035			
0902403	WALDORF	MD		09/25/2019		4,463,087								105,611			
0902405	PHILADELPHIA	PA		10/16/2019		3,285,274								62,347			
0902406	NORTHGLENN	CO		10/10/2019		7,064,733								130,528			
0902409	SAN DIEGO	CA		11/14/2019		4,200,000								71,611			
0902410	ALBUQUERQUE	NM		11/13/2019		2,659,161								94,802			
0902411	CHARLESTON	SC		11/05/2019		1,497,800								26,147			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902412	SAN ANTONIO	TX		11/14/2019		6,466,788								347,752			
0902413	DOWNINGTON	PA		09/30/2019		3,883,480								104,178			
0902414	COLORADO SPRINGS	CO		02/20/2020		2,211,344								53,830			
0902415	LANSDALE	PA		09/30/2019		1,456,305								39,067			
0902416	DENVER	CO		10/31/2019		16,662,289								324,720			
0902417	INDIO	CA		11/21/2019		8,824,717								181,977			
0902419	HOMEWOOD	AL		11/07/2019		6,661,100								144,271			
0902420	LEAGUE CITY	TX		12/06/2019		2,054,633								51,447			
0902421	BROOKLYN	NY		11/26/2019		2,033,383								69,800			
0902422	ONTARIO	CA		12/12/2019		1,768,542								35,497			
0902423	PLEASANTON	CA		12/12/2019		3,442,399								65,301			
0902424	SAN ANTONIO	TX		01/15/2020		4,604,104								243,848			
0902425	COLUMBUS	OH		12/10/2019		1,671,498								32,276			
0902426	SPOKANE	WA		12/11/2019		1,848,188								36,006			
0902428	ATLANTA	GA		12/20/2019		4,916,172								94,931			
0902429	STILLWATER	NY		12/24/2019		25,107,069								447,155			
0902430	CHICAGO	IL		12/19/2019		1,686,184								43,929			
0902431	LAKEWOOD	NJ		12/19/2019		4,919,234								91,661			
0902432	LAS VEGAS	NV		12/18/2019		1,368,961								35,165			
0902433	CHICAGO	IL		12/13/2019		4,909,526								94,402			
0902434	LEXINGTON	KY		02/06/2020		6,697,083								127,607			
0902435	FOUNTAIN VALLEY	CA		11/19/2019		12,200,000								224,331			
0902436	ASHBURN	VA		12/30/2019		3,444,516								63,038			
0902437	CHULA VISTA	CA		01/09/2020		2,217,490								40,397			
0902438	GARLAND	TX		01/23/2020		11,762,850								418,824			
0902439	DOUGLASSVILLE	PA		12/24/2019		5,819,325								205,103			
0902441	LEXINGTON	KY		02/06/2020		7,263,381								138,397			
0902442	SAN JUAN CAPISTRANO	CA		12/23/2019		5,603,549								109,166			
0902443	HUNTINGTON BEACH	CA		12/23/2019		3,145,852								61,286			
0902444	RANCHO DOMINGUEZ	CA		12/23/2019		2,949,236								57,456			
0902446	BLOOMINGTON	IN		01/30/2020		19,846,271								364,829			
0902447	LA HABRA	CA		01/30/2020		13,880,648								271,619			
0902449	CHARLOTTE	NC		12/20/2019		6,749,887								170,150			
0902450	RIVERSIDE	CA		01/29/2020		1,567,709								40,067			
0902451	WHITTIER	CA		01/30/2020		9,347,213								189,229			
0902452	TAMPA	FL		01/29/2020		4,825,154								100,368			
0902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020		6,002,479								120,599			
0902454	NEW ALBANY	IN		01/21/2020		13,505,508								259,635			
0902455	MEMPHIS	TN		01/29/2020		1,664,553								40,333			
0902456	LAKEWOOD	CO		02/05/2020		2,778,615								50,719			
0902457	AURORA	CO		02/14/2020		2,947,338								73,210			
0902458	SACRAMENTO	CA		01/27/2020		3,447,998								64,534			
0902459	NEW BERLIN	WI		02/13/2020		9,317,196								252,325			
0902460	MIDDLETON	WI		02/13/2020		6,376,768								170,293			
0902461	AUBURN	WA		02/04/2020		1,963,477								50,618			
0902462	KING OF PRUSSIA	PA		03/12/2020		1,933,470								103,172			
0902463	ROWLETT	TX		02/13/2020		1,965,373								48,190			
0902464	PLAINVILLE	MA		04/08/2020		13,732,437								260,577			
0902465	West Des Moines	IA		02/26/2020		3,305,269								62,212			
0902466	WIXOM	MI		02/26/2020		4,236,670								226,027			
0902467	VISTA	CA		03/23/2020		4,302,475								151,192			
0902469	DARIEN	CT		03/19/2020		1,181,019								29,524			
0902470	WINTER GARDEN	FL		03/18/2020		4,449,882								155,638			
0902471	WILLOW GROVE	PA		03/30/2020		4,534,012								102,528			
0902472	GRIMES	IA		04/09/2020		17,462,910								445,105			
0902473	ROCKLIN	CA		04/09/2020		3,959,890								71,734			
0902474	LOUISVILLE	KY		04/07/2020		3,633,682								161,993			
0902475	TUALATIN	OR		02/26/2020		4,219,314								111,022			
0902476	LAKE OSWEGO	OR		02/27/2020		2,354,966								61,966			
0902477	AUBURN	WA		02/26/2020		1,962,471								51,638			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902479	CENTENNIAL	CO		04/01/2020		2,952,691								73,603			
0902482	ST PETERSBURG	FL		05/12/2020		5,250,452								101,807			
0902483	FOSTER CITY	CA		05/05/2020		7,903,514								199,239			
0902485	STERLING HEIGHTS	MI		04/30/2020		3,678,545								127,164			
0902486	EL PASO	TX		05/12/2020		2,335,932								132,316			
0902490	PROVO	UT		07/14/2020		6,460,545								121,906			
0902491	SAN CLEMENTE	CA		05/28/2020		2,080,821								39,621			
0902492	PLANTATION	FL		08/06/2020		1,512,345								51,872			
0902494	CENTENNIAL	CO		05/20/2020		2,377,875								45,684			
0902498	HOMESTEAD	FL		05/21/2020		4,063,733								225,598			
0902499	MIAMI	FL		05/21/2020		4,303,001								238,868			
0902500	SANTA FE	NM		06/02/2020		2,147,116								130,639			
0902501	ST LOUIS PARK	MN		06/10/2020		2,232,522								43,465			
0902502	MELBOURNE	FL		03/19/2020		9,781,237								340,241			
0902503	LOGAN TOWNSHIP	NJ		10/19/2020		1,247,533								29,554			
0902504	LOGAN TOWNSHIP	NJ		10/22/2020		2,644,771								62,654			
0902505	SHELBY TOWNSHIP	MI		10/08/2020		2,995,279								56,278			
0902506	LATHAM	NY		11/12/2020		5,300,000								269,169			
0902507	SCOTTSDALE	AZ		11/12/2020		3,950,655								76,736			
0902508	SCOTTSDALE	AZ		11/17/2020		2,300,000								47,059			
0902509	SCOTTSDALE	AZ		11/17/2020		2,000,000								40,921			
0902510	BELLEVUE	WA		11/05/2020		1,000,000								52,201			
0902511	MEMPHIS	TN		12/01/2020		3,450,000								127,852			
0902512	CHICAGO	IL		12/17/2020		2,300,000								37,402			
0902513	LEXINGTON	KY		12/14/2020		3,400,000								77,982			
0902514	ROCKVILLE	MD		12/15/2020		6,000,000								109,967			
0902515	MIDDLETON	WI		12/16/2020		5,000,000								92,920			
0902516	REDMOND	WA		12/17/2020		4,900,000								91,333			
0902517	BEDFORD	OH		12/22/2020		4,500,000								107,005			
0902518	SUMNER	WA		01/25/2021										76,670			
0902519	MOBILE	AL		03/30/2021										128,390			
0902521	ORANGE	CA		01/12/2021										33,620			
0902522	MILWAUKEE	WI		12/10/2020		5,500,000								179,831			
0902524	BOULDER	CO		02/04/2021										50,960			
0902526	HOMEWOOD	AL		01/29/2021										28,318			
0902527	SOUTHAVEN	MS		01/29/2021										181,884			
0902528	SILVER SPRING	MD		03/01/2021										52,958			
0902529	SANTA FE SPRINGS	CA		01/08/2021										52,386			
0902530	WARREN	MI		03/10/2021										135,271			
0902531	VAN NUYS	CA		02/12/2021										147,703			
0902532	CORONA	CA		03/23/2021										119,214			
0902533	GERMANTOWN	WI		02/25/2021										117,680			
0902534	SALINA	NY		04/30/2021										52,378			
0902535	SALINA	NY		04/30/2021										75,658			
0902536	SALINA	NY		04/30/2021										30,845			
0902537	OMAHA	NE		04/30/2021										90,566			
0902538	VISTA	CA		06/07/2021										21,545			
0902540	LIVINGSTON	NJ		06/09/2021										73,159			
0902541	SAN DIEGO	CA		06/02/2021										38,766			
0902543	HOMEWOOD	AL		07/26/2021										36,304			
0902544	DALLAS	TX		09/08/2021										10,598			
0902545	TUSTIN	CA		09/01/2021										33,491			
0902547	GLEN BURNIE	MD		09/23/2021										67,015			
0902548	MILWAUKEE	WI		08/30/2021										47,221			
0AG1004	MILBANK	SD		01/11/2019		3,344,248								46,123			
0AG1007	JEFFERSON	OR		04/26/2019		3,434,306								89,222			
0AG1008	TURNER	OR		04/26/2019		3,381,292								2,170,167			
0AG1009	FRESNO	CA		02/10/2020		34,667,041								666,625			
0AG1012	DORR	MI		02/26/2020		9,141,501								190,602			
0AG1013	ST JOHN	KS		12/30/2019		10,644,396								175,560			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0AG1014	WINNEMUCCA	NV		04/17/2020		30,194,142								542,418			
0AG1016	BROCKTON	MT		04/13/2020		1,101,823								24,702			
0AG1017	PRESTON	ID		06/09/2020		8,720,630								143,597			
0AG1018	LOS BANOS	CA		05/06/2020		25,000,000								876,648			
0AG1019	ROCHESTER	IN		06/30/2020		8,436,484								158,719			
0AG1020	METTLER	CA		07/21/2020		3,300,000								2,144,290			
0AG1021	METTLER	CA		07/21/2020		4,050,000								139,066			
0AG1022	BAKERSFIELD	CA		07/21/2020		288,000								9,889			
0AG1023	BAKERSFIELD	CA		07/21/2020		1,812,000								62,219			
0AG1026	HARTLEY	TX		09/14/2020		2,300,000								34,430			
0AG1027	PIPESTONE	MN		10/14/2020		843,493								40,139			
0AG1028	PIPESTONE	MN		10/14/2020		793,992								12,736			
0AG1029	JACKSONVILLE	IL		09/03/2020		475,000								7,344			
0AG1032	FULTON	IN		09/16/2020		248,916								4,447			
0AG1033	CARROLL	NE		12/01/2020		2,000,000								44,259			
0AG1034	WAPATO	WA		12/17/2020		8,000,000								127,496			
0AG1035	WAPATO	WA		12/17/2020		5,000,000								221,147			
0AG1036	BUHL	ID		02/03/2021										34,086			
0AG1037	SACO	MT		12/23/2020		1,272,000								10,221			
0AG1038	SACO	MT		12/23/2020		1,126,500								9,053			
0AG1039	SACO	MT		12/23/2020		998,250								8,021			
0AG1040	SACO	MT		12/23/2020		263,000								2,113			
0AG1044	ROSE	NE		05/13/2021										45,289			
0AG1049	HEREFORD	TX		09/02/2021										111,256			
0AG1054	HAZELTON	ID		08/12/2021										91,765			
0AG1055	EDEN	ID		08/12/2021										152,921			
0AG1057	HEREFORD	TX		09/02/2021										3,003,903			
987JCR9	HOLYOKE	MA		02/08/2011		29,814,210								165,824			
990BLCK	FAIRBURN	GA		11/07/2018		5,303,511								1,101,286			
990CAR1	AVONDALE	OH		07/11/2019		26,588,250								890,820			
990CON1	CINCINNATTI	OH		03/02/2018		10,093,702								104,591			
990ELJ1	LA JOLLA	CA		08/09/2018		9,596,647								414,473			
990GOR1	CLEARWATER	TX		06/29/2018		8,352,648								40,578			
990GOR2	CHARLOTTE	FL		07/09/2018		13,890,620								6,562			
990H&R1	VARIOUS	FL		06/07/2018		42,912,621								263,602			
990HAR1	ST. HELENA	CA		06/05/2019		4,861,779								97,900			
990HOW1	SAN FRANCISCO	CA		07/09/2019		9,433,314								6,074,087			
990HPA1	VARIOUS	CA		07/25/2018		4,414,215								314,594			
990HPA2	ORLANDO	FL		05/16/2019		4,769,357								274,744			
990NMA1	CHICAGO	IL		10/26/2017		4,956,521								78,676			
990RPK1	BROOKLYN	NY		07/18/2018		6,511,235								1,887,003			
990WEN1	ROCHESTER	NY		11/07/2017		4,682,458								207,768			
V029781	TUCSON	AZ		10/17/2018		9,527,740								1,759,427			
VC29790	TAMPA	FL		02/28/2019		7,799,660								271,249			
VC29904	CHARLESTON	SC		01/02/2020		11,425,588								415,314			
VC29921	ORLANDO	FL		01/16/2020		6,606,169								171,273			
VC29946	ORLANDO	FL		01/16/2020		1,365,792								35,410			
VC29947	ORLANDO	FL		01/16/2020		678,053								17,579			
VC29948	ORLANDO	FL		01/16/2020		2,515,252								65,211			
VC29949	ORLANDO	FL		01/16/2020		1,004,164								26,034			
VC29950	ORLANDO	FL		01/16/2020		1,456,199								37,754			
VC29951	ORLANDO	FL		01/16/2020		2,579,829								66,885			
VC29952	ORLANDO	FL		01/16/2020		907,299								23,523			
0299999. Mortgages with partial repayments						3,406,365,740		(313,498)		940	(312,558)		15,570,442	150,639,381			
P2009022048	ORLANDO	FL		08/17/2021	12/14/2021	23,672		(1,340)			(1,340)		22,332	22,332			
0399999. Mortgages disposed						23,672		(1,340)			(1,340)		22,332	22,332			
0599999 - Totals						4,164,425,080		(492,968)		19,267	(473,701)		768,310,618	902,410,532		(960,456)	(960,456)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BMSOVO-YD-1	ASPSUMMA1LLC SUBTERMLOAN 0.000% 03/15/23		CHICAGO	IL	Tax Free Exchange		11/17/2021		4,931,895	4,931,895	4,931,895						453,924		0.000
BMSOVO-YG-4	ASPSUMMA2LLC SUBTERMLOAN 0.000% 03/15/23		CHICAGO	IL	Tax Free Exchange		11/17/2021		4,508,753	4,508,753	4,508,753						423,331		0.000
BMSOVO-YK-5	ASPSUMMA3LLC SUBTERMLOAN 0.000% 03/15/23		CHICAGO	IL	Tax Free Exchange		11/17/2021		5,227,114	5,227,114	5,227,114						409,124		0.000
BMSOVO-YY-5	ASPSUMMA4LLC SUBTERMLOAN 0.000% 03/15/23		CHICAGO	IL	Tax Free Exchange		11/17/2021		4,082,889	4,082,889	4,082,889						317,557		0.000
BMSOVO-Z6-5	ASPSUMMA5LLC SUBTERMLOAN 0.000% 03/15/23		CHICAGO	IL	Tax Free Exchange		11/17/2021		1,032,502	1,032,502	1,032,502						9,944		0.000
BMSOVO-ZB-4	ASPSUMMA6LLC SUBTERMLOAN 0.000% 03/15/23		CHICAGO	IL	Tax Free Exchange		11/17/2021		1,101,473	1,101,473	1,101,473						18,507		0.000
BMSOVO-ZF-5	ASPSUMMA7LLC SUBTERMLOAN 0.000% 03/15/23		CHICAGO	IL	Tax Free Exchange		11/17/2021		1,070,223	1,070,223	1,070,223						18,507		0.000
BMSOVO-ZL-2	ASPSUMMA8LLC SUBTERMLOAN 0.000% 03/15/23		CHICAGO	IL	Tax Free Exchange		11/17/2021		1,029,223	1,029,223	1,029,223						18,507		0.000
00MOG#-AA-1	Blue Ocean Income Fund II LP Blue Ocean Income Fund II LP Unaffiliated		DOVER	DE	Blue Ocean GP LLC		09/22/2020		582,437	655,366	655,366	72,929						791,928	1.250
000000-00-0	CAPITAL ALIGNMENT PARTNERS III		DOVER	DE			10/31/2021		11,920,055	12,210,742	12,210,742	415,296					3,558,871	6,944,311	13.330
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		WASHINGTON	DC			10/31/2021		1,997,855	2,887,800	2,887,800	588,672					1,032,793	4,715,578	1.810
000000-00-0	CCSD II, LP		DOVER	DE			10/31/2021		2,007,145	1,497,257	1,497,257	(803,505)					607,718	3,950,000	16.670
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DOVER	DE			10/31/2021		714,062	130,902	130,902	(1,118,468)					245,181	625,000	12.500
000000-00-0	ISQ Global Infrastructure Cred ISQ GICF (Onshore) Feeder L.P.		DOVER	DE	ISQ Global Infrastructure Credit Fund (O		11/10/2021		21,088,853	21,088,853	21,088,853								0.000
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC		NEW YORK	NY			10/31/2021		5,782,591	7,166,615	7,166,615	922,410						2,581,752	3.310
63046#-AC-1	NAPIER PARK AIRCRAFT ROLLOVER LEASING		NEW YORK	NY			10/31/2021		6,736,883	6,717,261	6,717,261	247,839					220,917	3,108,053	3.140
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC		NEW YORK	NY			10/31/2021		19,422,343	15,888,367	15,888,367	91,144						126,705	10.850
63046#-RC-3	NAPIER PARK RAILCAR Investments III LLC		NEW YORK	NY			10/31/2021		17,639,052	19,316,559	19,316,559	4,433,279						2,364,348	40.000
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NEW YORK	NY			10/31/2021		17,893,485	23,634,192	23,634,192	3,643,558					178,401	2,503,761	5.400
466993-50-8	PEG SECONDARY PRIVATE EQUITY		DOVER	DE			10/31/2021		2,341,759	2,428,946	2,428,946	447,904					213,047	6,706,049	1.230
000000-00-0	Pretium CV Holdings, LP		DOVER	DE	Pretium CV Holdings GP, LLC		10/31/2021		19,732,776	61,015,568	61,015,568	41,282,792					3,381,786		13.440
000000-00-0	Pretium Holdings, LP		DOVER	DE	Pretium Holdings GP, LLC		10/31/2021		68,264,191	67,377,628	67,377,628	(886,563)							13.440
000000-00-0	Pretium Resi Credit Fund II		DOVER	DE	Pretium Holdings GP, LLC		10/31/2021		68,312,915	70,361,034	70,361,034	2,048,119						69,149,647	100.000
000000-00-0	Pretium Residential Opportunit		DOVER	DE	Pretium Residential Opportunities Fund I		10/27/2021		25,000,000	25,000,000	25,000,000								50.000
001678-41-1	ROCKBRIDGE FUND VII LP		DOVER	DE			10/31/2021		4,834,081	4,868,388	4,868,388	1,972,185						4,641,895	2.400
1999999. Joint Venture Interests - Common Stock - Unaffiliated									317,254,553	365,229,549	365,229,549	53,357,591					11,108,115	108,209,027	XXX
000000-00-0	Pretium Single-Family Rntl I LP		DOVER	DE	Pretium REO II, LLC		10/31/2021		36,740,000	38,019,699	38,019,699	1,279,699						263,260,000	100.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									36,740,000	38,019,699	38,019,699	1,279,699						263,260,000	XXX
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP	0	WILMINGTON	DE			05/02/2017		3,830,802	3,567,437	3,567,437	(3,199,714)					4,561,083		0.000
537784-5*-1	A-A Mortgage Opportunities, LP	0	WILMINGTON	DE			12/30/2015		3,957,352	4,830,300	4,830,300	(16,198,222)					47,954,866		0.000
BANOVS-N4-3	A-A SPN-5 (USREIII-AELIMD), LP	0	WILMINGTON	DE			11/24/2020		2,139,300	2,189,388	2,189,388	179,742					101,764		0.000
1BAODS-4G-7	APOLLO ASIA REAL ESTATE FUND	0	CAYMAN ISLAND	DE			09/23/2016			1	1	(845,315)					1,843,559		0.000
BANON8-DY-1	APOLLO HYBRID VALUE FUND AA DIRECT	0	WILMINGTON	DE			07/05/2018		14,923,060	20,250,317	20,250,317	4,145,517					475,000		0.000
BANON8-DC-9	APOLLO HYBRID VALUE FUND	0	WILMINGTON	DE			07/05/2018		57,663,174	59,285,463	59,285,463	1,622,289					12,326,144		0.000
1BANON-RP-0	APOLLO NATL RESOURCE PARTNERS	0	WILMINGTON	DE			02/10/2017		40,456,656	40,456,656	40,456,656						21,600,971		0.000
BANOKX-RF-5	APOLLO STRUCTURED RECOVERY FUN	0	WILMINGTON	DE			12/11/2017		10,860,022	10,860,022	10,860,022	1,561,313					3,461,546		0.000
BANOR5-QS-2	APOLLO STRUCTURED RECOVERY FUN	0	WILMINGTON	DE			12/12/2018		26,365,769	30,769,934	30,769,934	5,245,340					9,730,922		0.000
1BANOD-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST	0	WILMINGTON	DE			06/30/2016			1	1						95,642		0.000
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST	0	WILMINGTON	DE			08/21/2017		36,804,250	52,788,196	52,788,196	8,129,865							0.000
BAN11G-8U-9	ATHENE MOMENTUM INVESTOR AA Pencil Holdings, L.P.	0	WILMINGTON	DE			03/04/2021		13,408,827	13,706,045	13,706,045	297,218					7,125,681		0.000
BAN11U-4E-8	ATHENE MOMENTUM INVESTOR AA Tundra Investor L.P.	0	WILMINGTON	DE			12/29/2020		4,200,000	4,511,760	4,511,760	311,760					141,603		0.000
BAN11U-4D-0	ATHENE MOMENTUM INVESTOR AA Tundra Investor LP	0	WILMINGTON	DE			12/29/2020		1,260,000	1,353,528	1,353,528	93,528					42,481		0.000
BANOZF-88-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS	0	WILMINGTON	DE			06/30/2020		1,969,289	2,265,870	2,265,870	164,847					194,494		0.000
BANOJF-RS-8	ATHENE MOMENTUM INVESTOR	0	WILMINGTON	DE			09/28/2017		26,628,742	28,923,169	28,923,169	3,224,610					1,362,278		0.000
BANORL-F1-8	Apollo Principal Holdings IV A-A SPN-1 (MHC-AEL), LP	0	WILMINGTON	DE			11/19/2018		8,227,216	8,523,693	8,523,693	1,224,480							0.000
BANOYO-EL-3	Apollo Principal Holdings IV A-A SPN-7 (RRH-AELIMD), LP	0	WILMINGTON	DE			03/09/2020		4,227,869	4,734,972	4,734,972	1,500,456					18,360		0.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BANOXV-VH-6	Apollo Principal Holdings IV A-A SPN-8 (AIOFII-AELIFW), LP	0	WILMINGTON	DE			08/11/2020		920,029	741,487	741,487	(155,743)					80,846		0.000
BANONK-Z8-7	BISHOP SENIOR LIVING COINVEST	0	WILMINGTON	DE			06/04/2018		9,296,721	7,270,470	7,270,470	(239,425)							0.000
1BAN0B-1H-0	BLUEWATER INVESTMENT HOLDINGS	0	WILMINGTON	DE			11/21/2017		19,529,265	19,779,461	19,779,461	(3,635,611)					9,498,046		0.000
1BAN0E-V7-2	CASTLELAKE AVIATION III STABLE	0	WILMINGTON	DE			07/28/2017		11,774,090	11,915,512	11,915,512	(2,806,906)					3,004,130		0.000
G3435*-10-3	FINANCIAL CREDIT INVESTMENT Financial Credit Invest III LP	0	CAYMAN ISLAND				07/18/2017		18,819,264	21,708,956	21,708,956	(429,955)					2,073,933		0.000
G3435*-10-4	FINANCIAL CREDIT INVESTMENT Financial Credit Invest IV LP	0	CAYMAN ISLAND	DE			10/28/2021		928,131	739,967	739,967	(188,164)							0.000
1BAN0F-SH-L	HPS - MEZZANINE PARTNERS III L MEZZANINE PARTNERS III	0	WILMINGTON	DE			02/27/2017		7,850,419	8,256,092	8,256,092	108,151					1,388,426		0.000
BAN0KP-ET-6	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV	0	DOVER	DE			05/04/2018		1,586,133	1,786,278	1,786,278	70,339					408,036		0.000
1BAN0H-XT-A	LEVINE LEICHTMAN CAPITAL PARTN	0	WILMINGTON	DE			05/31/2017		14,359,132	16,334,729	16,334,729	1,830,917					709,259		0.000
BAN0SJ-WJ-4	NNN INVESTOR 3 LP NNN INVESTOR 3 LP	0	WILMINGTON	DE			01/17/2019		1,619,034	1,867,288	1,867,288	248,254					99,157		0.000
BAN0NL-H7-7	NNN INVESTOR I NNN INVESTOR I	0	CAYMAN ISLAND				06/07/2018		13,204,454	16,021,014	16,021,014	2,130,564					1,158,360		0.000
BAN0UA-CQ-6	NNN INVESTOR II NNN INVESTOR II	0	WILMINGTON	DE			07/11/2019		8,275,327	10,038,078	10,038,078	678,640					1,007,979		0.000
1BAN0J-GU-9	REDDING RIDGE HOLDINGS LP	0	CAYMAN ISLAND	DE			07/14/2017		26,651,450	32,111,417	32,111,417	8,225,601					2,064,307		0.000
BAN0KF-BP-9	Rockbridge C-III RECOVERY FUND III LP	0	WILMINGTON	DE			09/24/2018			1	1	(208,979)					2,250,765		0.000
BAN0KF-BW-4	Rockbridge ROCKBRIDGE HOSPITALITY FUND VI	0	DOVER	DE			10/13/2017		2,139,952	2,434,194	2,434,194	1,276,494							0.000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD LP	0	CAYMAN ISLAND	DE			04/20/2012		885,311	323,812	323,812	(257,450)							0.000
00163H-AD-7	ALM LOAN FUNDING ALM_12-7A 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/15/28	0	CAYMAN ISLAND	DE	No Broker	4.B	10/05/2016		12,654,033	2,186,074	2,186,074	(6,450,742)	7,022,735				5,316,290		0.000
BAN10P-Y7-2	A-A SPN-11 (HVFII), LP A-A SPN-11(HVFII-AELFW)	0	WILMINGTON	DE			03/01/2021		707,607	693,765	693,765	(13,842)							0.000
BAN10P-Y9-8	A-A SPN-11 (HVFII), LP A-A SPN-11(HVFII-AELMD)	0	WILMINGTON	DE			03/01/2021		2,122,821	2,081,296	2,081,296	(41,525)							0.000
BAN0SC-1C-8	A-A SPN-2 (ANRP III-AEL), LP A-A SPN-2(ANRP III-AEL)	0	WILMINGTON	DE			03/01/2021		2,576,988	3,986,510	3,986,510	1,409,522					307,127		0.000
2599999. Joint Venture Interests - Other - Unaffiliated									412,822,488	449,293,153	449,293,153	9,007,854	7,022,735				140,403,055		XXX
41020V-AA-9	JOHN HANCOCK LIFE INS CO MFCCN 7 3/8 02/15/24 7.375% 02/15/24		BOSTON	MA	JP MORGAN SECURITIES	1.F FE	10/05/2010		19,053,530	17,404,334	16,232,202		(412,236)				1,475,000		0.000
530790-AC-1	LIBERTY MUTUAL INSURANCE LIBMUT 7 7/8 10/15/26 7.875% 10/15/26		BOSTON	MA	MERRILL LYNCH	2.B FE	01/21/2011		11,608,190	13,570,840	11,261,935		(44,291)				866,250		0.000
575767-AQ-1	MASSACHUSETTSMUTUALLIFEINSU SUBCORPBND144A 3.375% 04/15/50		SPRINGFIELD	MA	Third Party Trades	1.D FE	11/17/2021		5,333,000	5,300,972	5,332,156		(844)						0.000
575767-AR-9	MASSACHUSETTSMUTUALLIFEINSU SENIORCORPBND144A 3.200% 12/01/61		SPRINGFIELD	MA	Third Party Trades	1.D FE	11/18/2021		49,608,500	49,562,667	49,608,971		471						0.000
628312-AA-8	MUTUAL OF OMAHA INS CO MUTOMA 6.8 06/15/36 6.800% 06/15/36		OMAHA	NE	No Broker	1.G FE	08/01/2009		13,717,465	19,374,390	13,907,115		30,890				1,173,680		0.000
628312-AB-6	MUTUAL OF OMAHA INS CO MUTOMA 6.95 10/15/40 6.950% 10/15/40		OMAHA	NE	JP MORGAN SECURITIES	1.G FE	10/12/2010		2,982,000	3,964,057	2,985,067		4,399				729,750		0.000
638671-AC-1	NATIONWIDE MUTUAL INSURA NATMUT 8 1/4 12/01/31 8.250% 12/01/31		COLUMBUS	OH	BANK OF AMERICA	1.G FE	07/08/2010		8,060,336	10,912,255	7,980,923		(19,274)				1,222,815		0.000
638671-AN-7	NATIONWIDE MUTUAL INSURA NATMUT 4.35 04/30/50 4.350% 04/30/50		COLUMBUS	OH	STIFEL NICOLAUS	1.G FE	03/23/2021		28,568,262	30,225,068	28,547,591		(24,817)				1,087,500		0.000
64952G-AT-5	NEW YORK LIFE INSURANCE BASIC 3.750% 05/15/50		NEW YORK	NY	Third Party Trades	1.C FE	10/12/2021		53,859,530	53,668,600	53,833,802		(25,728)				881,250		0.000
668138-AE-0	NORTHWESTERNMUTUALLIFEINSUR SUBCORPBND144A 3.450% 03/30/51		MILWAUKEE	WI	Third Party Trades	1.C FE	11/17/2021		10,330,015	10,192,941	10,328,360		(1,655)				163,875		0.000
694475-AA-2	PACIFIC LIFE INSURANCE C PACLIF 9 1/4 06/15/39 9.250% 06/15/39		NEWPORT BEACH	CA	No Broker	1.F FE	06/16/2009		5,997,120	10,295,054	5,997,440		66				601,250		0.000
707567-AA-1	PENN MUTUAL LIFE INS CO PMUL 6.65 06/15/34 6.650% 06/15/34		HORSHAM	PA	ROBERT W. BAIRD	1.G FE	09/21/2009		11,833,660	15,337,218	11,812,430		39,941				1,412,926		0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY TIAAGL 6.85 12/16/39 6.850% 12/16/39		NEW YORK	NY	MORGAN STANLEY	1.D FE	12/31/2017		998,869	1,486,623	999,012		137				342,500		0.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
878091-BD-8	TEACHERS INSURANCE AND ANNUITY TIAAGL 4.9 09/15/44 4.900% 09/15/44		NEW YORK	NY	JP MORGAN SECURITIES	1.D FE	12/31/2017		39,291,547	49,509,514	39,220,351		(22,664)				2,156,000		0.000
878091-BF-3	TEACHERS INSURANCE AND ANNUITY TIAAGL 4.27 05/15/47 4.270% 05/15/47		NEW YORK	NY	JP MORGAN SECURITIES	1.D FE	03/12/2021		16,846,740	18,285,612	16,811,904		(34,836)				640,500		0.000
878091-BG-1	TEACHERSINS&ANNASSOCOFAM SUBCORPBND144A 3.300% 05/15/50		NEW YORK	NY	Third Party Trades	1.D FE	10/26/2021		15,721,950	15,734,776	15,719,227		(2,723)				247,500		0.000
401378-AA-2	GUARDIAN LIFE INSURANCE GUARDN 7 3/8 09/30/39 7.375% 09/30/39	0	NEW YORK	NY	Tax Free Exchange	1.E FE	10/01/2011		9,197,964	13,348,869	9,142,411		(6,949)				658,219		0.000
401378-AC-8	GUARDIANLIFEINSURANCECOMPAN SUBCORPBND144A 4.850% 01/24/77	0	NEW YORK	NY	Third Party Trades	1.E FE	12/02/2021		67,571	65,613	67,564		(6)						0.000
41020V-AA-9	JOHN HANCOCK LIFE INS CO MFCON 7 3/8 02/15/24 7.375% 02/15/24	0	BOSTON	MA	Third Party Trades	1.F FE	10/05/2010		5,531,670	5,052,871	4,712,575								0.000
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSU MASSMU 8 7/8 06/01/39 8.875% 06/01/39	0	BOSTON	MA	DIRECT	1.D FE	08/01/2009		7,846,445	12,300,035	7,793,684		(6,722)				667,400		0.000
575767-AR-9	MASSACHUSETTSMUTUALLIFEINSU SENIORCORPBND144A 3.200% 12/01/61	0	BOSTON	MA	Third Party Trades	1.D FE	11/18/2021		11,409,955	11,399,413	11,410,063		108						0.000
628312-AA-8	MUTUAL OF OMAHA INS CO MUTOMA 6.8 06/15/36 6.800% 06/15/36	0	OMAHA	NE	Unknown Portfolio	1.G FE	10/20/2009		2,947,523	4,339,543	3,018,915		183				34,000		0.000
628312-AB-6	MUTUAL OF OMAHA INS CO MUTOMA 6.95 10/15/40 6.950% 10/15/40	0	OMAHA	NE	Unknown Portfolio	1.G FE	10/12/2010		7,301,780	9,910,142	7,334,455		48						0.000
638671-AC-1	NATIONWIDE MUTUAL INSURA NATMUT 8 1/4 12/01/31 8.250% 12/01/31	0	COLUMBUS	OH	Unknown Portfolio	1.G FE	07/08/2010		7,213,290	9,765,505	7,142,222		(92)						0.000
638671-AN-7	NATIONWIDE MUTUAL INSURA NATMUT 4.35 04/30/50 4.350% 04/30/50	0	COLUMBUS	OH	Third Party Trades	1.G FE	03/23/2010		21,837,900	22,062,932	21,823,818		(9,937)				304,500		0.000
64952G-AT-5	NEW YORK LIFE INSURANCE BASIC 3.750% 05/15/50	0	NEW YORK	NY	Third Party Trades	1.C FE	10/12/2021		16,660,200	17,128,277	16,652,567		(7,633)				281,250		0.000
668138-AC-4	NORTHWESTERNMUTUALLIFEINSUR SUBCORPBND144A 3.625% 09/30/59	0	MILWAUKEE	WI	Third Party Trades	1.C FE	12/02/2021		56,126	55,060	56,120		(6)						0.000
694475-AA-2	PACIFIC LIFE INSURANCE C PACLIF 9 1/4 06/15/39 9.250% 06/15/39	0	NEWPORT BEACH	CA	Third Party Trades	1.F FE	06/16/2009		5,062,403	5,756,651	5,049,323		(13,132)				155,169		0.000
694606-AA-2	PACIFIC LIFE INSURANCE C PACLIF 7.9 12/30/23 7.900% 12/30/23	0	NEWPORT BEACH	CA	No Broker	1.F FE	03/04/2010		3,186,750	3,384,825	3,039,530		(17,796)				355,500		0.000
707567-AA-1	PENN MUTUAL LIFE INS CO PMUL 6.65 06/15/34 6.650% 06/15/34	0	HORSHAM	PA	Unknown Portfolio	1.G FE	11/06/2009		8,100,962	12,403,471	8,480,034								0.000
707567-AE-3	PENNMUTUALLIFEINSURANCE SENIORCORPBND144A 3.800% 04/29/61	0	HORSHAM	PA	Third Party Trades	1.F FE	10/29/2021		6,117,604	6,155,442	6,116,928		(675)				108,110		0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY TIAAGL 6.85 12/16/39 6.850% 12/16/39	0	NEW YORK	NY	Unknown Portfolio	1.D FE	12/31/2017		3,995,477	5,946,490	3,996,049								0.000
878091-BD-8	TEACHERS INSURANCE AND ANNUITY TIAAGL 4.9 09/15/44 4.900% 09/15/44	0	NEW YORK	NY	Unknown Portfolio	1.D FE	12/31/2017		5,730,017	7,220,138	5,719,635								0.000
878091-BF-3	TEACHERS INSURANCE AND ANNUITY TIAAGL 4.27 05/15/47 4.270% 05/15/47	0	NEW YORK	NY	JP MORGAN SECURITIES	1.D FE	12/31/2017		1,993,687	2,438,082	1,994,238		124				85,400		0.000
878091-BG-1	TEACHERSINS&ANNASSOCOFAM SUBCORPBND144A 3.300% 05/15/50	0	NEW YORK	NY	Third Party Trades	1.D FE	12/02/2021		52,600	52,449	52,596		(4)						0.000
95765P-AE-9	WESTERNANDSOUTHERNLIFEINSU SUBCORPBND144A 3.750% 04/28/61	0	CINCINNATI	OH	Third Party Trades	1.F FE	12/02/2021		56,882	55,715	56,876		(6)						0.000
2799999. Surplus Debentures, etc - Unaffiliated									418,177,520	473,666,444	414,238,089		(575,659)				15,650,344		XXX
BANOLK-TW-3	FINANCIAL CREDIT INVESTMENT II 8.750% 12/31/57	0	CAYMAN ISLAND	DE	No Broker	1.D	12/31/2017		43,655,525	43,655,525	43,655,525						2,046,197		0.000
BANOVX-YF-5	PK AIR FINANCE 2019 PK AIR FINANCE SUBORDINATED US 0.000% 12/31/49	0	WILMINGTON	DE	DEFAULT ATHENE BROKER		12/11/2019		29,476,637	28,271,328	27,800,575	(1,676,062)					1,147,241		11.600
4699999. Any Other Class of Assets - Unaffiliated									73,132,162	71,926,853	71,456,100	(1,676,062)					3,193,438		XXX
000000-00-0	AERL, LC		DES MOINES	IA	AERL, LC		04/03/2009		49,546,524	487,300	487,300	(7,585)							
4799999. Any Other Class of Assets - Affiliated									49,546,524	487,300	487,300	(7,585)							XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4899999. Total - Unaffiliated									1,258,126,723	1,398,135,698	1,338,236,590	61,969,082	6,447,076				170,354,952	371,469,027	XXX
4999999. Total - Affiliated									49,546,524	487,300	487,300	(7,585)							XXX
5099999 - Totals									1,307,673,247	1,398,622,998	1,338,723,890	61,961,497	6,447,076				170,354,952	371,469,027	XXX

1.

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

1A	1A ...$	1B ...$	1C ...$ 80,870,849	1D ...$ 202,313,411	1E ...$ 9,209,975	1F ...$ 41,204,874	1G ...$ 113,032,570
1B	2A ...$	2B ...$ 11,261,935	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$ 2,186,074	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
BMSOVO-YD-1	ASPSUMMA1LLC SUBTERMLOAN 0.000% 03/15/23	CHICAGO	IL	Third Party Trades	11/17/2021		897,500	4,034,395		0.000
BMSOVO-YG-4	ASPSUMMA2LLC SUBTERMLOAN 0.000% 03/15/23	CHICAGO	IL	Third Party Trades	11/17/2021		802,500	3,706,253		0.000
BMSOVO-YK-5	ASPSUMMA3LLC SUBTERMLOAN 0.000% 03/15/23	CHICAGO	IL	Third Party Trades	11/17/2021		1,322,500	3,904,614		0.000
BMSOVO-YY-5	ASPSUMMA4LLC SUBTERMLOAN 0.000% 03/15/23	CHICAGO	IL	Third Party Trades	11/17/2021		932,500	3,150,389		0.000
BMSOVO-Z6-5	ASPSUMMA5LLC SUBTERMLOAN 0.000% 03/15/23	CHICAGO	IL	Third Party Trades	11/17/2021		640,000	392,502		0.000
BMSOVO-ZB-4	ASPSUMMA6LLC SUBTERMLOAN 0.000% 03/15/23	CHICAGO	IL	Third Party Trades	11/17/2021		637,500	463,973		0.000
BMSOVO-ZF-5	ASPSUMMA7LLC SUBTERMLOAN 0.000% 03/15/23	CHICAGO	IL	Third Party Trades	11/17/2021		595,000	475,223		0.000
BMSOVO-ZL-2	ASPSUMMA8LLC SUBTERMLOAN 0.000% 03/15/23	CHICAGO	IL	Third Party Trades	11/17/2021		672,500	356,723		0.000
000000-00-0	Blue Ocean Income Fund II LP	WILMINGTON	DE	Blue Ocean GP LLC	09/22/2020			472,165		1.250
000000-00-0	CAPITAL ALIGNMENT PARTNERS III	DOVER	DE		09/09/2016			6,300,000		13.330
000000-00-0	ISQ Global Infrastructure Cred ISQ GICF (Onshore) Feeder L.P.	DOVER	DE	ISQ Global Infrastructure Credit Fund (O	11/10/2021		11,901,353	9,187,500		0.000
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	New York	NY		11/14/2014			91,316		3.310
63046#-AC-1	NAPIER PARK AIRCRAFT ROLLOVER LEASING	New York	NY		08/09/2017			5,684,495		3.140
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC	New York	NY		12/18/2015			940,957		10.850
63046#-RC-3	NAPIER PARK RAILCAR Investments III LLC	New York	NY		12/18/2018			629,427		40.000
000000-00-0	Pretium Resi Credit Fund II	DOVER	DE	Pretium Holdings GP, LLC	04/20/2021		24,880,526	43,432,389		100.000
000000-00-0	Pretium Residential Opportunit	DOVER	DE	Pretium Residential Opportunities Fund I	10/27/2021		25,000,000			50.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							68,281,879	83,222,321		XXX
000000-00-0	Pretium Single-Family Rntl I LP	DOVER	DE	Pretium REO II, LLC	06/14/2021		5,600,000	31,140,000		0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,600,000	31,140,000		XXX
BANOVS-N4-3	A-A SPN-5 (USRELII-AELIMD), LP	WILMINGTON	DE		11/24/2020			1,505,020		0.000
1BANOZ-NY-N	A-AC Net Lease Opportunity LLC	WILMINGTON	DE		07/21/2020			56,921		0.000
BANON8-DY-1	APOLLO HYBRID VALUE FUND AA DIRECT	WILMINGTON	DE		07/05/2018			1,805,000		0.000
BANON8-DC-9	APOLLO HYBRID VALUE FUND	WILMINGTON	DE		07/05/2018			9,792,840		0.000
1BANON-RP-0	APOLLO NATL RESOURCE PARTNERS	WILMINGTON	DE		02/10/2017			1,698,254		0.000
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST	WILMINGTON	DE		08/21/2017			10,009,911		0.000
BAN11G-8U-9	ATHENE MOMENTUM INVESTOR AA Pencil Holdings, L.P.	WILMINGTON	DE		03/04/2021		4,209,782	18,702,554		0.000
BANORL-F1-8	Apollo Principal Holdings IV A-A SPN-1 (MHC-AEL), LP	WILMINGTON	DE		11/19/2018			1,507,876		0.000
BANOYO-EL-3	Apollo Principal Holdings IV A-A SPN-7 (RRH-AELIMD), LP	WILMINGTON	DE		03/09/2020			352		0.000
BANOXV-VH-6	Apollo Principal Holdings IV A-A SPN-8 (AIOFII-AELIFW), LP	WILMINGTON	DE		08/11/2020			505,697		0.000
G3435*-10-4	FINANCIAL CREDIT INVESTMENT	CAYMAN ISLAND			10/28/2021		927,262	869		0.000
1BANOF-SH-L	HPS - MEZZANINE PARTNERS III L	WILMINGTON	DE		02/27/2017			495,107		0.000
BANOKP-ET-6	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV	DOVER	DE		05/04/2018			1,335,000		0.000
1BANOH-XT-A	LEVINE LEICHTMAN CAPITAL PARTN	WILMINGTON	DE		05/31/2017			8,731,529		0.000
BANOSJ-WJ-4	NNN INVESTOR 3 LP NNN INVESTOR 3 LP	WILMINGTON	DE		01/17/2019			825,293		0.000
1BANOJ-GU-9	REDDING RIDGE HOLDINGS LP	CAYMAN ISLAND			07/14/2017			316,240		0.000
BANOKF-BP-9	Rockbridge C-III RECOVERY FUND III LP	WILMINGTON	DE		09/24/2018			1,029,052		0.000
BAN10P-Y7-2	A-A SPN-11 (HVFII), LP A-A SPN-11(HVFII-AELFW)	WILMINGTON	DE		03/01/2021		961	706,646		
BAN10P-Y9-8	A-A SPN-11 (HVFII), LP A-A SPN-11(HVFII-AELMD) Unaffiliated	WILMINGTON	DE		03/01/2021		2,882	2,119,939		
BANOSC-1C-8	A-A SPN-2 (ANRP III-AEL), LP A-A SPN-2(ANRP III-AEL)	WILMINGTON	DE		03/01/2021		1,922	2,575,066		
2599999. Joint Venture Interests - Other - Unaffiliated							5,142,809	63,719,166		XXX
401378-AC-8	GUARDIANLIFEINSURANCECOMPAN SUBCORPBND144A 4.850% 01/24/77	NEW YORK	NY	Third Party Trades	12/02/2021		67,571			0.000
575767-AQ-1	MASSACHUSETTSMUTUALLIFEINSU SUBCORPBND144A 3.375% 04/15/50	SPRINGFIELD	MA	Third Party Trades	11/17/2021		5,333,000			0.000
575767-AR-9	MASSACHUSETTSMUTUALLIFEINSU SENIORCORPBND144A 3.200% 12/01/61	SPRINGFIELD	MA	Third Party Trades	11/18/2021		61,018,455			0.000
638671-AN-7	NATIONWIDE MUTUAL INSURA NATMUT 4.35 04/30/50 4.350% 04/30/50	COLUMBUS	OH	STIFEL NICOLAUS	03/23/2021		50,406,162			0.000
64952G-AT-5	NEW YORK LIFE INSURANCE BASIC 3.750% 05/15/50	NEW YORK	NY	Third Party Trades	10/12/2021		70,519,730			0.000
668138-AC-4	NORTHWESTERNMUTUALLIFEINSUR SUBCORPBND144A 3.625% 09/30/59	MILWAUKEE	WI	Third Party Trades	12/02/2021		56,126			
668138-AE-0	NORTHWESTERNMUTUALLIFEINSUR SUBCORPBND144A 3.450% 03/30/51	MILWAUKEE	WI	Third Party Trades	11/17/2021		10,330,015			
694475-AA-2	PACIFIC LIFE INSURANCE C PACLIF 9 1/4 06/15/39 9.250% 06/15/39	NEWPORT BEACH	CA	Third Party Trades	10/20/2021		4,062,883			0.000
707567-AE-3	PENNMUTUALLIFEINSURANCE SENIORCORPBND144A 3.800% 04/29/61	HORSHAM	PA	Third Party Trades	10/29/2021		6,117,604			
878091-BF-3	TEACHERS INSURANCE AND ANNUITY TIAAGL 4.27 05/15/47 4.270% 05/15/47	NEW YORK	NY	STIFEL NICOLAUS	03/12/2021		16,846,740			0.000
878091-BG-1	TEACHERSINS&ANNASSOCCOFAM SUBCORPBND144A 3.300% 05/15/50	NEW YORK	NY	Third Party Trades	10/26/2021		15,774,550			
95765P-AE-9	WESTERNANDSOUTHERNLIFEINSU SUBCORPBND144A 3.750% 04/28/61	CINCINNATI	OH	Third Party Trades	12/02/2021		56,882			
2799999. Surplus Debentures, etc - Unaffiliated							240,589,718			XXX
BANOVX-YF-5	PK AIR FINANCE PAF 2019 PK AIR FINANCE SUBORDINATED US 0.000% 12/31/49	WILMINGTON	DE	DEFAULT ATHENE BROKER	06/24/2020		2,217,055			0.000
4699999. Any Other Class of Assets - Unaffiliated							2,217,055			XXX
4899999. Total - Unaffiliated							321,831,461	178,081,487		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							321,831,461	178,081,487		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CAPITAL ALIGNMENT PARTNERS III	DOVER	DE	Capital Distribution	09/09/2016	03/31/2021	4,809,200							4,809,200	4,809,200				
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	04/30/2021	182,176							182,176	182,176				
63046#-AC-1	NAPIER PARK AIRCRAFT ROLLOVER LEASING	WASHINGTON	NY	Capital Distribution	08/09/2017	03/01/2021	1,376,248							1,376,248	1,376,248				
466993-50-8	PEG SECONDARY PRIVATE EQUITY	WASHINGTON	DC	Capital Distribution	08/12/2016	03/09/2021	374,951							374,951	374,951				
000000-00-0	Pretium CV Holdings, LP Pretium CV Holdings, LP	DOVER	DE	Capital Distribution	10/26/2020	01/21/2021	267,224							267,224	267,224				
000000-00-0	Pretium Holdings, LP Pretium Holdings, LP	DOVER	DE	Capital Distribution	10/26/2020	03/05/2021	11,735,809							11,735,809	11,735,809				
001678-41-1	ROCKBRIDGE FUND VII LP	DOVER	DE	Capital Distribution	10/31/2021	12/31/2021	526,611							526,611	526,611				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							19,272,219							19,272,219	19,272,219				
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP	WILMINGTON	DE	Capital Distribution	05/02/2017	08/11/2021	20,438,917							20,438,917	20,438,917				
537784-5*-1	A-A Mortgage Opportunities, LP	WILMINGTON	DE	Capital Distribution	12/30/2015	05/10/2021	60,186,912							60,186,912	60,186,912				
BAN0VS-N4-3	A-A SPN-5 (USRELII-AELIMD), LP	WILMINGTON	DE	Capital Distribution	11/24/2020	08/27/2021	377,304							377,304	377,304				
1BA0DS-4G-7	APOLLO ASIA REAL ESTATE FUND	CAYMAN ISLAND		Capital Distribution	09/23/2016	09/16/2021	6,364,400							6,364,400	6,364,400				
BAN0N8-DC-9	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	Capital Distribution	07/05/2018	06/03/2021	1,363,819							1,363,819	1,363,819				
1BAN0N-RP-0	APOLLO NATL RESOURCE PARTNERS	WILMINGTON	DE	Capital Distribution	02/10/2017	02/05/2021	6,033,289							6,033,289	6,033,289				
BAN0KX-RF-5	APOLLO STRUCTURED RECOVERY FUN	WILMINGTON	DE	Capital Distribution	12/11/2017	02/12/2021	6,745,314							6,745,314	6,745,314				
BAN0R5-QS-2	APOLLO STRUCTURED RECOVERY FUN Apollo Infra Equity US Fund LP	WILMINGTON	DE	Capital Distribution	12/12/2018	02/01/2021	7,073,603							7,073,603	7,073,603				
BAN11G-8U-9	ATHENE MOMENTUM INVESTOR AA Pencil Holdings, L.P.	WILMINGTON	DE	Capital Distribution	03/04/2021	05/25/2021	9,503,509							9,503,509	9,503,509				
BAN0ZF-88-8	ATHENE MOMENTUM INVESTOR	WILMINGTON	DE	Capital Distribution	06/30/2020	01/21/2021	54,857							54,857	54,857				
BAN0JF-RS-8	ATHENE MOMENTUM INVESTOR	WILMINGTON	DE	Capital Distribution	09/28/2017	01/21/2021	1,820,614							1,820,614	1,820,614				
BAN0YO-EL-3	Apollo Principal Holdings IV A-A SPN-7 (RRH-AELIMD), LP	WILMINGTON	DE	Capital Distribution	03/09/2020	06/30/2021	239,183							239,183	239,183				
BAN0XV-VH-6	Apollo Principal Holdings IV A-A SPN-8 (AIOFII-AELIFW), LP	WILMINGTON	DE	Capital Distribution	08/11/2020	03/12/2021	73,343							73,343	73,343				
1BAN0B-IH-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS	WILMINGTON	DE	Capital Distribution	11/21/2017	03/05/2021	20,501,954							20,501,954	20,501,954				
1BAN0E-V7-2	CASTLELAKE AVIATION III STABLE CASTLELAKE AVIATION III	WILMINGTON	DE	Capital Distribution	07/28/2017	10/29/2021	53,762							53,762	53,762				
1BAN0F-SH-L	HPS - MEZZANINE PARTNERS III	WILMINGTON	DE	Capital Distribution	02/27/2017	02/19/2021	703,098							703,098	703,098				
BAN0KP-ET-6	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV	DOVER	DE	Capital Distribution	05/04/2018	01/25/2021	1,730,514							1,730,514	1,730,514				
1BAN0H-XT-A	LEVINE LEICHTMAN CAPITAL PARTN	WILMINGTON	DE	Capital Distribution	05/31/2017	01/15/2021	138,414							138,414	138,414				
BAN0SJ-WJ-4	NNN INVESTOR 3 LP NNN INVESTOR 3 LP	WILMINGTON	DE	Capital Distribution	01/17/2019	01/29/2021	209,406							209,406	209,406				
BAN0KF-BP-9	Rockbridge C-III RECOVERY FUND III LP	WILMINGTON	DE	Capital Distribution	09/24/2018	08/05/2021	7,064,041							7,064,041	7,064,041				
BAN0KF-BW-4	Rockbridge ROCKBRIDGE HOSPITALITY FUND VI	DOVER	DE	Capital Distribution	10/13/2017	12/16/2021	553,707							553,707	553,707				
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP	NEW YORK	NY	Capital Distribution	02/27/2012	04/29/2021	127,992	8,254				8,254		127,992	127,992				87,420
1BAN0Z-NY-N	A-AC Net Lease Opportunity LLC	WILMINGTON	DE	Security Withdrawal	07/21/2020	12/30/2021	62,684	(349,558)				(349,558)		62,684	62,684				
2599999. Joint Venture Interests - Other - Unaffiliated							151,420,636	(341,304)				(341,304)		151,420,636	151,420,636				87,420
BAN0LK-TW-3	FINANCIAL CREDIT INVESTMENT II 8.750% 12/31/57	CAYMAN ISLAND		Redemption 100.0000	12/31/2017	12/31/2021	684,983							684,983	684,983				
000000-00-0	PK AIR FINANCE PAF_2019 PK AIR FINANCE SUBORDINATED US 0.000% 12/31/49	WILMINGTON	DE	DEFAULT ATHENE BROKER	12/11/2019	03/01/2021	(206,618)							(206,618)	(206,618)				
00163H-AD-7	ALM LOAN FUNDING ALM_12-7A 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/15/28	CAYMAN ISLAND		Paydown	10/05/2016	01/15/2021	39,644							238,255	238,255				
00163H-AD-7	ALM LOAN FUNDING ALM_12-7A 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/15/28	CAYMAN ISLAND		Capital Distribution	10/05/2016	06/22/2021	9,920,117							9,920,117	9,920,117				
4699999. Any Other Class of Assets - Unaffiliated							10,438,126							10,636,737	10,636,737				
4899999. Total - Unaffiliated							181,130,981	(341,304)				(341,304)		181,329,592	181,329,592				87,420
4999999. Total - Affiliated																			
5099999 - Totals							181,130,981	(341,304)				(341,304)		181,329,592	181,329,592				87,420

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
228027-AB-4	VESSEL MANAGEMENT SERVIC CROWL 3.477 01/16/37				1.A	5,061,806	102.9430	5,056,541	4,912,000	5,027,471		(9,494)			3.477	3.111	JJ	78,279	170,790	06/28/2016	01/16/2037
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24				1.A	146,792	104.1560	145,819	140,000	142,340		(1,070)			2.750	2.178	FA	1,454	3,850	09/13/2017	02/15/2024
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24	SD			1.A	940,966	104.1560	947,822	910,000	920,031		(4,579)			2.750	2.178	FA	9,452	25,025	09/13/2017	02/15/2024
912828-K7-4	US TREASURY N/B T 2 08/15/25	SD			1.A	487,754	103.1560	515,781	500,000	495,206		1,256			2.000	2.277	FA	3,777	10,000	09/15/2015	08/15/2025
912828-UN-8	US TREASURY N/B T 2 02/15/23	SD			1.A	515,273	101.7190	508,594	500,000	501,877		(1,644)			2.000	1.661	FA	3,777	10,000	04/26/2013	02/15/2023
912828-WJ-5	US TREASURY N/B T 2 1/2 05/15/24	SD			1.A	148,383	103.8750	155,813	150,000	149,575		172			2.500	2.624	MN	487	3,750	06/17/2014	05/15/2024
912828-Y8-7	US TREASURY N/B NOTES				1.A	5,016,731	102.2580	5,112,891	5,000,000	5,009,371		(3,527)			1.750	1.675	JJ	36,617	87,500	11/19/2019	07/31/2024
912828-YD-6	US TREASURY N/B NOTES				1.A	5,615,675	100.6560	5,697,144	5,660,000	5,634,392		4,899			1.375	1.478	FA	26,580	77,814	10/23/2020	08/31/2026
912828-YD-6	US TREASURY N/B NOTES	SD			1.A	335,199	100.6560	342,231	340,000	336,673		680			1.375	1.478	FA	1,597	4,674	10/31/2019	08/31/2026
912828-YF-1	US TREASURY N/B NOTES				1.A	4,981,781	100.8440	5,042,188	5,000,000	4,995,410		6,420			1.500	1.631	MS	22,376	75,000	11/15/2019	09/15/2022
912828-YG-9	US TREASURY N/B NOTES				1.A	4,958,345	101.7660	5,088,281	5,000,000	4,970,730		5,857			1.625	1.754	MS	20,759	81,250	11/20/2019	09/30/2026
912828-YH-7	US TREASURY N/B NOTES				1.A	4,965,336	101.6020	5,080,078	5,000,000	4,980,194		6,992			1.500	1.648	MS	19,162	75,000	11/14/2019	09/30/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						33,174,041	XXX	33,693,183	33,112,000	33,163,270		5,962			XXX	XXX	XXX	224,317	624,653	XXX	XXX
0599999. Total - U.S. Government Bonds						33,174,041	XXX	33,693,183	33,112,000	33,163,270		5,962			XXX	XXX	XXX	224,317	624,653	XXX	XXX
68327L-AD-8	ONTARIOTEACHERSCADILLACFAIR SENIORCORPBND144A	0	A	2	1.E FE	50,290	99.5400	49,770	50,000	50,288		(2)			2.500	2.432	AO	264		12/02/2021	10/15/2031
00254E-MA-7	SWEDISH EXPORT CREDIT SEK 3.91 03/14/32		D	2	1.B FE	50,000,000	100.6750	50,337,334	50,000,000	50,000,000					3.910	3.910	MS	581,069	1,955,000	02/27/2014	03/14/2032
00386S-AB-8	TAQA ABU DHABI NATIONAL TAQAUH 6 1/2 10/27/36		D		1.D FE	8,747,250	141.6440	15,155,881	10,700,000	9,173,546		51,565			6.500	8.178	AO	123,644	695,500	06/01/2009	10/27/2036
00386S-AL-6	TAQA ABU DHABI NATIONAL TAQAUH 3 5/8 01/12/23		D		1.D FE	4,970,200	102.5190	5,125,938	5,000,000	4,996,445		3,324			3.625	3.696	JJ	85,087	181,250	12/05/2012	01/12/2023
00388W-AK-7	ABUDHABINATIONALENERGYCOMP SENIORCORPBND144A		D	2	1.D FE	5,168,750	104.5500	5,227,500	5,000,000	5,168,087		(663)			3.400	3.220	AO	29,278	85,000	10/19/2021	04/29/2051
21987B-BA-5	CORPORACIONNACIONALDELCOBRE SENIORCORPBND144A		D	2	1.G FE	23,879,348	102.1130	24,946,084	24,430,000	23,882,185		2,837			3.700	3.831	JJ	379,140		10/19/2021	01/30/2050
23371D-AG-9	DAEFUNDINGLLC CORPBND144A		C	2	2.C FE	20,562,000	100.9880	20,197,500	20,000,000	20,545,879		(16,121)			3.375	2.880	MS	189,375		10/18/2021	03/20/2028
31424E-AC-6	UNITEDARABEMIRATES GOVERNME SENIORCORPBND144A		D		1.D FE	19,350,000	100.9690	20,193,750	20,000,000	19,354,622		4,622			2.875	3.094	AO	115,000		10/19/2021	10/19/2041
55276V-AK-8	MDGHGMTNBV SENIORCORPBND144A		D	2	1.C FE	21,650,000	110.1500	22,030,000	20,000,000	21,642,948		(7,052)			3.700	3.245	MN	111,000	370,000	10/19/2021	11/07/2049
62630C-AC-5	MUNICIPALITY FINANCE PLC KUNTA 3.66 09/30/39		D	2	1.B FE	50,000,000	106.5870	53,293,332	50,000,000	50,000,000					3.660	3.660	MS	462,583	1,830,000	09/16/2014	09/30/2039
69370P-AE-1	PERTAMINAPERSEROPT SENIORCORPBND144A		D		2.B FE	3,219,900	109.3310	3,279,938	3,000,000	3,219,224		(676)			4.700	4.248	JJ	59,142		10/20/2021	07/30/2049
698299-BL-7	REPUBLIC OF PANAMA GOVT NATIONAL	0	D	2	2.B FE	2,258,300	100.3580	2,007,153	2,000,000	2,254,054		(3,473)			3.870	3.278	JJ	33,970	77,400	09/22/2020	07/23/2060
71645W-AQ-4	PETROBRAS GLOBAL FINANCE PETBRA 6 7/8 01/20/40		D		3.C FE	14,556,250	109.3940	13,674,219	12,500,000	14,126,954		(50,518)			6.875	5.710	JJ	384,332	859,375	10/27/2010	01/20/2040
71647N-AV-1	PETROBRAS GLOBAL FINANCE BV PETBRA 5.299 01/27/25		D		3.C FE	10,217,267	107.3000	11,400,625	10,625,000	10,408,834		62,282			5.299	6.035	JJ	240,847	563,019	09/24/2018	01/27/2025
71647N-AY-5	PETROBRAS GLOBAL FINANCE BV BASIC	0	D		3.C FE	6,191,418	108.9510	6,537,030	6,000,000	6,190,009		(1,409)			5.999	5.380	JJ	153,974		12/09/2021	01/27/2028
74727P-AL-5	STATE OF QATAR QATAR 6.4 01/20/40		D		1.D FE	13,403,388	146.9690	19,473,359	13,250,000	13,370,566		(3,559)			6.400	6.314	JJ	379,244	848,000	11/17/2009	01/20/2040
747300-AD-5	QATARPETROLEUM SENIORCORPBND144A		D	2	1.D FE	10,050,000	102.7500	10,275,000	10,000,000	10,050,000					3.300	3.273	JJ	154,917		10/19/2021	07/12/2051
747300-AE-3	QATARPETROLEUM SENIORCORPBND144A		D	2	1.D FE	10,020,000	100.8750	10,087,500	10,000,000	10,020,000					3.125	3.111	JJ	146,701		10/19/2021	07/12/2041
80413T-AC-3	SAUDIARABIA SENIORCORPBND144A		D		1.F FE	28,593,750	117.5950	29,398,688	25,000,000	28,576,485		(17,265)			4.500	3.621	AO	203,125	562,500	10/19/2021	10/26/2046
80413T-AK-5	SAUDI INTERNATIONAL BOND GOVT NATIONAL	0	D		1.F FE	3,038,360	115.0080	3,450,226	3,000,000	3,029,303		(3,499)			4.375	4.214	AO	27,344	131,250	04/08/2019	04/16/2029
80413T-AZ-2	SAUDIARABIA SENIORCORPBND144A		D		1.F FE	34,275,850	98.4690	34,464,063	35,000,000	34,277,582		1,732			3.250	3.360	MN	139,028		11/09/2021	11/17/2051
91087B-AA-8	UNITED MEXICAN STATES MEX 3.6 01/30/25		D		2.B FE	25,106,000	106.1440	26,535,938	25,000,000	25,037,578		(11,354)			3.600	3.548	JJ	377,500	900,000	01/14/2015	01/30/2025
BMSOJ1-T5-6	INDONESIA(REPUBLICOF) SENIORCORPBND	0	D		2.B FE	7,087,845	118.0750	7,084,493	6,000,000	7,086,992		(853)			4.625	3.420	AO	58,583		12/22/2021	04/15/2043
BRW4DQ-Z9-8	ISRAEL(STATEOF) SENIORCORPBND	0	D		1.E FE	8,920,000	116.4400	9,315,200	8,000,000	8,917,216		(2,784)			2.836	(0.282)	MN	30,255	152,000	10/19/2021	05/13/2060
BRW7NM-R9-8	BERMUDA CORPBND	0	D	2	1.F FE	9,031,500	99.8800	8,989,200	9,000,000	9,031,500					3.375	3.356	FA	110,531		10/19/2021	08/20/2050
BRW7TV-Q8-5	ABUDHABI(EMIRATEOF) ABUDHABI(EMIRATEOF)	0	D		1.C FE	8,844,500	91.4400	9,144,000	10,000,000	8,846,642		2,142			2.700	3.166	MS	89,250		10/14/2021	09/02/2070
N0727E-AA-4	ARUBA (GOVERNMENT) ARUBA 5.46 06/12/2027	0	D		2.B PL	1,890,500	107.9000	2,050,100	1,900,000	1,892,407		1,161			5.460	5.545	JD	5,763	130,923	08/25/2020	06/12/2027
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						401,082,666	XXX	423,723,821	395,455,000	401,149,346		10,437			XXX	XXX	XXX	4,670,946	9,341,217	XXX	XXX
1099999. Total - All Other Government Bonds						401,082,666	XXX	423,723,821	395,455,000	401,149,346		10,437			XXX	XXX	XXX	4,670,946	9,341,217	XXX	XXX
011770-T8-7	ALASKA ST BUILD AMERICA BONDS				1.D FE	1,000,000	118.1590	1,181,591	1,000,000	1,000,000					5.342	5.342	FA	22,258	53,420	12/08/2010	08/01/2027
011770-T9-5	ALASKA ST BUILD AMERICA BONDS				1.D FE	850,000	120.8300	1,027,058	850,000	850,000					5.442	5.442	FA	19,274	46,257	12/08/2010	08/01/2028
011770-T9-5	ALASKA ST BUILD AMERICA BONDS	0			1.D FE	150,000	120.8300	181,246	150,000	150,000					5.442	5.442	FA	3,401	8,163	12/08/2010	08/01/2028
011770-U4-4	ALASKA ST BUILD AMERICA BONDS				1.D FE	1,750,000	131.8550	2,307,468	1,750,000	1,750,000					5.742	5.741	FA	41,869	100,485	12/08/2010	08/01/2033
011770-U4-4	ALASKA ST BUILD AMERICA BONDS	0			1.D FE	250,000	131.8550	329,638	250,000	250,000					5.742	5.741	FA	5,981	14,355	12/08/2010	08/01/2033
011770-U5-1	ALASKA ST QUALIFIED SCH CONSTR BDS				1.D FE	1,750,000	120.8300	2,114,532	1,750,000	1,750,000					5.442	5.442	FA	39,681	95,235	12/08/2010	08/01/2028
011770-U5-1	ALASKA ST QUALIFIED SCH CONSTR BDS	0			1.D FE	250,000	120.8300	302,076	250,000	250,000					5.442	5.442	FA	5,669	13,605	12/08/2010	08/01/2028
011770-U7-7	ALASKA ST QUALIFIED SCH CONSTR BDS				1.D FE	2,000,000	118.1590	2,363,182	2,000,000	2,000,000					5.342	5.342	FA	44,517	106,840	12/08/2010	08/01/2027
13063A-5E-0	CALIFORNIA ST GENERAL OBLIGATION	0			1.C FE	5,416,539	152.7850	6,447,527	4,220,000	5,073,870		(48,674)			7.500	5.241	AO	79,125	316,500	07/05/2013	04/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13063B-M3-3	CALIFORNIA ST REF-VARIOUS PURPOSE			2	1.C FE	9,150,000	102.0630	9,338,799	9,150,000	9,150,000					3.500	3.500	MS	106,750	320,250	10/24/2012	09/01/2031
13063B-M3-3	CALIFORNIA ST REF-VARIOUS PURPOSE	0		2	1.C FE	850,000	102.0630	867,539	850,000	850,000					3.500	3.500	MS	9,917	29,750	10/24/2012	09/01/2031
20772J-AC-6	CONNECTICUT ST BUILD AMERICA BONDS-TAXABLE-SE				1.D FE	10,532,611	115.5360	12,408,545	10,740,000	10,652,354		13,889			5.090	5.267	AO	136,667	546,666	11/01/2010	10/01/2030
20772J-AC-6	CONNECTICUT ST BUILD AMERICA BONDS-TAXABLE-SE	0			1.D FE	1,520,070	115.5360	1,790,805	1,550,000	1,537,351		2,004			5.090	5.267	AO	19,724	78,895	11/01/2010	10/01/2030
373384-SC-1	GEORGIA ST BUILD AMERICA BONDS				1.A FE	22,307,751	122.3760	25,319,517	20,690,000	21,643,799		(89,722)			4.565	3.937	AO	236,125	944,499	06/11/2013	10/01/2030
373384-SC-1	GEORGIA ST BUILD AMERICA BONDS	0			1.A FE	3,288,480	122.3760	3,732,457	3,050,000	3,190,603		(13,226)			4.565	3.937	AO	34,808	139,233	06/11/2013	10/01/2030
373384-X7-6	GEORGIA ST QUALIFIED SCH CONSTRUCTION BON	0		2	1.A FE	3,010,000	105.5500	3,177,055	3,010,000	3,010,000					4.000	4.000	FA	50,167	120,400	06/18/2014	02/01/2034
373384-ZS-8	GEORGIA ST TXBL-SER B			2	1.A FE	3,317,076	100.7760	3,461,661	3,435,000	3,366,050		6,022			3.250	3.500	JJ	55,819	111,638	08/21/2012	07/01/2031
373384-ZS-8	GEORGIA ST TXBL-SER B	0		2	1.A FE	289,701	100.7760	302,328	300,000	293,978		526			3.250	3.500	JJ	4,875	9,750	08/21/2012	07/01/2031
373384-ZT-6	GEORGIA ST TXBL-SER B			2	1.A FE	2,059,336	100.7710	2,151,461	2,135,000	2,088,520		3,595			3.300	3.550	JJ	35,228	70,455	08/21/2012	07/01/2032
373384-ZT-6	GEORGIA ST TXBL-SER B	0		2	1.A FE	192,912	100.7710	201,542	200,000	195,646		337			3.300	3.550	JJ	3,300	6,600	08/21/2012	07/01/2032
373385-FM-0	GEORGIA ST GENERAL OBLIGATION			2	1.A FE	10,000,000	107.4270	10,742,698	10,000,000	10,000,000					3.100	3.100	JJ	155,000	310,000	06/20/2019	07/01/2039
419791-YV-4	HAWAII ST BUILD AMERICA BONDS-TAXABLE-SE				1.C FE	2,564,400	121.7570	3,043,919	2,500,000	2,529,606		(4,035)			5.480	5.250	FA	57,083	137,000	11/10/2010	02/01/2028
59447T-KA-0	MICHIGAN ST FIN AUTH REVENUE TXBL-REF-DETROIT-SER C-1				1.D FE	7,000,000	107.2350	7,506,455	7,000,000	7,000,000					3.260	3.260	MN	38,033	228,200	07/29/2016	11/01/2031
59447T-KA-0	MICHIGAN ST FIN AUTH REVENUE TXBL-REF-DETROIT-SER C-1	0			1.D FE	8,000,000	107.2350	8,578,806	8,000,000	8,000,000					3.260	3.260	MN	43,467	260,800	07/29/2016	11/01/2031
594612-BF-9	MICHIGAN ST TXBL-SCH LOAN-SER A			2	1.C FE	8,700,000	102.4670	8,914,652	8,700,000	8,700,000					3.400	3.400	MN	37,797	295,800	04/11/2013	05/15/2029
594612-BF-9	MICHIGAN ST TXBL-SCH LOAN-SER A	0		2	1.C FE	1,300,000	102.4670	1,332,074	1,300,000	1,300,000					3.400	3.400	MN	5,648	44,200	04/11/2013	05/15/2029
60416S-G4-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1.B FE	310,000	105.5610	327,240	310,000	310,000					4.630	4.630	JJ	7,177	19,389	11/16/2018	07/01/2038
60416S-PY-0	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C			2	1.B FE	185,000	101.4990	187,772	185,000	185,000					3.800	3.800	JJ	3,515	7,411	05/26/2016	07/01/2031
60416S-PZ-7	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C			2	1.B FE	300,000	102.1770	306,532	300,000	300,000					4.200	4.200	JJ	6,300	13,253	05/26/2016	07/01/2037
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1.B FE	645,000	98.0820	632,629	645,000	645,000					2.905	2.905	JJ	9,369	22,350	08/21/2019	07/01/2034
60416S-W3-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1.B FE	810,000	97.2580	787,794	810,000	810,000					3.164	3.164	JJ	12,814	30,177	08/21/2019	01/01/2040
60416S-YQ-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1.B FE	95,000	105.8170	100,526	95,000	95,000					4.450	4.450	JJ	2,114	6,598	06/11/2018	07/01/2040
605580-4X-4	MISSISSIPPI ST BUILD AMERICA BONDS-TAXABLE-SE				1.C FE	21,827,400	138.3720	27,674,353	20,000,000	21,198,660		(71,100)			5.669	5.000	AO	283,450	1,133,800	10/12/2010	10/01/2034
605581-QW-0	MISSISSIPPI(STATEOF) MUNITAXBNDGO			2	1.C FE	8,000,000	103.2650	8,261,221	8,000,000	8,000,000					2.537	2.537	AO	12,403		11/19/2021	10/01/2036
64990C-7H-8	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1.D FE	2,208,276	109.3990	2,417,717	2,210,000	2,208,660		74			3.994	4.000	JJ	44,134	88,267	05/04/2018	07/01/2035
64990C-7H-8	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION	0		2	1.D FE	299,766	109.3990	328,197	300,000	299,818		10			3.994	4.000	JJ	5,991	11,982	05/04/2018	07/01/2035
64990C-7J-4	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1.D FE	5,000,000	108.5560	5,427,819	5,000,000	5,000,000					4.071	4.071	JJ	101,775	203,550	05/04/2018	07/01/2040
64990C-7K-1	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1.D FE	4,573,286	113.4210	4,933,827	4,350,000	4,504,203		(20,223)			4.850	4.221	JJ	105,488	210,975	05/04/2018	07/01/2048
64990C-7K-1	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION	0		2	1.D FE	683,365	113.4210	737,239	650,000	673,042		(3,022)			4.850	4.221	JJ	15,763	31,525	05/04/2018	07/01/2048
64990C-ER-8	NEW YORK ST DORM AUTH REVENUES TXBL-NEW YORK UNIVERSITY-SER B			2	1.D FE	10,000,000	105.3690	10,536,901	10,000,000	10,000,000					3.879	3.879	JJ	193,950	387,900	06/02/2016	07/01/2046
64990C-ZV-6	NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY			2	1.D FE	2,500,000	107.3140	2,682,839	2,500,000	2,500,000					3.779	3.779	JJ	47,238	94,475	05/18/2017	07/01/2034
64990C-ZW-4	NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY			2	1.D FE	8,000,000	107.8240	8,625,911	8,000,000	8,000,000					3.998	3.998	JJ	159,920	319,840	05/17/2017	07/01/2039
64990E-AY-3	NEW YORK ST DORM AUTH ST PERSO SER G			2	1.B FE	1,740,463	100.0630	1,751,106	1,750,000	1,744,362		471			4.000	4.041	FA	26,444	70,000	12/02/2011	08/15/2031
64990E-AY-3	NEW YORK ST DORM AUTH ST PERSO SER G	0		2	1.B FE	149,183	100.0630	150,095	150,000	149,517		40			4.000	4.041	FA	2,267	6,000	12/02/2011	08/15/2031
64990G-UE-0	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1.E FE	4,500,000	103.0210	4,635,927	4,500,000	4,500,000					3.439	3.439	JJ	77,378	154,755	09/20/2019	07/01/2042
64990G-UE-0	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION	0		2	1.E FE	1,500,000	103.0210	1,545,309	1,500,000	1,500,000					3.439	3.439	JJ	25,793	51,585	09/20/2019	07/01/2042
650035-VC-9	NEW YORK ST URBAN DEV CORP REV BUILD AMERICA BONDS-TAXABLE-ST				1.B FE	6,100,000	105.1910	6,416,622	6,100,000	6,100,000					5.210	5.210	MS	93,577	317,810	12/02/2010	03/15/2023
650035-VC-9	NEW YORK ST URBAN DEV CORP REV BUILD AMERICA BONDS-TAXABLE-ST	0			1.B FE	900,000	105.1910	946,715	900,000	900,000					5.210	5.210	MS	13,807	46,890	12/02/2010	03/15/2023
68609T-3T-3	OREGON(STATEOF) MUNITAXBNDGO			2	1.B FE	6,475,000	100.6070	6,514,289	6,475,000	6,475,000					2.765	2.764	MN	31,331		10/20/2021	11/01/2041
70914P-MJ-8	PENNSYLVANIA ST BUILD AMERICA BONDS-TAXABLE-SE				1.D FE	187,525	121.3610	224,518	185,000	186,239		(153)			5.450	5.328	FA	3,809	10,083	04/04/2011	02/15/2030
772487-Q9-8	ROCK ISLAND IL SER B-TXBL			2	1.G FE	3,265,472	104.3010	3,447,149	3,305,000	3,275,688		1,662			4.250	4.340	JD	11,705	140,463	12/09/2014	12/01/2034
772487-Q9-8	ROCK ISLAND IL SER B-TXBL	0		2	1.G FE	988,040	104.3010	1,043,010	1,000,000	991,131		503			4.250	4.340	JD	3,542	42,500	12/09/2014	12/01/2034
810489-RB-2	SCOTTSDALE AZ MUNI PROPERTY CO TXBL-SER A			2	1.B FE	3,865,000	106.8800	4,130,899	3,865,000	3,865,000					4.000	4.000	JJ	77,300	154,600	12/10/2014	07/01/2034
857536-PY-6	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U			2	1.D FE	1,444,362	105.5480	1,562,114	1,480,000	1,466,840		2,139			3.250	3.429	JJ	24,050	48,100	08/31/2015	07/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857536-QA-7	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U			2	1.D FE	1,515,000	105.7640	1,602,317	1,515,000	1,515,000					3.500	3.498	JJ	26,513	53,025	08/06/2015	07/01/2029
857536-QA-7	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U	0		2	1.D FE	200,000	105.7640	211,527	200,000	200,000					3.500	3.498	JJ	3,500	7,000	08/06/2015	07/01/2029
857536-QC-3	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U	0		2	1.D FE	1,890,000	105.8120	1,999,847	1,890,000	1,890,000					3.700	3.698	JJ	34,965	69,930	08/06/2015	07/01/2031
857536-SM-9	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U			2	1.D FE	1,375,000	106.4940	1,464,289	1,375,000	1,375,000					3.750	3.750	JJ	25,781	51,563	10/23/2015	07/01/2030
857536-SM-9	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U	0		2	1.D FE	200,000	106.4940	212,987	200,000	200,000					3.750	3.750	JJ	3,750	7,500	10/23/2015	07/01/2030
857536-SN-7	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U	0		2	1.D FE	1,635,000	106.2810	1,737,694	1,635,000	1,635,000					3.850	3.850	JJ	31,474	62,948	10/23/2015	07/01/2031
882723-B7-3	TEXAS ST TXBL-REF-PUBLIC FIN AUTH-SER C			2	1.A FE	4,350,000	107.7380	4,686,581	4,350,000	4,350,000					3.738	3.738	AO	40,651	162,603	10/15/2015	10/01/2031
882723-B7-3	TEXAS ST TXBL-REF-PUBLIC FIN AUTH-SER C	0		2	1.A FE	650,000	107.7380	700,294	650,000	650,000					3.738	3.738	AO	6,074	24,297	10/15/2015	10/01/2031
882723-C2-3	TEXAS ST TXBL-REF-PUBLIC FIN AUTH-SER C			2	1.A FE	3,500,000	108.3570	3,792,503	3,500,000	3,500,000					4.028	4.028	AO	35,245	140,980	10/15/2015	10/01/2034
882724-DK-0	STATE OF TEXAS STATE OF TEXAS			2	1.A FE	5,655,000	108.5410	6,137,989	5,655,000	5,655,000					3.820	3.819	FA	90,009	216,021	05/24/2017	08/01/2037
882724-DK-0	STATE OF TEXAS STATE OF TEXAS	0		2	1.A FE	800,000	108.5410	868,327	800,000	800,000					3.820	3.819	FA	12,733	30,560	05/24/2017	08/01/2037
88278P-VM-3	TEXAS ST UNIV SYS FING REVENUE TXBL-REF-SER B			2	1.C FE	8,000,000	106.4660	8,517,303	8,000,000	8,000,000					4.123	4.123	MS	97,120	329,840	02/27/2015	03/15/2035
92818L-XK-3	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B				1.A FE	165,000	108.6520	179,276	165,000	165,000					3.560	3.560	MN	979	5,874	07/29/2015	11/01/2027
92818L-XL-1	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B				1.A FE	175,000	109.3970	191,445	175,000	175,000					3.760	3.760	MN	1,097	6,580	07/29/2015	11/01/2028
92818L-XM-9	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B				1.A FE	185,000	109.9560	203,418	185,000	185,000					3.910	3.910	MN	1,206	7,234	07/29/2015	11/01/2029
92818L-XN-7	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B				1.A FE	145,000	110.3280	159,976	145,000	145,000					4.010	4.010	MN	969	5,815	07/29/2015	11/01/2030
92818L-XP-2	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B				1.A FE	640,000	111.3710	712,775	640,000	640,000					4.290	4.290	MN	4,576	27,456	07/29/2015	11/01/2035
92818L-XP-2	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B	0			1.A FE	100,000	111.3710	111,371	100,000	100,000					4.290	4.290	MN	715	4,290	07/29/2015	11/01/2035
93974C-8K-9	WASHINGTON ST REF-VARIOUS PURPOSE-SER R-C			2	1.B FE	17,740,019	103.8460	20,296,647	19,545,000	18,458,137		93,908			3.000	3.700	JJ	293,175	586,350	03/15/2013	07/01/2031
93974C-8K-9	WASHINGTON ST REF-VARIOUS PURPOSE-SER R-C	0		2	1.B FE	2,586,803	103.8460	2,959,603	2,850,000	2,691,517		13,693			3.000	3.700	JJ	42,750	85,500	03/15/2013	07/01/2031
93974C-PL-8	WASHINGTON ST BUILD AMERICA BONDS-SER D				1.B FE	7,765,313	120.4300	9,158,724	7,605,000	7,673,372		(10,324)			5.381	5.193	FA	170,510	409,225	07/13/2010	08/01/2029
93974C-PL-8	WASHINGTON ST BUILD AMERICA BONDS-SER D	0			1.B FE	1,123,188	120.4300	1,324,733	1,100,000	1,109,889		(1,493)			5.381	5.193	FA	24,663	59,191	07/13/2010	08/01/2029
977100-DR-4	WISCONSIN ST GEN FUND ANNUAL A TXBL-REF-SER B				1.C FE	4,350,000	109.2670	4,753,095	4,350,000	4,350,000					3.294	3.293	MN	23,882	143,289	08/03/2016	05/01/2037
977100-DR-4	WISCONSIN ST GEN FUND ANNUAL A TXBL-REF-SER B	0			1.C FE	650,000	109.2670	710,233	650,000	650,000					3.294	3.293	MN	3,569	21,411	08/03/2016	05/01/2037
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						269,446,337	XXX	298,153,855	266,675,000	268,577,852		(123,099)			XXX	XXX	XXX	3,670,493	10,551,756	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						269,446,337	XXX	298,153,855	266,675,000	268,577,852		(123,099)			XXX	XXX	XXX	3,670,493	10,551,756	XXX	XXX
015302-2K-7	ALEXANDRIA VA TXBL-REF-SER C				1.A FE	143,588	110.0670	159,597	145,000	144,272		117			3.350	3.450	JJ	2,240	4,858	07/24/2015	07/15/2027
015302-2L-5	ALEXANDRIA VA TXBL-REF-SER C				1.A FE	89,998	111.8240	100,642	90,000	89,998					3.500	3.500	JJ	1,453	3,150	07/24/2015	07/15/2028
044357-RH-6	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1.A FE	168,496	104.9950	173,241	165,000	166,262		(362)			3.500	3.250	AO	1,444	5,775	03/25/2015	04/01/2028
044357-RJ-2	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1.A FE	174,136	105.5770	179,481	170,000	171,502		(430)			3.750	3.460	AO	1,594	6,375	03/25/2015	04/01/2029
044357-RK-9	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1.A FE	179,011	105.7780	185,111	175,000	176,463		(417)			3.875	3.600	AO	1,695	6,781	03/25/2015	04/01/2030
044357-RL-7	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1.A FE	189,603	105.9900	196,082	185,000	186,684		(479)			4.000	3.700	AO	1,850	7,400	03/25/2015	04/01/2031
044357-RM-5	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1.A FE	194,704	106.1850	201,752	190,000	191,726		(490)			4.100	3.800	AO	1,948	7,790	03/25/2015	04/01/2032
044357-RN-3	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1.A FE	204,528	106.1660	212,332	200,000	201,664		(472)			4.125	3.850	AO	2,063	8,250	03/25/2015	04/01/2033
044357-RQ-6	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1.A FE	430,349	106.3940	446,853	420,000	423,809		(1,079)			4.200	3.900	AO	4,410	17,640	03/25/2015	04/01/2035
052396-S2-5	AUSTIN TX TXBL-SER B			2	1.B FE	1,250,000	101.1640	1,264,556	1,250,000	1,250,000					3.500	3.500	MS	14,583	43,750	08/24/2012	09/01/2032
052396-S2-5	AUSTIN TX TXBL-SER B	0		2	1.B FE	100,000	101.1640	101,164	100,000	100,000					3.500	3.500	MS	1,167	3,500	08/24/2012	09/01/2032
052396-UV-8	AUSTIN TX BUILD AMERICA BONDS SER B				1.B FE	7,149,270	120.3040	8,583,688	7,135,000	7,140,850		(981)			5.310	5.291	MS	126,290	378,869	11/18/2010	09/01/2029
052396-UV-8	AUSTIN TX BUILD AMERICA BONDS SER B	0			1.B FE	1,052,100	120.3040	1,263,192	1,050,000	1,050,861		(144)			5.310	5.291	MS	18,585	55,755	11/18/2010	09/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
052397-GQ-3	AUSTIN TX TXBL-PUBLIC IMPT			2	1.B FE	1,000,000	104.2350	1,042,347	1,000,000	1,000,000					3.061	3.061	MS	10,203	30,610	09/08/2016	09/01/2034
052397-GR-1	AUSTIN TX TXBL-PUBLIC IMPT			2	1.B FE	1,325,000	104.2910	1,381,854	1,325,000	1,325,000					3.161	3.161	MS	13,961	41,883	09/08/2016	09/01/2036
052397-GR-1	AUSTIN TX TXBL-PUBLIC IMPT	0		2	1.B FE	200,000	104.2910	208,582	200,000	200,000					3.161	3.161	MS	2,107	6,322	09/08/2016	09/01/2036
052397-RP-3	AUSTIN TX GENERAL OBLIGATION			2	1.B FE	7,185,000	104.5210	7,509,808	7,185,000	7,185,000					2.926	2.926	MS	70,078	210,233	09/11/2019	09/01/2039
052397-SF-4	AUSTIN TX GENERAL OBLIGATION			2	1.B FE	3,000,000	103.8250	3,114,755	3,000,000	3,000,000					2.926	2.926	MS	29,260	87,780	09/11/2019	09/01/2039
052430-FC-4	AUSTIN TX INDEP SCH DIST BUILD AMERICA BONDS-REF-TAXABL				1.B FE	4,350,000	117.5130	5,111,822	4,350,000	4,350,000					5.141	5.141	FA	93,181	223,634	11/05/2010	08/01/2030
052430-FC-4	AUSTIN TX INDEP SCH DIST BUILD AMERICA BONDS-REF-TAXABL	0			1.B FE	650,000	117.5130	763,835	650,000	650,000					5.141	5.141	FA	13,924	33,417	11/05/2010	08/01/2030
052430-FD-2	AUSTIN TX INDEP SCH DIST BUILD AMERICA BONDS-REF-TAXABL				1.B FE	3,950,000	130.9040	5,170,715	3,950,000	3,950,000					5.241	5.241	FA	86,258	207,020	08/11/2010	08/01/2035
052430-FD-2	AUSTIN TX INDEP SCH DIST BUILD AMERICA BONDS-REF-TAXABL	0			1.B FE	550,000	130.9040	719,973	550,000	550,000					5.241	5.241	FA	12,011	28,826	08/11/2010	08/01/2035
054879-HF-1	AZTEC NM MUNI SCH DIST #2 QUALIFIED SCH CONSTR BDS				1.D FE	7,500,000	100.3980	7,529,876	7,500,000	7,500,000					5.686	5.686	FA	177,688	426,450	07/23/2010	08/01/2027
055033-RR-7	AZUSA CA UNIF SCH DIST SCHOOL DISTRICT			2	1.D FE	5,100,000	101.7170	5,187,560	5,100,000	5,100,000					2.901	2.901	FA	61,646	147,951	08/28/2019	08/01/2041
055033-RR-7	AZUSA CA UNIF SCH DIST SCHOOL DISTRICT	0		2	1.D FE	500,000	101.7170	508,584	500,000	500,000					2.901	2.901	FA	6,044	14,505	08/28/2019	08/01/2041
05914F-JT-8	BALTIMORE CNTY MD BUILD AMERICA BONDS				1.A FE	10,318,748	123.9330	12,950,992	10,450,000	10,375,947		6,526			4.900	5.000	MN	85,342	512,050	10/28/2010	11/01/2030
05914F-JT-8	BALTIMORE CNTY MD BUILD AMERICA BONDS	0			1.A FE	1,530,532	123.9330	1,920,961	1,550,000	1,539,016		968			4.900	5.000	MN	12,658	75,950	10/28/2010	11/01/2030
074527-NG-3	BEAUMONT TX INDEP SCH DIST BUILD AMERICA BONDS			2	1.A FE	16,350,138	100.3940	15,947,511	15,885,000	15,889,429		(1,094)			5.810	5.465	FA	348,658	922,919	07/21/2010	02/15/2038
074527-NG-3	BEAUMONT TX INDEP SCH DIST BUILD AMERICA BONDS	0		2	1.A FE	1,536,675	100.3940	1,505,903	1,500,000	1,500,314		(125)			5.810	5.465	FA	32,923	87,150	07/07/2010	02/15/2038
094780-YE-7	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1.A FE	134,237	100.2880	135,389	135,000	134,697		52			4.100	4.149	FA	2,306	5,535	10/20/2011	02/01/2027
094780-YF-4	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1.A FE	198,822	100.2920	200,583	200,000	199,475		74			4.150	4.199	FA	3,458	8,300	10/20/2011	02/01/2028
094780-YG-2	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1.A FE	208,715	100.2950	210,620	210,000	209,371		75			4.200	4.249	FA	3,675	8,820	10/20/2011	02/01/2029
094780-YH-0	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1.A FE	218,607	100.2990	220,658	220,000	219,264		75			4.250	4.299	FA	3,896	9,350	10/20/2011	02/01/2030
094780-YJ-6	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1.A FE	228,498	100.3030	230,696	230,000	229,154		74			4.300	4.349	FA	4,121	9,890	10/20/2011	02/01/2031
094780-YK-3	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1.A FE	168,859	100.3070	170,521	170,000	169,322		52			4.350	4.399	FA	3,081	7,395	10/20/2011	02/01/2032
094808-CQ-3	BLOOMINGTON MN PORT AUTH TXBL-TAX INCR			2	1.A FE	3,565,000	105.1290	3,747,856	3,565,000	3,565,000					3.600	3.598	FA	53,475	128,340	10/05/2015	02/01/2035
094808-CQ-3	BLOOMINGTON MN PORT AUTH TXBL-TAX INCR	0		2	1.A FE	500,000	105.1290	525,646	500,000	500,000					3.600	3.598	FA	7,500	18,000	10/05/2015	02/01/2035
111746-JK-0	BROCKTONMASS MUNITAXBNDGO			2	1.E FE	9,901,720	103.1460	10,128,935	9,820,000	9,900,853		(867)			3.038	2.939	MN	34,805		11/05/2021	11/01/2035
138735-XL-4	CANUTILLO TX INDEP SCH DIST SCHOOL DISTRICT			2	1.A FE	1,750,000	104.3650	1,826,388	1,750,000	1,750,000					2.964	2.964	FA	19,595	51,870	09/11/2019	02/15/2036
138735-XL-4	CANUTILLO TX INDEP SCH DIST SCHOOL DISTRICT	0		2	1.A FE	250,000	104.3650	260,913	250,000	250,000					2.964	2.964	FA	2,799	7,410	09/11/2019	02/15/2036
145231-5F-9	CARROLL TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC			2	1.A FE	3,500,000	100.3340	3,511,679	3,500,000	3,500,000					5.192	5.192	FA	68,650	181,720	09/10/2010	02/15/2035
150461-N4-9	CEDAR PARK TX TXBL-REF			2	1.B FE	2,580,000	107.2730	2,767,656	2,580,000	2,580,000					3.900	3.900	FA	38,012	100,620	03/26/2015	08/15/2032
150461-N4-9	CEDAR PARK TX TXBL-REF	0		2	1.B FE	400,000	107.2730	429,094	400,000	400,000					3.900	3.900	FA	5,893	15,600	03/26/2015	08/15/2032
150461-N5-6	CEDAR PARK TX TXBL-REF			2	1.B FE	1,635,000	107.5510	1,758,465	1,635,000	1,635,000					4.000	4.000	FA	24,707	65,400	03/26/2015	08/15/2033
150461-N5-6	CEDAR PARK TX TXBL-REF	0		2	1.B FE	250,000	107.5510	268,878	250,000	250,000					4.000	4.000	FA	3,778	10,000	03/26/2015	08/15/2033
159195-SM-9	CHANNELVIEW TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-			2	1.A FE	7,141,748	100.4090	7,129,071	7,100,000	7,126,633		(1,590)			5.926	5.880	FA	158,948	420,746	03/24/2010	08/15/2035
159195-SM-9	CHANNELVIEW TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-	0		2	1.A FE	653,822	100.4090	652,661	650,000	652,438		(146)			5.926	5.880	FA	14,552	38,519	03/24/2010	08/15/2035
164231-KS-0	CHEROKEE CNTY GA SCH SYS QUALIFIED SCHOOL CONSTR BDS-TA				1.B FE	5,615,000	120.2350	6,751,205	5,615,000	5,615,000					5.626	5.627	FA	131,625	315,900	11/12/2010	08/01/2028
164231-KS-0	CHEROKEE CNTY GA SCH SYS QUALIFIED SCHOOL CONSTR BDS-TA	0			1.B FE	850,000	120.2350	1,021,999	850,000	850,000					5.626	5.627	FA	19,925	47,821	11/12/2010	08/01/2028
167560-PL-9	CHICAGO IL MET WTR RECLAMATION BUILD AMERICA BONDS-TXBL-DIREC				1.C FE	1,724,008	137.1270	2,248,875	1,640,000	1,701,350		(2,712)			5.720	5.402	JD	7,817	93,808	08/15/2011	12/01/2038
167560-PL-9	CHICAGO IL MET WTR RECLAMATION BUILD AMERICA BONDS-TXBL-DIREC	0			1.C FE	248,125	137.1270	342,816	250,000	248,610		58			5.720	5.402	JD	1,192	14,300	04/07/2011	12/01/2038
167560-WW-7	CHICAGOILLMETWTRRECLAMATIO MUNITAXBNDGO			2	1.C FE	3,550,000	100.2280	3,558,100	3,550,000	3,550,000					3.060	3.060	JD	7,242		11/17/2021	12/01/2041
180848-FR-9	CLARK CNTY NV BUILD AMERICA BONDS-TAXABLE-TR				1.B FE	850,000	124.9180	1,061,799	850,000	850,000					6.554	6.555	JJ	27,855	55,709	01/14/2010	07/01/2030
180848-FR-9	CLARK CNTY NV BUILD AMERICA BONDS-TAXABLE-TR	0			1.B FE	150,000	124.9180	187,376	150,000	150,000					6.554	6.555	JJ	4,916	9,831	01/14/2010	07/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
180848-N2-5	CLARK CNTY NV GENERAL OBLIGATION			2	1.B FE	9,785,000	103.0120	10,079,745	9,785,000	9,785,000					3.150	3.150	JJ	154,114	308,228	10/02/2019	07/01/2041
180848-N2-5	CLARK CNTY NV GENERAL OBLIGATION	0		2	1.B FE	900,000	103.0120	927,110	900,000	900,000					3.150	3.150	JJ	14,175	28,350	10/02/2019	07/01/2041
185468-RU-1	CLEBURNE TX TXBL			2	1.D FE	1,070,000	111.6580	1,194,738	1,070,000	1,070,000					4.434	4.428	FA	17,923	47,444	01/13/2016	08/15/2036
185468-RU-1	CLEBURNE TX TXBL	0		2	1.D FE	150,000	111.6580	167,487	150,000	150,000					4.434	4.428	FA	2,513	6,651	01/13/2016	08/15/2036
189342-N2-0	CLOVISCALIFUNISCHDIST MUNITAXBNDGO			2	1.C FE	6,925,000	102.0980	7,070,288	6,925,000	6,925,000					3.067	3.067	FA	30,679		10/22/2021	08/01/2039
198036-5L-5	COLUMBIA MO SCH DIST QUALIFIED SCH CONSTR BDS-DIREC				1.B FE	2,260,000	122.6240	2,771,312	2,260,000	2,260,000					5.189	5.189	MS	39,090	117,271	11/09/2010	09/01/2029
198036-5L-5	COLUMBIA MO SCH DIST QUALIFIED SCH CONSTR BDS-DIREC	0			1.B FE	350,000	122.6240	429,185	350,000	350,000					5.189	5.189	MS	6,054	18,162	11/09/2010	09/01/2029
223093-VV-4	COVINA-VLY CA UNIF SCH DIST SCHOOL DISTRICT			2	1.C FE	2,250,000	99.4860	2,238,433	2,250,000	2,250,000					3.071	3.071	FA	28,791	69,098	08/14/2019	08/01/2039
234554-GB-3	DALLAS CENTER IA GRIMES CMNTY QUALIFIED SCH CONSTR BD			2	1.C FE	9,425,000	100.3880	9,461,550	9,425,000	9,425,000					5.625	5.617	JD	44,180	530,156	11/09/2010	06/01/2029
234554-GB-3	DALLAS CENTER IA GRIMES CMNTY QUALIFIED SCH CONSTR BD	0		2	1.C FE	850,000	100.3880	853,296	850,000	850,000					5.625	5.617	JD	3,984	47,813	11/09/2010	06/01/2029
234667-JH-7	DALLAS CNTY TX HOSP DIST BUILD AMERICA BONDS-SER C				1.D FE	2,922,818	113.6760	3,239,765	2,850,000	2,873,148		(5,696)			5.248	5.000	FA	56,503	149,568	11/19/2010	08/15/2025
234667-JH-7	DALLAS CNTY TX HOSP DIST BUILD AMERICA BONDS-SER C	0			1.D FE	410,220	113.6760	454,704	400,000	403,249		(799)			5.248	5.000	FA	7,930	20,992	11/19/2010	08/15/2025
235218-J9-6	DALLAS TX TAXABLE-PENSION-SER A				1.D FE	5,262,400	124.2070	6,831,375	5,500,000	5,358,631		11,537			5.195	5.556	FA	107,941	285,725	04/05/2011	02/15/2035
244415-JP-1	DEERFIELD IL TXBL-QECB-SER B			2	1.A FE	8,917,364	100.2130	8,936,333	8,917,364	8,917,364					4.000	3.999	JD	29,725	356,695	09/27/2011	12/01/2028
244415-JP-1	DEERFIELD IL TXBL-QECB-SER B	0		2	1.A FE	950,000	100.2130	952,021	950,000	950,000					4.000	3.999	JD	3,167	38,000	09/27/2011	12/01/2028
250375-MC-3	DESERTCALIFCMNTYCOLLEGEDIS MUNITAXBNDGO			2	1.C FE	3,160,000	101.3320	3,202,103	3,160,000	3,160,000					2.978	2.978	FA	6,274		11/24/2021	08/01/2037
269408-MP-2	EAGAN MN TXBL-TAX INCR-SER A			2	1.A FE	420,000	102.5530	430,721	420,000	420,000					3.000	3.000	FA	5,250	12,600	05/22/2013	02/01/2026
269408-MQ-0	EAGAN MN TXBL-TAX INCR-SER A			2	1.A FE	845,000	102.6600	867,473	845,000	845,000					3.100	3.100	FA	10,915	26,195	05/22/2013	02/01/2027
269408-MQ-0	EAGAN MN TXBL-TAX INCR-SER A	0		2	1.A FE	100,000	102.6600	102,660	100,000	100,000					3.100	3.100	FA	1,292	3,100	05/22/2013	02/01/2027
269408-MR-8	EAGAN MN TXBL-TAX INCR-SER A			2	1.A FE	975,000	102.7670	1,001,974	975,000	975,000					3.200	3.200	FA	13,000	31,200	05/22/2013	02/01/2028
269408-MS-6	EAGAN MN TXBL-TAX INCR-SER A			2	1.A FE	905,000	102.8740	931,005	905,000	905,000					3.300	3.300	FA	12,444	29,865	05/22/2013	02/01/2029
269408-MS-6	EAGAN MN TXBL-TAX INCR-SER A	0		2	1.A FE	100,000	102.8740	102,874	100,000	100,000					3.300	3.300	FA	1,375	3,300	05/22/2013	02/01/2029
269408-MT-4	EAGAN MN TXBL-TAX INCR-SER A			2	1.A FE	940,000	102.9800	968,016	940,000	940,000					3.400	3.400	FA	13,317	31,960	05/22/2013	02/01/2030
269408-MT-4	EAGAN MN TXBL-TAX INCR-SER A	0		2	1.A FE	100,000	102.9800	102,980	100,000	100,000					3.400	3.400	FA	1,417	3,400	05/22/2013	02/01/2030
295139-AR-0	ERIE CNTY OHIO ERIE CNTY OHIO ECONOMIC DEV RE	0			1.D	2,778,750	110.9490	3,082,982	2,778,750	2,778,750					4.520	4.520	AO	31,400	125,600	05/01/2018	04/01/2038
30747M-6B-7	FARGO ND TXBL REF & IMPT-SER G			2	1.C FE	1,360,000	104.7550	1,424,664	1,360,000	1,360,000					4.000	3.997	MN	9,067	54,400	12/09/2014	05/01/2034
30747M-6B-7	FARGO ND TXBL REF & IMPT-SER G	0		2	1.C FE	200,000	104.7550	209,509	200,000	200,000					4.000	3.997	MN	1,333	8,000	12/09/2014	05/01/2034
30747M-6G-6	FARGO ND TXBL REF & IMPT-SER G			2	1.C FE	2,035,000	104.9340	2,135,412	2,035,000	2,035,000					4.250	4.247	MN	14,415	86,488	12/09/2014	05/01/2039
30747M-6G-6	FARGO ND TXBL REF & IMPT-SER G	0		2	1.C FE	300,000	104.9340	314,803	300,000	300,000					4.250	4.247	MN	2,125	12,750	12/09/2014	05/01/2039
343534-NL-3	FLOWOOD MS GENERAL OBLIGATION			2	1.B FE	850,000	108.7360	924,255	850,000	850,000					3.772	3.772	MN	5,344	32,062	11/03/2017	11/01/2037
343534-NL-3	FLOWOOD MS GENERAL OBLIGATION	0		2	1.B FE	150,000	108.7360	163,104	150,000	150,000					3.772	3.772	MN	943	5,658	11/03/2017	11/01/2037
349545-K9-3	FORT ZUMWALT MO SCH DIST QUALIFIED SCH CONSTR-TAXABLE-M				1.B FE	5,350,000	119.1300	6,373,451	5,350,000	5,350,000					5.300	5.298	MS	94,517	283,550	11/16/2010	03/01/2029
349545-K9-3	FORT ZUMWALT MO SCH DIST QUALIFIED SCH CONSTR-TAXABLE-M	0			1.B FE	800,000	119.1300	953,039	800,000	800,000					5.300	5.298	MS	14,133	42,400	11/16/2010	03/01/2029
359900-8V-2	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B	0			1.B FE	1,900,000	115.5000	2,194,500	1,900,000	1,900,000					3.812	3.812	MN	12,071	72,428	02/16/2017	11/01/2032
359900-8W-0	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B				1.B FE	5,259,810	118.6100	6,227,013	5,250,000	5,257,943		(659)			4.029	4.017	MN	35,254	211,523	03/07/2017	11/01/2038
359900-8W-0	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B	0			1.B FE	750,000	118.6100	889,573	750,000	750,000					4.029	4.017	MN	5,036	30,218	02/16/2017	11/01/2038
359900-8X-8	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B				1.B FE	7,000,000	127.3270	8,912,872	7,000,000	7,000,000					4.234	4.234	MN	49,397	296,380	02/16/2017	11/01/2047
359900-8X-8	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B	0			1.B FE	1,000,000	127.3270	1,273,267	1,000,000	1,000,000					4.234	4.234	MN	7,057	42,340	02/16/2017	11/01/2047
360046-G9-0	FULTON CNTY GA BUILD AMERICA BONDS				1.B FE	14,285,000	129.8900	18,554,804	14,285,000	14,285,000					5.148	5.146	JJ	367,696	735,392	09/15/2010	07/01/2039
365298-Z8-4	GARDEN GROVE CA UNIF SCH DIST SCHOOL DISTRICT			2	1.D FE	17,000,000	103.3490	17,569,270	17,000,000	17,000,000					3.237	3.237	FA	229,288	550,290	09/25/2019	08/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
376087-GL-0	GILROY CA UNIF SCH DIST SCHOOL DISTRICT			2	1.D FE	10,000,000	104.3530	10,435,291	10,000,000	10,000,000					3.214	3.214	FA	133,917	321,400	10/09/2019	08/01/2039
385478-EU-2	GRAND FORKS ND PUBLIC SCH DIST QUALIFIED SCH CONSTR BDS-TAXAB				1.D FE	5,430,000	119.6340	6,496,152	5,430,000	5,430,000					6.000	6.000	FA	135,750	325,800	12/14/2010	08/01/2028
385478-EU-2	GRAND FORKS ND PUBLIC SCH DIST QUALIFIED SCH CONSTR BDS-TAXAB	0			1.D FE	800,000	119.6340	957,076	800,000	800,000					6.000	6.000	FA	20,000	48,000	12/14/2010	08/01/2028
401784-YV-9	GUILFORD CNTY NC TXBL-QUALIFIED SCH-SER B			2	1.A FE	2,634,065	100.4060	2,690,881	2,680,000	2,652,050		2,182			3.934	4.060	MS	35,144	105,431	03/14/2012	03/01/2032
401784-YV-9	GUILFORD CNTY NC TXBL-QUALIFIED SCH-SER B	0		2	1.A FE	245,715	100.4060	251,015	250,000	247,393		204			3.934	4.060	MS	3,278	9,835	03/14/2012	03/01/2032
416791-DV-0	HARTFORD WI JT SCH DIST #1 QUALIFIED ENERGY CONSERVATION				1.D FE	1,592,432	117.1030	1,809,235	1,545,000	1,562,705		(3,631)			5.550	5.246	AO	21,437	85,748	04/12/2011	04/01/2026
416791-DV-0	HARTFORD WI JT SCH DIST #1 QUALIFIED ENERGY CONSERVATION	0			1.D FE	257,675	117.1030	292,756	250,000	252,865		(588)			5.550	5.246	AO	3,469	13,875	04/12/2011	04/01/2026
416848-TR-0	HARTLAND MI CONSOL SCH DIST QUALIFIED SCH CONSTR BD			2	1.C FE	2,750,000	100.4640	2,762,768	2,750,000	2,750,000					6.650	6.651	MN	30,479	182,875	04/20/2010	05/01/2027
416848-TR-0	HARTLAND MI CONSOL SCH DIST QUALIFIED SCH CONSTR BD	0		2	1.C FE	250,000	100.4640	251,161	250,000	250,000					6.650	6.651	MN	2,771	16,625	04/20/2010	05/01/2027
425506-3S-9	HENNEPIN CNTY MN TAXABLE-SER D-RECOVERY ZONE	0			1.A FE	6,192,165	123.3460	7,339,087	5,950,000	6,107,005		(12,447)			4.650	4.320	JD	23,056	276,675	01/23/2014	12/01/2031
429754-AS-3	HIGH POINT NC GENERAL			2	1.D FE	1,850,000	103.3140	1,911,307	1,850,000	1,850,000					3.780	3.779	AO	17,483	69,930	01/20/2018	10/01/2038
429754-AS-3	HIGH POINT NC GENERAL	0		2	1.D FE	150,000	103.3140	154,971	150,000	150,000					3.780	3.779	AO	1,418	5,670	01/20/2018	10/01/2038
438701-XD-1	HONOLULU CITY & CNTY HI WSTWTR TXBL-REF-FIRST C				1.C FE	4,350,000	111.0920	4,832,513	4,350,000	4,350,000					4.411	4.411	JJ	95,939	191,879	07/24/2015	07/01/2035
438701-XD-1	HONOLULU CITY & CNTY HI WSTWTR TXBL-REF-FIRST C	0			1.C FE	650,000	111.0920	722,100	650,000	650,000					4.411	4.411	JJ	14,336	28,672	07/24/2015	07/01/2035
442403-FQ-9	HOUSTON TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1.B FE	1,897,545	100.4200	1,857,765	1,850,000	1,850,669		111			6.068	5.764	FA	42,409	112,258	01/21/2010	02/15/2029
442403-FQ-9	HOUSTON TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SE	0		2	1.B FE	153,855	100.4200	150,630	150,000	150,054		9			6.068	5.764	FA	3,439	9,102	01/21/2010	02/15/2029
462668-FS-8	IREDELL CNTY NC QSCB-SER A			2	1.A FE	12,259,206	106.3280	12,982,634	12,210,000	12,227,257		(5,171)			3.950	3.901	FA	200,956	482,295	02/17/2015	02/01/2035
463777-8V-7	IRVINGTEX MUNITAXBNDGO			2	1.A FE	9,974,046	101.7290	10,045,772	9,875,000	9,973,565		(481)			2.980	2.860	MS	13,079		11/22/2021	09/15/2041
478898-FD-6	JOHNSON CNTY TX TXBL-CTFS OBLIG			2	1.C FE	900,000	109.0730	981,655	900,000	900,000					4.082	4.082	FA	13,879	36,738	11/09/2015	02/15/2029
478898-FD-6	JOHNSON CNTY TX TXBL-CTFS OBLIG	0		2	1.C FE	150,000	109.0730	163,609	150,000	150,000					4.082	4.082	FA	2,313	6,123	11/09/2015	02/15/2029
478898-FE-4	JOHNSON CNTY TX TXBL-CTFS OBLIG			2	1.C FE	355,000	109.4390	388,509	355,000	355,000					4.202	4.202	FA	5,635	14,917	11/09/2015	02/15/2030
486116-XX-9	KAUAI CNTY HI BUILD AMERICA BONDS-TAXABLE				1.C FE	2,369,884	134.5100	2,959,227	2,200,000	2,305,412		(7,332)			5.743	5.150	FA	52,644	126,346	09/10/2010	08/01/2032
486116-XX-9	KAUAI CNTY HI BUILD AMERICA BONDS-TAXABLE	0			1.C FE	323,166	134.5100	403,531	300,000	314,374		(1,000)			5.743	5.150	FA	7,179	17,229	09/10/2010	08/01/2032
486116-XZ-4	KAUAI CNTY HI BUILD AMERICA BONDS-RECOVERY Z				1.C FE	5,085,149	140.0280	6,973,372	4,980,000	5,051,446		(3,783)			5.913	5.751	FA	122,695	294,467	05/13/2010	08/01/2034
486116-YA-8	KAUAI CNTY HI BUILD AMERICA BONDS-RECOVERY Z				1.C FE	3,051,976	137.6560	3,771,769	2,740,000	2,941,012		(12,533)			5.863	5.020	FA	66,936	160,646	09/08/2010	08/01/2033
486116-YA-8	KAUAI CNTY HI BUILD AMERICA BONDS-RECOVERY Z	0			1.C FE	445,544	137.6560	550,623	400,000	429,345		(1,830)			5.863	5.020	FA	9,772	23,452	09/08/2010	08/01/2033
49474E-4A-8	KING CNTY WA BUILD AMERICA BONDS-RECOVERY Z				1.A FE	8,700,000	128.2520	11,157,920	8,700,000	8,700,000					6.047	6.047	JD	43,841	526,089	11/16/2010	12/01/2030
49474E-4A-8	KING CNTY WA BUILD AMERICA BONDS-RECOVERY Z	0			1.A FE	1,300,000	128.2520	1,667,275	1,300,000	1,300,000					6.047	6.047	JD	6,551	78,611	11/16/2010	12/01/2030
49474F-DC-1	KING CNTY WA REF-PUBLIC TRANSPRT SALES TAX			2	1.A FE	7,449,711	101.3420	7,489,168	7,390,000	7,392,693		(7,354)			3.600	3.501	JD	22,170	266,040	09/18/2012	06/01/2034
49474F-DC-1	KING CNTY WA REF-PUBLIC TRANSPRT SALES TAX	0		2	1.A FE	705,656	101.3420	709,393	700,000	700,255		(697)			3.600	3.501	JD	2,100	25,200	09/18/2012	06/01/2034
494791-SK-3	KINGCNTYWASHPUBHOSPDISTN MUNITAXBNDGO			2	1.D FE	5,458,034	102.0780	5,471,361	5,360,000	5,456,790		(1,245)			3.001	2.791	JD	28,596		11/05/2021	12/01/2038
494791-SZ-0	KINGCNTYWASHPUBHOSPDISTN MUNITAXBNDGO			2	1.D FE	6,191,371	101.8100	6,296,958	6,185,000	6,191,214		(156)			2.851	2.839	JD	31,348		10/25/2021	12/01/2036
502811-HD-7	LA CROSSE WI SCH DIST QUALIFIED SCH CONSTR BDS-DIREC	0		2	1.C FE	1,814,265	100.3290	1,785,856	1,780,000	1,780,673		(49)			5.500	5.267	MS	32,633	97,900	02/08/2011	03/01/2024
514264-EX-4	LANCASTER OH CITY SCH DIST SCHOOL DISTRICT			2	1.C FE	6,433,612	103.9980	6,645,478	6,390,000	6,425,054		(4,156)			3.322	3.245	AO	53,069	212,276	11/20/2019	10/01/2041
514264-EX-4	LANCASTER OH CITY SCH DIST SCHOOL DISTRICT	0		2	1.C FE	601,788	103.9980	623,989	600,000	601,419		(181)			3.322	3.245	AO	4,983	19,932	11/14/2019	10/01/2041
516393-KX-2	LANSING MICH BLDG AUTHORITY GENERAL OBLIGATION	0		2	1.E FE	910,000	107.6610	979,711	910,000	910,000					3.925	3.925	JD	2,976	35,718	12/16/2017	06/01/2034
528828-XD-3	LEWISVILLE TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC			2	1.B FE	2,817,155	100.4250	2,761,691	2,750,000	2,750,000		(802)			6.024	5.729	FA	62,583	165,660	01/22/2010	08/15/2028
528828-XD-3	LEWISVILLE TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC	0		2	1.B FE	256,105	100.4250	251,063	250,000	250,000		(73)			6.024	5.729	FA	5,689	15,060	01/22/2010	08/15/2028
52908E-US-0	LEXINGTON-FAYETTE URBAN CNTY K TXBL-PENSN FUNDING-SER A				1.C FE	1,800,000	102.6120	1,847,024	1,800,000	1,800,000					4.000	4.000	AO	18,000	72,000	06/06/2012	10/01/2030
52908E-US-0	LEXINGTON-FAYETTE URBAN CNTY K TXBL-PENSN FUNDING-SER A	0			1.C FE	150,000	102.6120	153,919	150,000	150,000					4.000	4.000	AO	1,500	6,000	06/06/2012	10/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
534247-PJ-4	LINCOLN NE ARPT AUTH TXBL-REF-SER A			2	1.B FE	1,550,000	106.3760	1,648,827	1,550,000	1,550,000					3.571	3.571	JJ	27,675	55,351	10/13/2016	07/01/2033
534247-PJ-4	LINCOLN NE ARPT AUTH TXBL-REF-SER A	0		2	1.B FE	200,000	106.3760	212,752	200,000	200,000					3.571	3.571	JJ	3,571	7,142	10/13/2016	07/01/2033
534366-AM-1	LINCOLN W HAYMARKET NE JT PUBL BUILD AMERICA BONDS				1.B FE	6,745,209	128.2050	8,967,963	6,995,000	6,831,209		19,567			4.750	5.012	JD	14,767	332,263	09/09/2010	12/15/2035
534366-AM-1	LINCOLN W HAYMARKET NE JT PUBL BUILD AMERICA BONDS	0			1.B FE	964,290	128.2050	1,282,053	1,000,000	976,585		2,797			4.750	5.012	JD	2,111	47,500	09/09/2010	12/15/2035
534366-AW-9	LINCOLN W HAYMARKET NE JT PUBL BUILD AMERICA BONDS				1.B FE	11,920,000	139.3160	16,606,439	11,920,000	11,920,000					5.800	5.800	JD	30,727	691,360	11/19/2010	12/15/2035
534366-AW-9	LINCOLN W HAYMARKET NE JT PUBL BUILD AMERICA BONDS	0			1.B FE	1,750,000	139.3160	2,438,026	1,750,000	1,750,000					5.800	5.800	JD	4,511	101,500	11/18/2010	12/15/2035
54465A-GW-6	LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE			2	1.C FE	2,558,972	103.8920	2,701,191	2,600,000	2,572,571		2,715			3.000	3.140	MS	26,000	78,000	08/05/2016	09/01/2030
54465A-GW-6	LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE	0		2	1.C FE	393,688	103.8920	415,568	400,000	395,780		418			3.000	3.140	MS	4,000	12,000	08/05/2016	09/01/2030
54465A-GY-2	LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE			2	1.C FE	2,861,459	103.8800	3,012,510	2,900,000	2,870,801		2,593			3.375	3.477	MS	32,625	97,875	08/05/2016	09/01/2035
54465A-GY-2	LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE	0		2	1.C FE	394,684	103.8800	415,519	400,000	395,973		358			3.375	3.477	MS	4,500	13,500	08/05/2016	09/01/2035
54930L-QV-0	LUCAS CNTY OH LUCAS COUNTY OH LTD TAX	0		2	1.C FE	2,655,000	105.0040	2,787,856	2,655,000	2,655,000					3.730	3.730	AO	24,758	99,032	06/30/2017	10/01/2037
54930L-QW-8	LUCAS CNTY OH LUCAS COUNTY OH LTD TX			2	1.C FE	1,000,000	105.8450	1,058,453	1,000,000	1,000,000					3.850	3.850	AO	9,625	38,500	06/30/2017	10/01/2040
563657-SB-2	MANKATO MN TAX INCR-TXBL-C			2	1.C FE	1,435,000	104.7320	1,502,902	1,435,000	1,435,000					3.800	3.800	FA	22,721	54,530	02/10/2015	02/01/2037
563657-SB-2	MANKATO MN TAX INCR-TXBL-C	0		2	1.C FE	150,000	104.7320	157,098	150,000	150,000					3.800	3.800	FA	2,375	5,700	02/10/2015	02/01/2037
567288-RT-4	MARICOPA CNTY AZ UNIF SCH DIST QUALIFIED SCH CONSTR BDS				1.C FE	2,460,250	127.1930	3,014,476	2,370,000	2,409,960		(10,056)			6.209	5.655	JJ	73,577	147,153	01/03/2011	07/01/2028
567288-RT-4	MARICOPA CNTY AZ UNIF SCH DIST QUALIFIED SCH CONSTR BDS	0			1.C FE	363,328	127.1930	445,176	350,000	355,901		(1,485)			6.209	5.655	JJ	10,866	21,732	01/03/2011	07/01/2028
578454-AB-6	MAYO CLINIC MAYOCL 3.774 11/15/43				1.C FE	1,015,894	116.3610	1,279,966	1,100,000	1,028,256		3,150			3.774	4.259	MN	5,305	41,514	09/30/2015	11/15/2043
578454-AB-6	MAYO CLINIC MAYOCL 3.774 11/15/43	0			1.C FE	138,531	116.3610	174,541	150,000	140,217		429			3.774	4.259	MN	723	5,661	09/30/2015	11/15/2043
578454-AF-7	MAYO CLINIC BASIC			2	1.C FE	6,477,990	106.8080	6,942,497	6,500,000	6,478,289		299			3.196	3.213	MN	26,545	129,260	03/30/2021	11/15/2061
578454-AF-7	MAYO CLINIC BASIC	0		2	1.C FE	8,962,740	106.8080	9,612,688	9,000,000	8,963,220		480			3.196	3.213	MN	36,754	178,976	03/29/2021	11/15/2061
579086-BH-1	MCALLEN TX DEV CORP TXBL			2	1.A FE	1,310,000	106.1260	1,390,254	1,310,000	1,310,000					3.150	3.149	FA	15,589	41,265	07/12/2016	08/15/2031
579086-BH-1	MCALLEN TX DEV CORP TXBL	0		2	1.A FE	200,000	106.1260	212,253	200,000	200,000					3.150	3.149	FA	2,380	6,300	07/12/2016	08/15/2031
579086-BN-8	MCALLEN TX DEV CORP TXBL			2	1.A FE	1,530,000	107.1570	1,639,501	1,530,000	1,530,000					3.500	3.499	FA	20,230	53,550	07/12/2016	08/15/2036
579086-BN-8	MCALLEN TX DEV CORP TXBL	0		2	1.A FE	250,000	107.1570	267,892	250,000	250,000					3.500	3.499	FA	3,306	8,750	07/12/2016	08/15/2036
579086-CB-3	MCALLEN TX DEV CORP TXBL			2	1.A FE	1,700,000	111.0950	1,888,613	1,700,000	1,700,000					3.840	3.840	FA	24,661	65,280	03/08/2017	08/15/2032
579086-CB-3	MCALLEN TX DEV CORP TXBL	0		2	1.A FE	250,000	111.0950	277,737	250,000	250,000					3.840	3.840	FA	3,627	9,600	03/08/2017	08/15/2032
579086-CF-4	MCALLEN TX DEV CORP TXBL			2	1.A FE	1,100,000	110.3270	1,213,598	1,100,000	1,100,000					4.070	4.070	FA	16,913	44,770	03/08/2017	08/15/2036
579086-CF-4	MCALLEN TX DEV CORP TXBL	0		2	1.A FE	150,000	110.3270	165,491	150,000	150,000					4.070	4.070	FA	2,306	6,105	03/08/2017	08/15/2036
584002-QB-8	MECKLENBURG CNTY NC TXBL-QUALIFIED SCHOOL CONSTRUC			2	1.A FE	13,707,805	100.2870	13,739,314	13,700,000	13,700,000		(706)			4.349	4.331	AO	148,953	595,813	10/13/2011	10/01/2030
584002-QB-8	MECKLENBURG CNTY NC TXBL-QUALIFIED SCHOOL CONSTRUC	0		2	1.A FE	1,314,495	100.2870	1,303,731	1,300,000	1,300,000		(1,311)			4.349	4.331	AO	14,134	56,537	10/13/2011	10/01/2030
586145-WM-2	MEMPHIS TN BUILD AMERICA BONDS-SER C				1.C FE	2,590,000	126.8670	3,285,853	2,590,000	2,590,000					5.792	5.792	JJ	75,006	150,013	06/24/2010	07/01/2029
586145-WM-2	MEMPHIS TN BUILD AMERICA BONDS-SER C	0			1.C FE	400,000	126.8670	507,468	400,000	400,000					5.792	5.792	JJ	11,584	23,168	06/24/2010	07/01/2029
586145-WN-0	MEMPHIS TN BUILD AMERICA BONDS-SER C				1.C FE	3,630,000	129.7190	4,708,801	3,630,000	3,630,000					5.842	5.842	JJ	106,032	212,065	06/24/2010	07/01/2030
586145-WN-0	MEMPHIS TN BUILD AMERICA BONDS-SER C	0			1.C FE	550,000	129.7190	713,455	550,000	550,000					5.842	5.842	JJ	16,066	32,131	06/24/2010	07/01/2030
586145-XF-6	MEMPHIS TN RECOVERY ZONE ECON DEV BONDS-F				1.C FE	5,160,000	136.0000	7,017,581	5,160,000	5,160,000					6.042	6.042	JJ	155,884	311,767	06/24/2010	07/01/2034
586840-NM-8	MENLO PARK CA CITY SCH DIST SCHOOL DISTRICT			2	1.A FE	2,600,000	105.6200	2,746,130	2,600,000	2,600,000					2.969	2.969	JJ	38,597	77,194	09/11/2019	07/01/2038
586840-NM-8	MENLO PARK CA CITY SCH DIST SCHOOL DISTRICT	0		2	1.A FE	400,000	105.6200	422,481	400,000	400,000					2.969	2.969	JJ	5,938	11,876	09/11/2019	07/01/2038
592041-XV-4	MET GOVT NASHVILLE & DAVIDSONC TXBL-REF-VANDERBILT UNIVERSITY				1.B FE	2,200,000	109.8420	2,416,534	2,200,000	2,200,000					3.237	3.237	AO	17,804	71,214	10/27/2016	10/01/2036
592041-XV-4	MET GOVT NASHVILLE & DAVIDSONC TXBL-REF-VANDERBILT UNIVERSITY	0			1.B FE	300,000	109.8420	329,527	300,000	300,000					3.237	3.237	AO	2,428	9,711	10/27/2016	10/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592041-XW-2	MET GOVT NASHVILLE & DAVIDSONC TXBL-REF-VANDERBILT UNIVERSITY				1.B FE	7,500,000	110.6980	8,302,365	7,500,000	7,500,000					3.437	3.437	AO	64,444	257,775	10/27/2016	10/01/2046
592098-G4-3	MET GOVT NASHVILLE & DAVIDSON BUILD AMER BDS-TAXABLE-SER B-D				1.C FE	3,502,000	127.5010	4,462,532	3,500,000	3,501,081		(117)			6.393	6.388	JJ	111,878	223,755	12/10/2010	07/01/2030
592098-G4-3	MET GOVT NASHVILLE & DAVIDSON BUILD AMER BDS-TAXABLE-SER B-D	0			1.C FE	500,000	127.5010	637,505	500,000	500,000					6.393	6.388	JJ	15,983	31,965	12/09/2010	07/01/2030
592112-DR-4	MET GOVT NASHVILLE & DAVIDSONC BUILD AMERICA BONDS				1.C FE	5,000,000	128.2470	6,412,367	5,000,000	5,000,000					5.707	5.707	JJ	142,675	285,350	06/04/2010	07/01/2034
592112-PC-4	MET GOVT NASHVILLE & DAVIDSONC REF-TXBL-SER B				1.C FE	500,000	111.5130	557,567	500,000	500,000					3.493	3.493	JJ	8,733	17,465	02/11/2015	07/01/2029
596782-TM-4	MIDDLETON WI TXBL-REF			2	1.B FE	345,000	101.8620	351,424	345,000	345,000					3.300	3.300	MS	3,795	11,385	12/05/2012	09/01/2028
596782-TP-7	MIDDLETON WI TXBL-REF			2	1.B FE	370,000	102.0590	377,618	370,000	370,000					3.600	3.600	MS	4,440	13,320	12/05/2012	09/01/2030
602245-UM-2	MILWAUKEE CNTY WI TAXABLE-PENSION PROM NTS-SER A				1.C FE	4,064,373	122.3620	4,885,794	3,992,900	4,021,902		(11,478)			6.840	6.661	JD	22,760	273,114	03/23/2009	12/01/2028
602245-UM-2	MILWAUKEE CNTY WI TAXABLE-PENSION PROM NTS-SER A	0			1.C FE	610,740	122.3620	734,172	600,000	604,358		(1,725)			6.840	6.661	JD	3,420	41,040	03/23/2009	12/01/2028
60374Y-7Y-7	MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ			2	1.B FE	1,550,000	106.2400	1,646,719	1,550,000	1,550,000					4.014	4.014	MS	20,739	62,217	02/13/2014	03/01/2028
60374Y-7Z-4	MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ			2	1.B FE	1,490,000	106.3580	1,584,739	1,490,000	1,490,000					4.114	4.114	MS	20,433	61,299	02/13/2014	03/01/2029
60374Y-7Z-4	MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ	0		2	1.B FE	200,000	106.3580	212,717	200,000	200,000					4.114	4.114	MS	2,743	8,228	02/13/2014	03/01/2029
60374Y-8A-8	MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ	0		2	1.B FE	2,610,000	105.9070	2,764,173	2,610,000	2,610,000					4.379	4.379	MS	38,097	114,292	02/13/2014	03/01/2034
603789-7D-4	MINNEAPOLIS MN SPL SCH DIST #1 QUALIFIED SCH CONSTR BD-TAXABL				1.B FE	9,117,270	114.7500	10,327,511	9,000,000	9,039,767		(8,883)			5.125	5.000	JD	20,500	461,250	12/08/2010	12/15/2025
60414F-PQ-7	MINNESOTA ST CLGS & UNIV REVEN TXBL-SER B	0		2	1.E FE	2,961,660	105.0330	3,150,990	3,000,000	2,974,583		2,785			3.700	3.804	AO	27,750	111,000	02/12/2015	10/01/2032
60414F-PR-5	MINNESOTA ST CLGS & UNIV REVEN TXBL-SER B			2	1.E FE	4,350,000	105.5800	4,592,745	4,350,000	4,350,000					4.000	3.999	AO	43,500	174,000	02/11/2015	10/01/2035
60414F-PR-5	MINNESOTA ST CLGS & UNIV REVEN TXBL-SER B	0		2	1.E FE	650,000	105.5800	686,272	650,000	650,000					4.000	3.999	AO	6,500	26,000	02/11/2015	10/01/2035
604195-VH-7	MINNETONKA MN INDEP SCH DIST # TXBL-REF-OPEB-SER E			2	1.A FE	1,376,427	100.0000	1,385,000	1,385,000	1,380,818		524			3.200	3.249	JJ	22,160	44,320	01/10/2013	01/01/2029
604195-VJ-3	MINNETONKA MN INDEP SCH DIST # TXBL-REF-OPEB-SER E			2	1.A FE	3,839,027	100.0000	3,865,000	3,865,000	3,851,004		1,873			3.300	3.350	JJ	63,773	127,545	01/10/2013	01/01/2031
604204-RA-7	MINNETONKA MN INDEP SCH DIST # TXBL-REF			2	1.B FE	130,000	102.0090	132,611	130,000	130,000					3.030	3.030	FA	1,641	3,939	03/24/2016	02/01/2025
604204-RD-1	MINNETONKA MN INDEP SCH DIST # TXBL-REF			2	1.B FE	140,000	102.3050	143,227	140,000	140,000					3.630	3.630	FA	2,118	5,082	03/24/2016	02/01/2028
604204-RE-9	MINNETONKA MN INDEP SCH DIST # TXBL-REF			2	1.B FE	145,000	102.2780	148,304	145,000	145,000					3.730	3.730	FA	2,254	5,409	03/24/2016	02/01/2029
613681-K2-0	MONTGOMERY CNTY TX BUILD AMERICA BONDS			2	1.B FE	1,950,000	100.3560	1,956,933	1,950,000	1,950,000					5.200	5.200	MS	33,800	101,400	08/24/2010	03/01/2030
613681-K2-0	MONTGOMERY CNTY TX BUILD AMERICA BONDS	0		2	1.B FE	200,000	100.3560	200,711	200,000	200,000					5.200	5.200	MS	3,467	10,400	08/24/2010	03/01/2030
631294-4C-6	NASHUA NH TXBL-PENNICHUCK CORP	0			1.B FE	2,056,800	116.5250	2,330,500	2,000,000	2,030,918		(3,185)			4.226	4.000	JJ	38,973	84,520	05/23/2012	01/15/2032
64327T-AQ-1	NEW CASTLE CNTY DE TAXABLE-SER B-RECOVERY ZONE				1.A FE	3,961,006	119.3360	4,809,227	4,030,000	3,997,122		4,139			4.872	5.019	JJ	90,535	196,342	11/05/2010	07/15/2030
64327T-AQ-1	NEW CASTLE CNTY DE TAXABLE-SER B-RECOVERY ZONE	0			1.A FE	589,728	119.3360	716,014	600,000	595,105		616			4.872	5.019	JJ	13,479	29,232	11/05/2010	07/15/2030
64327T-AR-9	NEW CASTLE CNTY DE TAXABLE-SER B-RECOVERY ZONE				1.A FE	9,588,800	133.1360	13,313,596	10,000,000	9,707,106		13,742			5.002	5.300	JJ	230,648	500,200	11/23/2010	07/15/2040
649322-AC-8	NY & PRESBYTERIAN HOSPIT NYPRES 3.563 08/01/36				1.C FE	4,349,870	110.4720	4,805,521	4,350,000	4,350,012		(1)			3.563	3.563	FA	64,579	154,991	06/21/2016	08/01/2036
649322-AC-8	NY & PRESBYTERIAN HOSPIT NYPRES 3.563 08/01/36	0			1.C FE	649,981	110.4720	718,066	650,000	650,002					3.563	3.563	FA	9,650	23,160	06/21/2016	08/01/2036
649322-AE-4	NY & PRESBYTERIAN HOSPIT BASIC				1.C FE	25,978,200	140.0700	28,013,984	20,000,000	25,973,959		(4,241)			4.763	3.479	FA	396,917	476,300	04/08/2021	08/01/2116
649322-AE-4	NY & PRESBYTERIAN HOSPIT BASIC	0			1.C FE	17,367,120	140.0700	16,808,390	12,000,000	17,365,789		(1,331)			4.763	3.479	FA	238,150		10/15/2021	08/01/2116
649322-AF-1	NY & PRESBYTERIAN HOSPIT BASIC			2	1.C FE	26,999,250	121.6280	30,406,876	25,000,000	26,998,543		(707)			3.954	3.653	FA	411,875	494,250	03/26/2021	08/01/2119
64966H-YM-6	NEW YORK NY BUILD AMERICA BONDS				1.C FE	5,532,188	134.3580	7,053,801	5,250,000	5,437,392		(24,225)			5.968	5.554	MS	104,440	313,320	08/13/2010	03/01/2036
64966H-YM-6	NEW YORK NY BUILD AMERICA BONDS	0			1.C FE	790,313	134.3580	1,007,686	750,000	776,770		(3,461)			5.968	5.554	MS	14,920	44,760	08/13/2010	03/01/2036
64971W-VF-4	NEW YORK CITY NY TRANSITIONAL TXBL-SUB-SER A3			2	1.A FE	6,000,000	106.1100	6,366,593	6,000,000	6,000,000					3.500	3.500	FA	87,500	210,000	09/22/2015	08/01/2027
64985H-XA-0	NEW YORK ST ENVRNMNTL FACS COR TXBL-GREEN BOND-SER C				1.A FE	1,474,650	110.7510	1,661,261	1,500,000	1,478,875		875			3.113	3.218	JJ	21,532	46,695	10/25/2016	07/15/2039
655867-B8-1	NORFOLK VA GENERAL OBLIGATION			2	1.C FE	12,129,616	102.1190	12,550,406	12,290,000	12,143,659		6,223			2.820	2.906	AO	86,645	346,578	09/10/2019	10/01/2039
65857P-AR-2	N CHARLESTON SC TXBL-SER B	0			1.E FE	1,500,000	108.2250	1,623,378	1,500,000	1,500,000					4.249	4.249	AO	15,934	63,735	01/25/2017	10/01/2032
678519-RZ-4	OKLAHOMA CITY OK TXBL-LIMITED TAX-SER A			2	1.A FE	2,451,438	106.1950	2,628,336	2,475,000	2,457,980		1,009			4.000	4.070	MS	33,000	99,000	07/16/2014	09/01/2034
685585-FF-3	ORCHARD CA SCH DIST SCHOOL DISTRICT			2	1.C FE	1,731,415	103.3910	1,809,348	1,750,000	1,734,569		872			3.750	3.832	FA	27,344	65,625	12/08/2017	08/01/2036
685585-FF-3	ORCHARD CA SCH DIST SCHOOL DISTRICT	0		2	1.C FE	247,345	103.3910	258,478	250,000	247,796		125			3.750	3.832	FA	3,906	9,375	12/08/2017	08/01/2036
686053-CT-4	OREGON ST SCH BRDS ASSN SHORT- TAXABLE-PENSION-SER B				1.C FE	20,050,890	118.5230	22,519,453	19,000,000	19,498,095		(62,959)			5.680	5.199	JD	2,998	1,079,200	09/01/2010	06/30/2028
689597-FA-5	OTTER TAIL CNTY MN WASTE DISPOSAL-PRAIRIE LAKES M			2	1.A FE	11,070,000	102.5020	11,346,934	11,070,000	11,070,000					3.400	3.400	MN	62,730	376,380	04/02/2013	11/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
692039-SV-3	OXNARDCALIFUNHIGHSCHDIST MUNITAXBNDGO			2	1.C FE	5,977,800	100.0410	5,917,449	5,915,000	5,977,328		(472)			3.177	3.049	FA	19,836		12/01/2021	08/01/2043
697379-TV-7	PALO ALTO CA UNIF SCH DIST QUALIFIED SCH CONST BD-TAXABLE				1.A FE	2,075,890	117.8010	2,356,010	2,000,000	2,029,569		(5,490)			5.862	5.495	JJ	58,620	117,240	03/31/2011	07/01/2027
724581-UX-9	PITTSBURG CA UNIF SCH DIST SCHOOL DISTRICT			2	1.E FE	10,580,000	103.8430	10,986,607	10,580,000	10,580,000					3.528	3.528	FA	155,526	373,262	11/27/2019	08/01/2042
724581-UX-9	PITTSBURG CA UNIF SCH DIST SCHOOL DISTRICT	0		2	1.E FE	2,100,000	103.8430	2,180,706	2,100,000	2,100,000					3.528	3.528	FA	30,870	74,088	11/27/2019	08/01/2042
73209G-AX-8	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ	0		2	1.D FE	1,350,000	108.7710	1,468,409	1,350,000	1,350,000					3.750	3.750	MN	8,438	50,625	04/21/2017	05/01/2032
73209G-AY-6	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ			2	1.D FE	2,200,000	107.1380	2,357,035	2,200,000	2,200,000					3.850	3.850	MN	14,117	84,700	04/21/2017	05/01/2037
73209G-AY-6	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ	0		2	1.D FE	300,000	107.1380	321,414	300,000	300,000					3.850	3.850	MN	1,925	11,550	04/21/2017	05/01/2037
73209G-AZ-3	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ			2	1.D FE	5,000,000	106.9780	5,348,907	5,000,000	5,000,000					4.050	4.050	MN	33,750	202,500	04/21/2017	05/01/2047
73209G-BH-2	POMONA CA REVENUE WATER			2	1.D FE	525,000	109.9620	577,300	525,000	525,000					3.900	3.900	JD	1,706	20,475	01/25/2018	12/01/2033
73209G-BJ-8	POMONA CA REVENUE WATER			2	1.D FE	480,000	109.0340	523,364	480,000	480,000					4.000	4.000	JD	1,600	19,200	01/25/2018	12/01/2038
73209G-BK-5	POMONA CA REVENUE WATER			2	1.D FE	1,715,000	108.5500	1,861,635	1,715,000	1,715,000					4.100	4.100	JD	5,860	70,315	01/25/2018	12/01/2046
742327-FL-8	PRINCETON OH CITY SCH DIST SCHOOL DISTRICT			2	1.C FE	12,800,096	105.0950	13,441,629	12,790,000	12,798,229		(896)			3.315	3.306	JD	35,332	423,989	12/02/2019	12/01/2039
748508-B5-6	QUINCYMASS MUNITAXBNDGO			2	1.C FE	13,500,000	100.2770	13,537,404	13,500,000	13,500,000					2.990	2.990	JD	10,091		12/15/2021	12/15/2039
752111-HE-7	RANCHO CA WTR DIST FING AUTH TXBL-QUALIFIED ENERGY CONSV BD				1.A FE	4,270,000	121.4070	5,184,069	4,270,000	4,270,000					5.125	5.126	FA	91,182	218,838	10/28/2011	08/01/2030
752111-HE-7	RANCHO CA WTR DIST FING AUTH TXBL-QUALIFIED ENERGY CONSV BD	0			1.A FE	600,000	121.4070	728,441	600,000	600,000					5.125	5.126	FA	12,813	30,750	10/28/2011	08/01/2030
752111-KF-0	RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C				1.A FE	100,000	107.8950	107,895	100,000	100,000					3.089	3.089	FA	1,287	3,089	09/27/2016	08/01/2030
752111-KG-8	RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C				1.A FE	100,000	108.3380	108,338	100,000	100,000					3.189	3.189	FA	1,329	3,189	09/27/2016	08/01/2031
752111-KH-6	RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C				1.A FE	3,000,000	109.2230	3,276,698	3,000,000	3,000,000					3.389	3.389	FA	42,363	101,670	09/27/2016	08/01/2034
76541V-HL-4	RICHMOND VA QUALIFIED SCH CONST BD-TAXABLE			2	1.B FE	4,550,000	100.3610	4,566,434	4,550,000	4,550,000					5.270	5.270	MN	39,964	239,785	11/03/2010	11/01/2029
76541V-HL-4	RICHMOND VA QUALIFIED SCH CONST BD-TAXABLE	0		2	1.B FE	450,000	100.3610	451,625	450,000	450,000					5.270	5.270	MN	3,953	23,715	11/03/2010	11/01/2029
76541V-KK-2	RICHMOND VA QSCB-REF-PUBLIC IMPT-SER D	0		2	1.B FE	5,000,000	100.1950	5,009,750	5,000,000	5,000,000					4.150	4.150	JJ	95,681	207,500	06/14/2012	01/15/2033
76541V-NK-9	RICHMOND VA TXBL-SER B				1.B FE	1,267,707	120.0730	1,530,936	1,275,000	1,270,720		483			4.650	4.702	MS	19,763	59,288	09/12/2013	03/01/2030
76541V-NK-9	RICHMOND VA TXBL-SER B	0			1.B FE	198,856	120.0730	240,147	200,000	199,329		76			4.650	4.702	MS	3,100	9,300	09/12/2013	03/01/2030
76541V-NL-7	RICHMOND VA TXBL-SER B	0			1.B FE	2,474,338	126.9900	3,162,051	2,490,000	2,479,480		961			4.800	4.852	MS	39,840	119,520	09/12/2013	03/01/2033
76541V-RD-1	RICHMOND VA TXBL-SER C			2	1.B FE	798,270	106.2160	855,036	805,000	800,659		432			3.625	3.700	JD	2,432	29,181	11/18/2015	06/01/2030
76541V-RD-1	RICHMOND VA TXBL-SER C	0		2	1.B FE	99,164	106.2160	106,216	100,000	99,461		54			3.625	3.700	JD	302	3,625	11/18/2015	06/01/2030
76541V-RE-9	RICHMOND VA TXBL-SER C			2	1.B FE	827,744	105.9560	890,031	840,000	831,725		721			3.625	3.750	JD	2,538	30,450	11/18/2015	06/01/2031
76541V-RE-9	RICHMOND VA TXBL-SER C	0		2	1.B FE	98,541	105.9560	105,956	100,000	99,015		86			3.625	3.750	JD	302	3,625	11/18/2015	06/01/2031
76541V-RF-6	RICHMOND VA TXBL-SER C			2	1.B FE	869,671	106.3080	930,196	875,000	871,257		288			3.750	3.800	JD	2,734	32,813	11/18/2015	06/01/2032
76541V-RF-6	RICHMOND VA TXBL-SER C	0		2	1.B FE	99,391	106.3080	106,308	100,000	99,572		33			3.750	3.800	JD	313	3,750	11/18/2015	06/01/2032
771420-AM-8	ROCHESTER IN CMNTY SCH CORP TAXABLE-QUALIFIED SCH CONSTR				1.B FE	707,378	102.3130	716,192	700,000	700,370		(905)			5.125	4.988	JJ	17,938	35,875	04/08/2011	07/01/2022
788634-AH-6	SAINT CLAIR CNTY IL SCH DIST # BUILD AMERICA BONDS-TAXABLE-SE			2	1.E FE	645,000	100.4730	648,051	645,000	645,000					6.875	6.875	AO	11,086	44,344	08/05/2009	04/01/2039
791697-BP-9	SAINT LOUIS MO SPL ADMIN BRD O QUALIFIED SCH CONSTR BDS-ST LO	0			1.B FE	4,000,000	119.2960	4,771,835	4,000,000	4,000,000					6.250	6.250	AO	62,500	250,000	12/10/2010	04/01/2026
791697-BX-2	SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE				1.B FE	6,550,000	118.6370	7,770,706	6,550,000	6,550,000					4.750	4.750	AO	77,781	311,125	09/21/2011	04/01/2029
791697-BX-2	SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE	0			1.B FE	950,000	118.6370	1,127,049	950,000	950,000					4.750	4.750	AO	11,281	45,125	09/21/2011	04/01/2029
791697-CH-6	SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE				1.B FE	1,550,000	114.3910	1,773,053	1,550,000	1,550,000					4.600	4.600	AO	17,825	71,300	09/21/2011	04/01/2027
791697-CH-6	SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE	0			1.B FE	200,000	114.3910	228,781	200,000	200,000					4.600	4.600	AO	2,300	9,200	09/21/2011	04/01/2027
791697-CJ-2	SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE				1.B FE	5,750,000	116.5260	6,700,262	5,750,000	5,750,000					4.700	4.700	AO	67,563	270,250	09/21/2011	04/01/2028
792905-DU-2	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG				1.F FE	2,189,220	107.4970	2,364,939	2,200,000	2,195,770		1,104			3.969	4.028	JJ	43,659	87,318	06/11/2015	07/01/2025
792905-DU-2	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG	0			1.F FE	298,530	107.4970	322,492	300,000	299,423		151			3.969	4.028	JJ	5,954	11,907	06/11/2015	07/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
792905-DV-0	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG				1.F FE	1,975,720	108.8640	2,177,273	2,000,000	1,988,768		2,222			4.089	4.227	JJ	40,890	81,780	06/10/2015	07/01/2026
792905-DW-8	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG				1.F FE	2,500,000	109.9500	2,748,754	2,500,000	2,500,000					4.189	4.189	JJ	52,363	104,725	05/29/2015	07/01/2027
793028-UR-0	SAINT PAUL MN PORT AUTH TXBL-SER 1	0		2	1.A FE	2,750,000	101.2940	2,785,585	2,750,000	2,750,000					3.350	3.350	FA	38,385	92,125	01/31/2013	02/01/2033
796237-5K-7	SAN ANTONIO TX TXBL-CERTIFICATES OF OBLIGATIO			2	1.A FE	1,295,000	103.5670	1,341,195	1,295,000	1,295,000					3.228	3.228	FA	17,418	41,803	08/03/2016	02/01/2035
796237-5L-5	SAN ANTONIO TX TXBL-CERTIFICATES OF OBLIGATIO			2	1.A FE	500,000	103.5340	517,670	500,000	500,000					3.278	3.278	FA	6,829	16,390	08/03/2016	02/01/2036
797272-RG-8	SAN DIEGO CA CMNTY CLG DIST GENERAL OBLIGATION			2	1.B FE	17,450,000	104.8220	18,291,493	17,450,000	17,450,000					3.316	3.316	FA	241,101	578,642	09/18/2019	08/01/2041
797272-RG-8	SAN DIEGO CA CMNTY CLG DIST GENERAL OBLIGATION	0		2	1.B FE	2,550,000	104.8220	2,672,969	2,550,000	2,550,000					3.316	3.316	FA	35,233	84,558	09/18/2019	08/01/2041
797356-DU-3	SANDIEGOCALIFUNISCHDIST MUNITAXBNDGO			2	1.A FE	17,604,125	100.6730	17,617,693	17,500,000	17,601,884		(2,241)			2.907	2.837	JJ	98,919		10/18/2021	07/01/2042
797646-NT-9	SAN FRANCISCO CITY & CNTY CA BUILD AMERICA BONDS-TAXABLE-D				1.A FE	1,868,690	128.9760	2,392,507	1,855,000	1,862,139		(741)			6.030	5.965	JD	4,971	111,857	04/16/2010	06/15/2029
797646-NT-9	SAN FRANCISCO CITY & CNTY CA BUILD AMERICA BONDS-TAXABLE-D	0			1.A FE	302,214	128.9760	386,928	300,000	301,155		(120)			6.030	5.965	JD	804	18,090	04/16/2010	06/15/2029
79771T-GE-1	SAN FRANCISCO CITY & CNTY CA U BUILD AMERICA BONDS-TAXABLE-PR				1.D FE	4,380,015	121.4070	5,281,188	4,350,000	4,363,020		(1,996)			5.735	5.670	JD	11,088	249,473	07/08/2010	06/15/2030
79771T-GE-1	SAN FRANCISCO CITY & CNTY CA U BUILD AMERICA BONDS-TAXABLE-PR	0			1.D FE	654,485	121.4070	789,143	650,000	651,946		(298)			5.735	5.670	JD	1,657	37,278	07/08/2010	06/15/2030
812626-5Z-8	SEATTLE WA TXBL-SER B			2	1.A FE	1,315,000	106.6230	1,402,092	1,315,000	1,315,000					3.630	3.630	AO	11,934	47,735	05/07/2015	04/01/2029
812626-5Z-8	SEATTLE WA TXBL-SER B	0		2	1.A FE	200,000	106.6230	213,246	200,000	200,000					3.630	3.630	AO	1,815	7,260	05/07/2015	04/01/2029
812626-6A-2	SEATTLE WA TXBL-SER B			2	1.A FE	1,370,000	106.7130	1,461,969	1,370,000	1,370,000					3.730	3.730	AO	12,775	51,101	05/07/2015	04/01/2030
812626-6A-2	SEATTLE WA TXBL-SER B	0		2	1.A FE	200,000	106.7130	213,426	200,000	200,000					3.730	3.730	AO	1,865	7,460	05/07/2015	04/01/2030
812626-6B-0	SEATTLE WA TXBL-SER B	0		2	1.A FE	7,195,000	108.9470	7,838,737	7,195,000	7,195,000					3.960	3.960	AO	71,231	284,922	05/07/2015	04/01/2035
812643-MK-7	SEATTLE WA MUNI LIGHT & PWR RE TXBL-RENEWABLE ENERGY BONDS-DI			2	1.C FE	20,653,400	106.2480	21,249,512	20,000,000	20,312,338		(71,316)			4.050	3.627	JJ	405,000	810,000	11/01/2016	01/01/2041
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER B				1.C FE	8,967,700	121.2550	10,609,822	8,750,000	8,841,253		(14,404)			6.220	5.985	AO	136,063	544,250	05/07/2009	10/01/2028
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER B	0			1.C FE	1,332,344	121.2550	1,576,316	1,300,000	1,313,558		(2,140)			6.220	5.985	AO	20,215	80,860	05/07/2009	10/01/2028
833086-CC-3	SNOHOMISH CNTY WA SNOHOMISH-B-PREREFD				1.A FE	119,544	102.6890	123,227	120,000	119,545		1			3.500	3.550	JD	350		12/20/2021	12/01/2030
833086-CD-1	SNOHOMISH CNTY WA SNOHOMISH-B-PREREFD				1.A FE	153,394	102.6890	159,168	155,000	153,399		4			3.500	3.625	JD	452		12/20/2021	12/01/2031
833086-CE-9	SNOHOMISH CNTY WA SNOHOMISH-B-PREREFUNDED				1.A FE	154,306	102.7800	159,308	155,000	154,308		2			3.600	3.650	JD	465		12/20/2021	12/01/2032
833086-CM-1	SNOHOMISH CNTY WA SNOHOMISH-B-UNREFD			2	1.B FE	627,604	101.8930	641,927	630,000	627,612		8			3.500	3.550	JD	1,838		12/20/2021	12/01/2030
833086-CN-9	SNOHOMISH CNTY WA SNOHOMISH-B-UNREFD			2	1.B FE	836,247	101.7360	859,667	845,000	836,270		23			3.500	3.625	JD	2,465		12/20/2021	12/01/2031
833086-CP-4	SNOHOMISH CNTY WA SNOHOMISH-B-UNREFD			2	1.B FE	841,219	101.7670	859,932	845,000	841,228		10			3.600	3.650	JD	2,535		12/20/2021	12/01/2032
849476-MD-5	SPRING BRANCH TX INDEP SCH DIS BUILD AMERICA BONDS-SER B			2	1.A FE	2,300,000	100.3810	2,308,774	2,300,000	2,300,000					5.538	5.536	FA	53,073	127,374	11/12/2010	02/01/2030
849476-MD-5	SPRING BRANCH TX INDEP SCH DIS BUILD AMERICA BONDS-SER B	0		2	1.A FE	200,000	100.3810	200,763	200,000	200,000					5.538	5.536	FA	4,615	11,076	11/12/2010	02/01/2030
864784-GC-1	SUFFOLK CNTY NY WTR AUTH SER A			2	1.A FE	8,439,000	104.9040	9,126,665	8,700,000	8,483,269		9,184			3.000	3.188	JD	21,750	261,000	10/19/2016	06/01/2039
864784-GC-1	SUFFOLK CNTY NY WTR AUTH SER A	0		2	1.A FE	1,261,000	104.9040	1,363,754	1,300,000	1,267,615		1,372			3.000	3.188	JD	3,250	39,000	10/19/2016	06/01/2039
864784-GF-4	SUFFOLK CNTY NY WTR AUTH SER A			2	1.A FE	8,591,250	106.8710	9,297,767	8,700,000	8,606,508		3,158			3.250	3.323	JD	23,563	282,750	10/19/2016	06/01/2042
864784-GF-4	SUFFOLK CNTY NY WTR AUTH SER A	0		2	1.A FE	1,283,750	106.8710	1,389,321	1,300,000	1,286,030		472			3.250	3.323	JD	3,521	42,250	10/19/2016	06/01/2042
864813-T7-5	SUFFOLK VA TXBL-REF-SER B			2	1.A FE	995,000	103.5340	1,030,160	995,000	995,000					2.850	2.850	FA	11,816	28,358	07/14/2016	02/01/2033
864813-T7-5	SUFFOLK VA TXBL-REF-SER B	0		2	1.A FE	150,000	103.5340	155,300	150,000	150,000					2.850	2.850	FA	1,781	4,275	07/14/2016	02/01/2033
864813-T8-3	SUFFOLK VA TXBL-REF-SER B	0		2	1.A FE	1,175,000	103.8160	1,219,838	1,175,000	1,175,000					2.950	2.950	FA	14,443	34,663	07/14/2016	02/01/2034
864813-T9-1	SUFFOLK VA TXBL-REF-SER B			2	1.A FE	1,000,000	103.7900	1,037,898	1,000,000	1,000,000					3.000	3.000	FA	12,500	30,000	07/14/2016	02/01/2035
866854-RH-7	SUN PRAIRIE WI AREA SCH DIST SUN PRARIE WI AREA SCHL DIST			2	1.C FE	1,475,690	106.7420	1,643,827	1,540,000	1,487,113		2,538			3.500	3.800	MS	17,967	53,900	01/20/2017	03/01/2037
866854-RH-7	SUN PRAIRIE WI AREA SCH DIST SUN PRARIE WI AREA SCHL DIST	0		2	1.C FE	191,648	106.7420	213,484	200,000	193,132		330			3.500	3.800	MS	2,333	7,000	01/20/2017	03/01/2037
867578-VA-1	SUNNYVALE CA SCH DIST SCHOOL DISTRICT			2	1.B FE	7,570,000	103.1780	7,810,576	7,570,000	7,570,000					2.947	2.947	MS	74,363	223,088	09/06/2019	09/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87122N-EP-0	SYCAMORE OH CMNTY SCH DIST QUALIFIED SCH CONSTR BDS-TAXAB				1.B FE	8,796,222	127.1750	11,064,215	8,700,000	8,748,707		(5,592)			5.850	5.751	JD	42,413	508,950	12/09/2010	12/01/2028
87122N-EP-0	SYCAMORE OH CMNTY SCH DIST QUALIFIED SCH CONSTR BDS-TAXAB	0			1.B FE	1,314,378	127.1750	1,653,274	1,300,000	1,307,278		(836)			5.850	5.751	JD	6,338	76,050	12/09/2010	12/01/2028
873465-VC-9	TACOMA WA TAXABLE	0			1.C FE	4,190,000	126.4200	5,296,998	4,190,000	4,190,000					5.890	5.890	JD	20,566	246,791	12/09/2009	12/01/2030
873465-XX-1	TACOMA WA BUILD AMERICA BONDS				1.C FE	3,800,000	122.9180	4,670,880	3,800,000	3,800,000					5.398	5.398	JD	17,094	205,124	10/27/2010	12/01/2030
873465-XX-1	TACOMA WA BUILD AMERICA BONDS	0			1.C FE	200,000	122.9180	245,836	200,000	200,000					5.398	5.398	JD	900	10,796	10/27/2010	12/01/2030
873465-YA-0	TACOMA WA BUILD AMERICA BONDS				1.C FE	5,285,000	132.6020	7,008,006	5,285,000	5,285,000					5.498	5.498	JD	24,214	290,569	10/27/2010	12/01/2033
873465-YA-0	TACOMA WA BUILD AMERICA BONDS	0			1.C FE	800,000	132.6020	1,060,814	800,000	800,000					5.498	5.498	JD	3,665	43,984	10/27/2010	12/01/2033
876014-GE-5	TAOS NM MUNI SCH DIST #1 QUALIFIED SCH CONSTR BD				1.D FE	4,655,501	119.3780	5,610,778	4,700,000	4,680,117		2,894			5.150	5.236	MS	80,683	242,050	02/08/2011	09/01/2027
891381-5N-1	TORRANCE CA UNIF SCH DIST SCHOOL DISTRICT			2	1.D FE	7,500,000	103.7730	7,783,005	7,500,000	7,500,000					3.344	3.344	FA	104,500	250,800	10/16/2019	08/01/2039
949493-UY-4	WELLESLEY MA TXBL-LD ACQUISITION			2	1.A FE	825,000	106.4710	878,389	825,000	825,000					3.500	3.500	JD	2,246	28,875	05/28/2015	06/01/2030
949493-UY-4	WELLESLEY MA TXBL-LD ACQUISITION	0		2	1.A FE	100,000	106.4710	106,471	100,000	100,000					3.500	3.500	JD	272	3,500	05/28/2015	06/01/2030
949493-UZ-1	WELLESLEY MA TXBL-LD ACQUISITION			2	1.A FE	849,603	106.1850	913,194	860,000	853,176		599			3.500	3.600	JD	2,508	30,100	05/28/2015	06/01/2031
949493-UZ-1	WELLESLEY MA TXBL-LD ACQUISITION	0		2	1.A FE	98,791	106.1850	106,185	100,000	99,207		70			3.500	3.600	JD	292	3,500	05/28/2015	06/01/2031
949493-VA-5	WELLESLEY MA TXBL-LD ACQUISITION	0		2	1.A FE	985,637	105.8470	1,053,178	995,000	988,589		496			3.625	3.700	JD	3,006	36,069	05/28/2015	06/01/2032
949493-VB-3	WELLESLEY MA TXBL-LD ACQUISITION			2	1.A FE	713,212	106.3780	771,242	725,000	716,641		577			3.625	3.750	JD	2,190	26,281	05/28/2015	06/01/2033
949493-VB-3	WELLESLEY MA TXBL-LD ACQUISITION	0		2	1.A FE	98,374	106.3780	106,378	100,000	98,847		80			3.625	3.750	JD	302	3,625	05/28/2015	06/01/2033
952734-KU-4	W FARGO ND PUBLIC SCH DIST #6 QUALIFIED SCH CONSTR BD				1.E FE	1,809,360	120.2890	2,165,203	1,800,000	1,803,972		(621)			5.750	5.701	MN	17,250	103,500	11/30/2010	05/01/2027
952734-KU-4	W FARGO ND PUBLIC SCH DIST #6 QUALIFIED SCH CONSTR BD	0			1.E FE	251,300	120.2890	300,723	250,000	250,552		(86)			5.750	5.701	MN	2,396	14,375	11/30/2010	05/01/2027
971567-NZ-1	WILMINGTON DE TXBL-SER C-NEW CLEAN RENEWABLE	0			1.C FE	1,500,000	121.5470	1,823,205	1,500,000	1,500,000					4.631	4.631	MN	11,578	69,465	11/16/2011	11/01/2030
971668-N9-5	WILMINGTON NC TXBL			2	1.A FE	130,000	105.9890	137,786	130,000	130,000					4.100	4.100	JD	444	5,330	06/20/2014	06/01/2032
971668-P2-8	WILMINGTON NC TXBL			2	1.A FE	150,000	105.9760	158,964	150,000	150,000					4.150	4.150	JD	519	6,225	06/20/2014	06/01/2033
971668-P3-6	WILMINGTON NC TXBL			2	1.A FE	120,000	105.9930	127,191	120,000	120,000					4.200	4.200	JD	420	5,040	06/20/2014	06/01/2034
985697-AA-9	YELLOWSTONE CNTY MT HIGH SCH D QUALIFIED SCH CONSTR BD				1.D FE	4,959,955	119.8850	5,940,278	4,955,000	4,957,085		(321)			5.400	5.391	JD	11,892	267,570	12/02/2010	06/15/2027
985697-AA-9	YELLOWSTONE CNTY MT HIGH SCH D QUALIFIED SCH CONSTR BD	0			1.D FE	700,700	119.8850	839,192	700,000	700,295		(45)			5.400	5.391	JD	1,680	37,800	12/02/2010	06/15/2027
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						951,808,935	XXX	1,052,327,703	935,489,014	949,726,729		(210,310)			XXX	XXX	XXX	11,340,658	36,119,962	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						951,808,935	XXX	1,052,327,703	935,489,014	949,726,729		(210,310)			XXX	XXX	XXX	11,340,658	36,119,962	XXX	XXX
010268-CX-6	ALABAMAFEDERALAIDHIGHWAYFI MUNITAXBNDREV			2	1.C FE	4,021,400	100.9740	4,038,969	4,000,000	4,020,951		(449)			2.650	2.588	MS	22,672		10/18/2021	09/01/2037
01030L-BS-3	ALABAMA ST INCENTIVES FING AUT TAXABLE-SER B				1.F FE	3,630,219	115.1940	4,164,266	3,615,000	3,620,339		(617)			6.042	6.000	MS	72,806	218,418	10/14/2009	09/01/2029
01030L-BS-3	ALABAMA ST INCENTIVES FING AUT TAXABLE-SER B	0			1.F FE	602,526	115.1940	691,164	600,000	600,886		(102)			6.042	6.000	MS	12,084	36,252	10/14/2009	09/01/2029
04048R-DS-2	ARIZONA BRD OF RGTS ST UNIV SY BUILD AMERICA BONDS-SER A				1.C FE	5,225,484	125.4710	6,537,061	5,210,000	5,217,610		(929)			6.204	6.178	JJ	161,614	323,228	04/16/2010	07/01/2030
04048R-DS-2	ARIZONA BRD OF RGTS ST UNIV SY BUILD AMERICA BONDS-SER A	0			1.C FE	750,000	125.4710	941,036	750,000	750,000					6.204	6.178	JJ	23,265	46,530	03/31/2010	07/01/2030
04184R-CK-4	ARLINGTON TX SPL TAX REVENUE GENERAL	0			1.E FE	1,500,000	109.1890	1,637,834	1,500,000	1,500,000					4.215	4.215	FA	23,885	63,225	03/08/2018	02/15/2041
051245-CH-9	AUGUSTA GA URBAN REDEV AGY GENERAL OBLIGATION			2	1.C FE	815,000	109.1110	889,255	815,000	815,000					4.000	4.000	AO	8,150	32,600	05/09/2018	10/01/2036
051245-CK-2	AUGUSTA GA URBAN REDEV AGY GENERAL OBLIGATION			2	1.C FE	1,810,000	109.4280	1,980,655	1,810,000	1,810,000					4.100	4.100	AO	18,553	74,210	05/09/2018	10/01/2038
051245-CK-2	AUGUSTA GA URBAN REDEV AGY GENERAL OBLIGATION	0		2	1.C FE	150,000	109.4280	164,143	150,000	150,000					4.100	4.100	AO	1,538	6,150	05/09/2018	10/01/2038
052414-NR-6	AUSTIN TX ELEC UTILITY SYS REV TXBL-REF-SER B			2	1.C FE	3,000,000	101.7010	3,051,041	3,000,000	3,000,000					3.156	3.156	MN	12,098	94,680	12/05/2012	11/15/2027
052414-NV-7	AUSTIN TX ELEC UTILITY SYS REV TXBL-REF-SER B			2	1.C FE	3,500,000	101.4680	3,551,377	3,500,000	3,500,000					3.006	3.006	MN	13,444	105,210	12/05/2012	11/15/2026
052414-TJ-8	AUSTIN TX ELEC UTILITY SYS REV UTILITIES			2	1.C FE	5,000,000	106.7820	5,339,120	5,000,000	5,000,000					3.336	3.336	MN	21,313	166,800	07/31/2019	11/15/2039
052476-XD-5	AUSTIN TX WTR & WSTWTR SYS REV BUILD AMERICA BONDS	0			1.C FE	4,500,000	124.2940	5,593,230	4,500,000	4,500,000					5.768	5.767	MN	33,166	259,560	11/18/2010	11/15/2030
072024-YC-0	BAYAREATOLLAUTHORITY SUBMUNITAXBNDREV			2	1.D FE	18,520,000	101.0720	18,718,493	18,520,000	18,520,000					3.176	3.176	AO	16,339		12/09/2021	04/01/2041
072031-AP-2	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY				1.D FE	2,500,000	109.1390	2,728,483	2,500,000	2,500,000					3.365	3.365	AO	21,031	84,125	02/01/2013	10/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
072031-AQ-0	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY				1.D FE	1,925,000	110.3410	2,124,067	1,925,000	1,925,000					3.465	3.465	AO	16,675	66,701	02/01/2013	10/01/2028
072031-AQ-0	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY	0			1.D FE	300,000	110.3410	331,023	300,000	300,000					3.465	3.465	AO	2,599	10,395	02/01/2013	10/01/2028
072031-AR-8	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY				1.D FE	5,500,000	116.1090	6,385,989	5,500,000	5,500,000					3.994	3.994	AO	54,918	219,670	02/01/2013	10/01/2034
084509-XE-3	BERKS CNTY PA GENERAL OBLIGATION			2	1.A FE	2,775,000	106.0920	2,944,046	2,775,000	2,775,000					2.965	2.965	MN	10,513	82,279	08/07/2019	11/15/2037
084509-XE-3	BERKS CNTY PA GENERAL OBLIGATION	0		2	1.A FE	250,000	106.0920	265,229	250,000	250,000					2.965	2.965	MN	947	7,413	08/07/2019	11/15/2037
091096-NQ-6	BIRMINGHAM AL WTRWKS BRD WTR R WATER			2	1.C FE	17,450,000	106.8920	18,652,646	17,450,000	17,450,000					3.463	3.463	JJ	302,147	604,294	11/06/2019	01/01/2039
091096-NQ-6	BIRMINGHAM AL WTRWKS BRD WTR R WATER	0		2	1.C FE	2,550,000	106.8920	2,725,745	2,550,000	2,550,000					3.463	3.463	JJ	44,153	88,307	11/06/2019	01/01/2039
101427-CR-1	BOULDER CO COPS GENERAL			2	1.B FE	6,010,000	102.5940	6,165,901	6,010,000	6,010,000					2.900	2.900	MN	29,048	174,290	09/11/2019	11/01/2039
130179-LE-2	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION			2	1.F FE	2,065,000	104.7530	2,163,141	2,065,000	2,065,000					3.731	3.731	AO	19,261	77,045	11/09/2017	04/01/2037
130179-LE-2	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION	0		2	1.F FE	1,300,000	104.7530	1,361,784	1,300,000	1,300,000					3.731	3.731	AO	12,126	48,503	11/09/2017	04/01/2037
130179-LF-9	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION			2	1.F FE	2,020,000	103.7130	2,094,994	2,020,000	2,020,000					3.787	3.787	AO	19,124	76,497	11/09/2017	04/01/2042
130179-LF-9	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION	0		2	1.F FE	1,300,000	103.7130	1,348,264	1,300,000	1,300,000					3.787	3.787	AO	12,308	49,231	11/09/2017	04/01/2042
13077D-HW-5	CALIFORNIA ST UNIV REVENUE HIGHER EDUCATION			2	1.D FE	3,087,265	105.7290	3,235,312	3,060,000	3,081,906		(2,407)			3.470	3.365	MN	17,697	106,182	07/16/2019	11/01/2039
140542-CG-4	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				6. FE	1,568,447	82.0000	1,605,150	1,957,500	1,568,447					4.500	12.011	JJ		25,375	12/11/2018	03/31/2022
140542-CL-3	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				6. FE	2,700,213	82.0000	2,763,400	3,370,000	2,700,213					4.750	10.356	JJ			12/11/2018	07/01/2023
140542-CQ-2	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				6. FE	1,610,513	82.0000	1,648,200	2,010,000	1,610,513					5.000	9.103	JJ			12/11/2018	07/01/2025
140542-CW-9	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME			2	6. FE	5,067,906	82.0000	5,186,500	6,325,000	5,067,906					5.250	8.309	JJ			12/11/2018	07/01/2028
140542-CX-7	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME			2	6. FE	3,028,725	82.0000	3,099,600	3,780,000	3,028,725					5.500	8.197	JJ			12/11/2018	07/01/2030
183596-CY-9	BALTIMORE MD BRD OF SCH COMMIS QUALIFIED SCH CONSTR BD				1.B FE	3,500,000	116.0910	4,063,190	3,500,000	3,500,000					5.692	5.692	JD	8,854	199,220	02/03/2011	12/15/2025
183596-CY-9	BALTIMORE MD BRD OF SCH COMMIS QUALIFIED SCH CONSTR BD	0			1.B FE	500,000	116.0910	580,456	500,000	500,000					5.692	5.692	JD	1,265	28,460	02/03/2011	12/15/2025
186387-WU-6	CLEVELAND OH INCOME TAX REVENU GENERAL			2	1.E FE	850,000	103.3890	878,808	850,000	850,000					3.072	3.072	AO	6,528	26,112	02/14/2020	10/01/2041
186387-WU-6	CLEVELAND OH INCOME TAX REVENU GENERAL	0		2	1.E FE	1,150,000	103.3890	1,188,975	1,150,000	1,150,000					3.072	3.072	AO	8,832	35,328	02/14/2020	10/01/2041
186398-JN-4	CLEVELAND OH PUBLIC PWR SYS RE TXBL-REF			2	1.G FE	7,850,000	112.5120	8,832,156	7,850,000	7,850,000					5.500	5.500	MN	55,168	431,750	10/23/2014	11/15/2038
186398-JN-4	CLEVELAND OH PUBLIC PWR SYS RE TXBL-REF	0		2	1.G FE	1,150,000	112.5120	1,293,883	1,150,000	1,150,000					5.500	5.500	MN	8,082	63,250	10/23/2014	11/15/2038
189342-F8-6	CLOVIS CA UNIF SCH DIST SCHOOL DISTRICT			2	1.C FE	4,459,332	107.9850	4,967,318	4,600,000	4,474,723		5,355			4.125	4.361	FA	79,063	189,750	10/04/2018	08/01/2038
189342-F8-6	CLOVIS CA UNIF SCH DIST SCHOOL DISTRICT	0		2	1.C FE	678,594	107.9850	755,896	700,000	680,936		815			4.125	4.361	FA	12,031	28,875	10/04/2018	08/01/2038
190760-HQ-4	COBB-MARIETTA COLISEUM & EXHIB TXBL-COBB CNTY COLISEUM			2	1.A FE	3,929,816	109.0500	4,307,467	3,950,000	3,938,713		1,758			3.650	3.702	JJ	72,088	144,175	08/26/2015	07/01/2028
190760-HQ-4	COBB-MARIETTA COLISEUM & EXHIB TXBL-COBB CNTY COLISEUM	0		2	1.A FE	547,190	109.0500	599,774	550,000	548,428		245			3.650	3.702	JJ	10,038	20,075	08/26/2015	07/01/2028
190760-HR-2	COBB-MARIETTA COLISEUM & EXHIB TXBL-COBB CNTY COLISEUM			2	1.A FE	4,431,032	109.2560	4,867,363	4,455,000	4,440,570		1,883			3.750	3.802	JJ	83,531	167,063	08/25/2015	07/01/2029
190760-HR-2	COBB-MARIETTA COLISEUM & EXHIB TXBL-COBB CNTY COLISEUM	0		2	1.A FE	646,503	109.2560	710,165	650,000	647,895		275			3.750	3.802	JJ	12,188	24,375	08/25/2015	07/01/2029
19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SR				1.C FE	7,242,270	144.9660	10,147,615	7,000,000	7,170,358		(8,536)			6.078	5.809	JD	35,455	425,460	01/04/2011	12/01/2040
19648F-NU-4	COLORADO ST HLTH FACS AUTH HOS MEDICAL				1.E FE	3,932,402	110.9550	4,121,973	3,715,000	3,917,234		(8,224)			3.696	3.290	MN	22,884	137,306	02/12/2020	11/01/2039
19648F-NU-4	COLORADO ST HLTH FACS AUTH HOS MEDICAL	0			1.E FE	1,058,520	110.9550	1,109,549	1,000,000	1,054,437		(2,214)			3.696	3.290	MN	6,160	36,960	02/12/2020	11/01/2039
19648F-NV-2	COLORADO ST HLTH FACS AUTH HOS MEDICAL				1.E FE	7,595,512	110.4930	8,060,433	7,295,000	7,580,393		(8,008)			3.796	3.545	MN	46,153	276,918	01/21/2020	11/01/2044
19648F-NV-2	COLORADO ST HLTH FACS AUTH HOS MEDICAL	0			1.E FE	1,821,908	110.4930	1,933,620	1,750,000	1,818,290		(1,916)			3.796	3.545	MN	11,072	66,430	01/21/2020	11/01/2044
196632-GV-9	COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-SER B-2				1.C FE	1,496,145	132.5600	1,988,396	1,500,000	1,497,215		131			5.545	5.564	MN	10,628	83,175	06/22/2011	11/15/2039
196632-HE-6	COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-D2				1.C FE	4,000,000	137.8940	5,515,779	4,000,000	4,000,000					6.013	6.013	MN	30,733	240,520	11/06/2009	11/15/2039
196707-R4-7	COLORADOSTBRDGOVERNORS MUNITAXBNDREV			2	1.C FE	1,619,320	100.1270	1,637,079	1,635,000	1,619,322		1			2.742	2.817	MS	125		12/16/2021	03/01/2038
196707-R5-4	COLORADOSTBRDGOVERNORS MUNITAXBNDREV			2	1.C FE	10,000,000	100.8510	10,085,128	10,000,000	10,000,000					2.881	2.881	MS	800		12/15/2021	03/01/2042
198504-B5-0	COLUMBIA SC WTRWKS & SWR SYS WATER			2	1.B FE	3,460,000	104.2300	3,606,362	3,460,000	3,460,000					3.156	3.156	FA	45,499	109,198	11/21/2019	02/01/2039
198504-B5-0	COLUMBIA SC WTRWKS & SWR SYS WATER	0		2	1.B FE	500,000	104.2300	521,151	500,000	500,000					3.156	3.156	FA	6,575	15,780	11/21/2019	02/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
198504-B6-8	COLUMBIA SC WTRWKS & SWR SYS WATER			2	1.B FE	2,600,000	104.2060	2,709,364	2,600,000	2,600,000					3.256	3.256	FA	35,273	84,656	11/21/2019	02/01/2043
198504-B6-8	COLUMBIA SC WTRWKS & SWR SYS WATER	0		2	1.B FE	400,000	104.2060	416,825	400,000	400,000					3.256	3.256	FA	5,427	13,024	11/21/2019	02/01/2043
20281P-CT-7	CMWLTH FING AUTH PA BUILD AMERICA BONDS				1.E FE	5,100,000	134.9380	6,881,837	5,100,000	5,100,000					6.218	6.218	JD	26,427	317,118	11/04/2009	06/01/2039
20281P-CT-7	CMWLTH FING AUTH PA BUILD AMERICA BONDS	0			1.E FE	1,900,000	134.9380	2,563,821	1,900,000	1,900,000					6.218	6.218	JD	9,845	118,142	11/04/2009	06/01/2039
20281P-KT-8	CMWLTH FING AUTH PA EDUCATION				1.E FE	2,500,000	112.3090	2,807,720	2,500,000	2,500,000					3.864	3.864	JD	8,050	96,600	01/11/2018	06/01/2038
20281P-KT-8	CMWLTH FING AUTH PA EDUCATION	0			1.E FE	1,500,000	112.3090	1,684,632	1,500,000	1,500,000					3.864	3.864	JD	4,830	57,960	01/11/2018	06/01/2038
231266-GC-5	CURATORS OF THE UNIV OF MISSOU BUILD AMERICA BONDS				1.B FE	15,863,600	148.5170	23,317,116	15,700,000	15,829,889		(3,820)			5.792	5.729	MN	151,557	909,344	12/10/2010	11/01/2041
231266-GC-5	CURATORS OF THE UNIV OF MISSOU BUILD AMERICA BONDS	0			1.B FE	2,300,000	148.5170	3,415,883	2,300,000	2,300,000					5.792	5.729	MN	22,203	133,216	12/09/2010	11/01/2041
231266-LF-2	CURATORS OF THE UNIV OF MISSOU TXBL-SER B				1.B FE	4,350,000	137.3770	5,975,903	4,350,000	4,350,000					4.874	4.874	MN	35,337	212,019	11/13/2013	11/01/2043
231266-LF-2	CURATORS OF THE UNIV OF MISSOU TXBL-SER B	0			1.B FE	650,000	137.3770	892,951	650,000	650,000					4.874	4.874	MN	5,280	31,681	11/13/2013	11/01/2043
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP AIRPORT	0		2	1.E FE	507,202	103.9380	519,690	500,000	506,340		(634)			3.089	2.707	MN	2,574	15,445	08/26/2020	11/01/2040
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP AIRPORT			2	1.E FE	7,156,042	103.9380	7,213,301	6,940,000	7,155,118		(925)			3.089	2.707	MN	35,729		12/14/2021	11/01/2040
235036-8L-7	DALLASFORTWORTHTEXINTLARP MUNITAXBNDREV			2	1.E FE	5,000,800	103.5760	5,178,813	5,000,000	5,000,800					2.841	2.839	MN	23,675		11/22/2021	11/01/2036
235036-8N-3	DALLASFORTWORTHTEXINTLARP MUNITAXBNDREV			2	1.E FE	7,620,000	100.1470	7,631,213	7,620,000	7,620,000					2.843	2.841	MN	36,106		10/28/2021	11/01/2046
235241-WM-4	DALLASAREARAPIDTRANSIT SENIORMUNITAXBNDREV			2	1.B FE	21,735,000	98.3050	21,366,632	21,735,000	21,735,000					2.613	2.613	JD	47,328		11/10/2021	12/01/2048
235416-4A-9	DALLAS TX WTRWKS & SWR SYS REV TXBL-REF-SER B				1.B FE	2,600,000	115.2020	2,995,245	2,600,000	2,600,000					3.748	3.748	AO	24,362	97,448	08/22/2012	10/01/2031
235416-4A-9	DALLAS TX WTRWKS & SWR SYS REV TXBL-REF-SER B	0			1.B FE	400,000	115.2020	460,807	400,000	400,000					3.748	3.748	AO	3,748	14,992	08/22/2012	10/01/2031
235416-4C-5	DALLAS TX WTRWKS & SWR SYS REV TXBL-REF-SER B				1.B FE	3,133,205	113.8700	3,569,816	3,135,000	3,133,980		97			3.648	3.665	AO	28,591	114,365	09/14/2012	10/01/2030
235416-4C-5	DALLAS TX WTRWKS & SWR SYS REV TXBL-REF-SER B	0			1.B FE	444,015	113.8700	512,414	450,000	446,602		323			3.648	3.665	AO	4,104	16,416	09/14/2012	10/01/2030
24917D-AG-8	DENVER CO CITY & CNTY DEDICATE TXBL-REF & IMPT-SER B			2	1.D FE	3,500,000	107.9170	3,777,108	3,500,000	3,500,000					3.818	3.818	FA	55,679	133,630	03/24/2016	08/01/2032
24917D-AG-8	DENVER CO CITY & CNTY DEDICATE TXBL-REF & IMPT-SER B	0		2	1.D FE	500,000	107.9170	539,587	500,000	500,000					3.818	3.818	FA	7,954	19,090	03/24/2016	08/01/2032
25477G-EU-5	DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS				1.B FE	2,610,530	130.5980	3,395,539	2,600,000	2,606,226		(478)			5.582	5.549	JD	12,094	145,132	12/06/2010	12/01/2035
25477G-EU-5	DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS	0			1.B FE	401,620	130.5980	522,391	400,000	400,958		(74)			5.582	5.549	JD	1,861	22,328	12/06/2010	12/01/2035
25477G-EV-3	DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS				1.B FE	4,000,000	114.4110	4,576,449	4,000,000	4,000,000					5.282	5.282	JD	17,607	211,280	12/03/2010	12/01/2026
259561-PJ-1	DOUGLAS CNTY WA PUBLIC UTILITY TAXABLE-SER A				1.C FE	13,674,286	132.0710	17,961,677	13,600,000	13,658,700		(1,793)			5.450	5.413	MS	247,067	741,200	09/02/2010	09/01/2040
264416-AN-8	DUKE UNIV NC TAXABLE-SER A				1.B FE	4,440,560	142.9400	5,646,147	3,950,000	4,308,851		(20,634)			5.850	4.979	AO	57,769	231,075	11/04/2013	04/01/2037
264416-AN-8	DUKE UNIV NC TAXABLE-SER A	0			1.B FE	669,816	142.9400	857,643	600,000	650,672		(2,919)			5.850	4.979	AO	8,775	35,100	06/13/2011	04/01/2037
26678P-EC-0	DURHAM NC LTD OBLIG REVENUE GENERAL				1.B FE	1,543,490	102.5340	1,589,284	1,550,000	1,544,652		245			3.750	3.779	AO	14,531	58,125	12/11/2017	10/01/2037
271012-DN-3	E BAY CA MUNI UTILITY DIST WST BUILD AMERICA BONDS				1.B FE	5,175,000	126.4720	6,544,902	5,175,000	5,175,000					5.076	5.076	JD	21,890	262,683	10/06/2010	06/01/2033
271012-DN-3	E BAY CA MUNI UTILITY DIST WST BUILD AMERICA BONDS	0			1.B FE	7,500,000	126.4720	9,485,365	7,500,000	7,500,000					5.076	5.076	JD	31,725	380,700	10/06/2010	06/01/2033
29270C-WJ-0	ENERGY N W WA ELEC REVENUE BUILD AMERICA BONDS-TAXABLE-B-				1.C FE	14,627,853	111.5640	16,126,612	14,455,000	14,497,244		(15,408)			5.710	5.583	JJ	412,690	825,381	02/16/2011	07/01/2024
29634E-ER-9	ESCONDIDO CA JT PWRS FING AUTH GENERAL			2	1.D FE	6,120,000	106.3680	6,509,737	6,120,000	6,120,000					3.510	3.510	MS	71,604	214,812	11/14/2019	09/01/2041
29634E-ER-9	ESCONDIDO CA JT PWRS FING AUTH GENERAL	0		2	1.D FE	550,000	106.3680	585,025	550,000	550,000					3.510	3.510	MS	6,435	19,305	11/14/2019	09/01/2041
303891-YP-4	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1.A FE	1,000,000	102.3430	1,023,429	1,000,000	1,000,000					3.005	3.005	AO	7,513	30,050	02/15/2013	04/01/2026
303891-YQ-2	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1.A FE	1,471,646	102.2680	1,585,162	1,550,000	1,515,018		5,879			3.085	3.606	AO	11,954	47,818	06/25/2013	04/01/2027
303891-YQ-2	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B	0		2	1.A FE	180,772	102.2680	204,537	200,000	191,416		1,443			3.085	3.606	AO	1,543	6,170	06/25/2013	04/01/2027
303891-YR-0	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1.A FE	809,451	102.2350	920,115	900,000	855,022		6,197			3.185	4.100	AO	7,166	28,665	06/25/2013	04/01/2028
303891-YS-8	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1.A FE	2,305,370	102.2820	2,429,193	2,375,000	2,337,758		4,367			3.305	3.594	AO	19,623	78,494	06/20/2013	04/01/2029
303891-YS-8	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B	0		2	1.A FE	325,630	102.2820	357,986	350,000	336,965		1,528			3.305	3.594	AO	2,892	11,568	06/20/2013	04/01/2029
303891-YT-6	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1.A FE	2,395,000	102.3280	2,450,759	2,395,000	2,395,000					3.405	3.405	AO	20,387	81,550	02/15/2013	04/01/2030
303891-YT-6	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B	0		2	1.A FE	250,000	102.3280	255,820	250,000	250,000					3.405	3.405	AO	2,128	8,513	02/15/2013	04/01/2030
31315P-20-1	FARMER MAC FAMCA 3.9 05/01/29				1.A	8,000,000	115.3360	9,226,865	8,000,000	8,000,000					3.900	3.900	MN	52,000	312,000	04/24/2014	05/01/2029
31331K-PH-7	FEDERAL FARM CREDIT BANK FFCB 4 1/2 06/16/32				1.A	6,722,769	125.1310	7,786,930	6,223,000	6,552,087		(25,082)			4.500	3.880	JD	11,668	280,035	04/07/2014	06/16/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31331X-Z6-2	FEDERAL FARM CREDIT BANK FFCB 5.67 10/28/30				1.A	6,377,986	131.8640	7,193,188	5,455,000	6,011,595		(50,965)			5.670	4.270	AO	54,127	309,299	08/19/2013	10/28/2030
313383-PK-1	FEDERAL HOME LOAN BANK FHLB 4.14 07/05/33				1.A	9,608,366	122.5800	12,239,589	9,985,000	9,728,728		16,752			4.140	4.427	JJ	202,096	413,379	08/16/2013	07/05/2033
3133EA-E7-9	FEDERAL FARM CREDIT BANK FFCB 2.84 08/01/30				1.A	2,808,831	109.1280	3,415,718	3,130,000	2,935,795		18,915			2.840	3.690	FA	37,038	88,892	06/17/2014	08/01/2030
3133EA-G6-9	FEDERAL FARM CREDIT BANK FFCB 3.1 08/06/31				1.A	6,331,913	111.7390	8,362,510	7,484,000	6,758,032		59,815			3.100	4.347	FA	93,446	232,004	09/18/2013	08/06/2031
3133EA-GS-1	FEDERAL FARM CREDIT BANK FFCB 3.48 03/12/31				1.A	4,610,085	114.4490	5,709,869	4,989,000	4,752,149		20,817			3.480	4.105	MS	52,567	173,617	03/11/2014	03/12/2031
3133EA-R4-2	FEDERAL FARM CREDIT BANK FFCB 3.21 09/06/33				1.A	2,512,440	113.1910	3,395,727	3,000,000	2,665,773		21,425			3.210	4.443	MS	30,763	96,300	08/19/2013	09/06/2033
3133EA-ZR-2	FEDERAL FARM CREDIT BANK FFCB 3.02 07/24/31				1.A	8,374,500	110.5840	11,058,378	10,000,000	8,980,858		82,113			3.020	4.333	JJ	131,706	302,000	08/16/2013	07/24/2031
3133EC-MS-0	FEDERAL FARM CREDIT BANK FFCB 3.08 04/29/32				1.A	2,506,268	111.3340	3,061,686	2,750,000	2,589,827		12,480			3.080	3.766	AO	14,587	84,700	06/19/2014	04/29/2032
3133EC-VZ-4	FEDERAL FARM CREDIT BANK FFCB 4.1 08/01/33				1.A	9,081,456	121.4030	11,521,178	9,490,000	9,211,143		18,085			4.100	4.427	FA	162,121	389,090	08/16/2013	08/01/2033
3133EC-YZ-1	FEDERAL FARM CREDIT BANK FFCB 4.31 09/09/32				1.A	10,064,600	123.3680	12,336,842	10,000,000	10,042,518		(3,084)			4.310	4.260	MS	134,089	431,000	08/29/2013	09/09/2032
3133ED-2L-5	FEDERAL FARM CREDIT BANK FFCB 4.3 09/23/31				1.A	4,992,500	121.9350	6,096,753	5,000,000	4,995,248		386			4.300	4.312	MS	58,528	215,000	09/17/2013	09/23/2031
3133ED-EJ-7	FEDERAL FARM CREDIT BANK FFCB 4.17 08/03/32				1.A	5,117,803	121.9260	5,867,058	4,812,000	5,014,658		(15,394)			4.170	3.686	FA	82,494	200,660	06/16/2014	08/03/2032
3133ED-FJ-6	FEDERAL FARM CREDIT BANK FFCB 4.2 02/18/33				1.A	40,000,000	123.1090	49,243,518	40,000,000	40,000,000					4.200	4.200	FA	620,667	1,680,000	02/11/2014	02/18/2033
3133EL-3W-2	FEDERAL FARM CREDIT BANK AGENCY DEBENTURES				1.A FE	50,010,450	99.9960	49,998,036	50,000,000	50,000,912		(7,570)			0.145	0.130	FMAN	9,667	73,507	09/25/2020	02/14/2022
3133EL-6Y-5	FEDERAL FARM CREDIT BANK AGENCY DEBENTURES				1.A FE	60,023,820	100.0140	60,008,127	60,000,000	60,008,557		(12,140)			0.150	0.140	MJSD	4,500	90,783	09/25/2020	09/14/2022
3133EL-7H-1	FEDERAL FARM CREDIT BANK AGENCY DEBENTURES				1.A FE	40,008,880	99.9940	39,997,410	40,000,000	40,001,234		(6,082)			0.150	0.135	MJSD	2,833	60,833	09/25/2020	03/15/2022
3133EL-7J-7	FEDERAL FARM CREDIT BANK AGENCY DEBENTURES				1.A FE	100,039,710	100.0040	100,003,626	100,000,000	100,014,301		(20,207)			0.145	(0.020)	MJSD		106,756	09/25/2020	09/15/2022
3133EL-H7-2	FEDERAL FARM CREDIT BANK AGENCY DEBENTURES				1.A FE	90,515,790	100.3350	90,301,864	90,000,000	90,275,474		(191,156)			0.370	(0.209)	MJSD		329,675	09/25/2020	06/09/2023
3133EM-AW-2	FEDERAL FARM CREDIT BANK AGENCY DEBENTURES				1.A FE	160,096,000	100.0080	160,013,318	160,000,000	160,035,354		(48,448)			0.180	0.150	MJSD	7,200	292,000	09/29/2020	09/23/2022
3133EM-CB-6	FEDERAL FARM CREDIT BANK AGENCY DEBENTURES				1.A FE	350,000,000	99.9860	349,950,206	350,000,000	350,000,000					0.100	0.120	MJSD	1,944	317,333	09/25/2020	03/30/2022
362848-QZ-9	GAINESVILLE FL UTILITIES SYS R TAXABLE-SER A	0			1.E FE	5,000,000	125.2990	6,264,950	5,000,000	5,000,000					5.874	5.875	AO	73,425	293,700	11/10/2010	10/01/2030
366133-SJ-6	GARLANDTEX SUBMUNITAXBNDREV			2	1.D FE	6,907,590	100.6100	6,942,061	6,900,000	6,907,421		(169)			2.950	2.932	MS	67,850		10/28/2021	03/01/2041
372546-AT-8	GEORGE WASHINGTON UNIVER GRWASH 4.3 09/15/44				1.E FE	16,450,000	127.5500	20,981,970	16,450,000	16,450,000					4.300	4.300	MS	208,275	707,350	07/29/2014	09/15/2044
372546-AT-8	GEORGE WASHINGTON UNIVER GRWASH 4.3 09/15/44	0			1.E FE	3,550,000	127.5500	4,528,024	3,550,000	3,550,000					4.300	4.300	MS	44,947	152,650	07/29/2014	09/15/2044
38122N-D5-8	GOLDENSTTOBSECURITIZATIONC SENIORMUNITAXBNDREV	0		2	1.G FE	5,000,000	99.5000	4,975,000	5,000,000	5,000,000					3.714	3.714	JD	8,253		12/08/2021	06/01/2041
386289-GA-4	GRAND RAPIDS MI SANTN SWR SYS BUILD AMER BDS-DIRECT PMT-TAXA				1.C FE	10,000,000	157.7870	15,778,722	10,000,000	10,000,000					6.720	6.720	JJ	336,000	672,000	12/02/2010	01/01/2041
386289-JG-8	GRAND RAPIDS MI SANTN SWR SYS REF			2	1.C FE	1,107,431	103.7080	1,063,006	1,025,000	1,034,713		(9,426)			4.000	3.031	JJ	20,500	41,000	04/19/2013	01/01/2029
386289-JG-8	GRAND RAPIDS MI SANTN SWR SYS REF	0		2	1.C FE	108,042	103.7080	103,708	100,000	100,948		(920)			4.000	3.031	JJ	2,000	4,000	04/19/2013	01/01/2029
386289-JH-6	GRAND RAPIDS MI SANTN SWR SYS REF			2	1.C FE	1,452,722	103.7080	1,400,057	1,350,000	1,362,129		(11,763)			4.000	3.081	JJ	27,000	54,000	04/19/2013	01/01/2030
386289-JH-6	GRAND RAPIDS MI SANTN SWR SYS REF	0		2	1.C FE	161,414	103.7080	155,562	150,000	151,348		(1,307)			4.000	3.081	JJ	3,000	6,000	04/19/2013	01/01/2030
386289-JJ-2	GRAND RAPIDS MI SANTN SWR SYS REF			2	1.C FE	1,446,917	103.7080	1,400,057	1,350,000	1,361,466		(11,115)			4.000	3.131	JJ	27,000	54,000	04/19/2013	01/01/2031
386289-JJ-2	GRAND RAPIDS MI SANTN SWR SYS REF	0		2	1.C FE	160,769	103.7080	155,562	150,000	151,274		(1,235)			4.000	3.131	JJ	3,000	6,000	04/19/2013	01/01/2031
403720-EG-6	GWINNETT CNTY GA DEV AUTH TXBL-REF-GWINNETT STAD PROJ			2	1.A FE	2,204,093	106.3820	2,468,052	2,320,000	2,225,724		6,425			3.500	3.868	JJ	40,600	81,200	02/07/2017	01/01/2038
403720-EG-6	GWINNETT CNTY GA DEV AUTH TXBL-REF-GWINNETT STAD PROJ	0		2	1.A FE	332,514	106.3820	372,335	350,000	335,777		969			3.500	3.868	JJ	6,125	12,250	02/07/2017	01/01/2038
409327-DR-1	HAMPTON ROADS VA SANTN DIST WS BUILD AMERICA BONDS-SER B				1.B FE	809,972	121.0280	925,863	765,000	784,262		(3,045)			5.814	5.282	MN	7,413	44,477	05/11/2011	11/01/2029
409327-DR-1	HAMPTON ROADS VA SANTN DIST WS BUILD AMERICA BONDS-SER B	0			1.B FE	104,423	121.0280	121,028	100,000	101,898		(299)			5.814	5.282	MN	969	5,814	02/25/2011	11/01/2029
409327-LQ-4	HAMPTON ROADS VA SANTN DIST WS WATER			2	1.C FE	13,700,000	102.1580	13,995,679	13,700,000	13,700,000					2.782	2.782	FA	158,806	381,134	08/30/2019	02/01/2039
409327-LQ-4	HAMPTON ROADS VA SANTN DIST WS WATER	0		2	1.C FE	1,300,000	102.1580	1,328,057	1,300,000	1,300,000					2.782	2.782	FA	15,069	36,166	08/30/2019	02/01/2039
412493-AG-3	HARFORD CNTY MD ABERDEEN PROVING GROUND-MILITA				1.E FE	7,850,000	149.8770	11,765,352	7,850,000	7,850,000					7.600	7.600	JD	26,516	597,542	12/16/2009	12/15/2039
412493-AG-3	HARFORD CNTY MD ABERDEEN PROVING GROUND-MILITA	0			1.E FE	3,650,000	149.8770	5,470,514	3,650,000	3,650,000					7.600	7.600	JD	12,329	277,400	12/16/2009	12/15/2039
416498-EX-7	HARTFORDCNTYCONNMETDIST MUNITAXBNDREV			2	1.D FE	3,275,000	103.0220	3,373,956	3,275,000	3,275,000					2.952	2.951	MN	15,576		10/21/2021	11/01/2042
43232B-BR-5	HILLSBOROUGH CNTY FL 4TH CENT TXBL-REF-SER B	0		2	1.D FE	915,000	107.5050	983,671	915,000	915,000					4.000	4.000	AO	9,150	36,600	01/24/2017	10/01/2030
43232B-BT-1	HILLSBOROUGH CNTY FL 4TH CENT TXBL-REF-SER B	0		2	1.D FE	985,000	107.6880	1,060,727	985,000	985,000					4.100	4.100	AO	10,096	40,385	01/24/2017	10/01/2032
44244C-TT-4	HOUSTON TX UTILITY SYS REVENUE WATER			2	1.C FE	2,600,000	111.5200	2,899,507	2,600,000	2,600,000					4.172	4.172	MN	13,860	108,472	08/08/2018	11/15/2038
44244C-TT-4	HOUSTON TX UTILITY SYS REVENUE WATER	0		2	1.C FE	400,000	111.5200	446,078	400,000	400,000					4.172	4.172	MN	2,132	16,688	08/08/2018	11/15/2038
44244C-YA-9	HOUSTON TX UTILITY SYS REVENUE WATER			2	1.C FE	16,930,066	103.6470	17,656,322	17,035,000	16,930,107		1,833			2.984	3.020	MN	64,953	508,324	09/11/2019	11/15/2042
44244C-YA-9	HOUSTON TX UTILITY SYS REVENUE WATER	0		2	1.C FE	2,449,425	103.6470	2,591,183	2,500,000	2,453,811		2,463			2.984	3.020	MN	9,532	74,600	09/11/2019	11/15/2042
451152-2A-9	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B			2	1.B FE	1,000,000	109.3760	1,093,758	1,000,000	1,000,000					4.250	4.250	MS	12,514	42,500	03/02/2017	09/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
451152-Y4-8	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B			2	1.B FE	1,025,000	108.8500	1,115,714	1,025,000	1,025,000					3.800	3.800	MS	11,469	38,950	03/02/2017	09/15/2032
451152-Y4-8	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B	0		2	1.B FE	150,000	108.8500	163,275	150,000	150,000					3.800	3.800	MS	1,678	5,700	03/02/2017	09/15/2032
451152-Y9-7	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B			2	1.B FE	610,000	108.7680	663,483	610,000	610,000					4.000	4.000	MS	7,184	24,400	03/02/2017	09/15/2037
451152-Y9-7	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B	0		2	1.B FE	100,000	108.7680	108,768	100,000	100,000					4.000	4.000	MS	1,178	4,000	03/02/2017	09/15/2037
451443-A9-6	IDAHO ST BLDG AUTH BLDG REVENU DEVELOPMENT			2	1.C FE	7,000,000	108.6130	7,602,934	7,000,000	7,000,000					4.124	4.124	MS	96,227	288,680	04/05/2018	09/01/2039
451443-G5-8	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1.C FE	1,300,000	105.7890	1,375,251	1,300,000	1,300,000					3.202	3.202	MS	13,875	41,626	11/21/2019	09/01/2037
451443-G5-8	IDAHO ST BLDG AUTH BLDG REVENU GENERAL	0		2	1.C FE	200,000	105.7890	211,577	200,000	200,000					3.202	3.202	MS	2,135	6,404	11/21/2019	09/01/2037
451443-ZR-9	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1.C FE	850,000	108.6890	923,853	850,000	850,000					3.790	3.790	MS	10,738	32,215	12/11/2017	09/01/2037
451443-ZR-9	IDAHO ST BLDG AUTH BLDG REVENU GENERAL	0		2	1.C FE	150,000	108.6890	163,033	150,000	150,000					3.790	3.790	MS	1,895	5,685	12/11/2017	09/01/2037
451443-ZS-7	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1.C FE	1,245,000	108.2390	1,347,577	1,245,000	1,245,000					3.870	3.870	MS	16,061	48,182	12/11/2017	09/01/2043
451443-ZS-7	IDAHO ST BLDG AUTH BLDG REVENU GENERAL	0		2	1.C FE	200,000	108.2390	216,478	200,000	200,000					3.870	3.870	MS	2,580	7,740	12/11/2017	09/01/2043
45204E-D4-7	ILLINOIS ST FIN AUTH REVENUE MEDICAL				1.D FE	8,700,000	116.6800	10,151,181	8,700,000	8,700,000					3.944	3.944	FA	129,626	343,128	01/11/2018	08/15/2047
45204E-D4-7	ILLINOIS ST FIN AUTH REVENUE MEDICAL	0			1.D FE	1,300,000	116.6800	1,516,843	1,300,000	1,300,000					3.944	3.944	FA	19,369	51,272	01/11/2018	08/15/2047
45204E-E5-3	ILLINOIS ST FIN AUTH REVENUE HIGHER EDUCATION				1.C FE	4,500,000	118.9580	5,353,114	4,500,000	4,500,000					3.951	3.951	AO	44,449	177,795	02/23/2018	10/01/2040
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH BUILD AMERICA BONDS-DIRECT PAY				1.D FE	6,098,950	136.8020	8,208,113	6,000,000	6,064,645		(3,818)			6.184	6.052	JJ	185,520	371,040	05/12/2009	01/01/2034
454624-U5-4	INDIANA ST BOND BANK REVENUE QUALIFIED SCH CONSTR BDS				1.B FE	3,021,399	103.6180	3,061,922	2,955,000	2,960,332		(14,370)			5.490	5.223	JJ	74,806	162,230	11/22/2010	01/15/2024
454624-U6-2	INDIANA ST BOND BANK REVENUE QUALIFIED SCH CONSTR BDS				1.B FE	8,225,000	115.3310	9,486,002	8,225,000	8,225,000					5.490	5.490	JJ	208,216	451,553	11/19/2010	07/15/2026
45506E-DD-2	INDIANAFINANCEAUTHORITY MUNITAXBNDREV				1.E FE	4,410,297	101.7890	4,514,353	4,435,000	4,410,419		122			2.876	2.919	MS	22,321		11/15/2021	03/01/2038
45506E-DG-5	INDIANAFINANCEAUTHORITY MUNITAXBNDREV			2	1.E FE	7,017,230	102.5770	7,180,370	7,000,000	7,016,757		(473)			3.313	3.284	MS	40,584		10/15/2021	03/01/2051
46246K-K3-5	IOWA ST FIN AUTH REVENUE BUILD AMERICA BONDS-TAXABLE-ST				1.A FE	13,185,000	121.5170	16,022,027	13,185,000	13,185,000					5.272	5.271	FA	289,631	695,113	11/10/2010	08/01/2030
46246K-K3-5	IOWA ST FIN AUTH REVENUE BUILD AMERICA BONDS-TAXABLE-ST	0			1.A FE	1,950,000	121.5170	2,369,583	1,950,000	1,950,000					5.272	5.271	FA	42,835	102,804	11/10/2010	08/01/2030
46613C-J8-9	JEA FL ELEC SYS REVENUE TAXABLE-SUB-ISSUER SUBSIDY-BUI				1.F FE	3,795,000	113.9910	4,325,975	3,795,000	3,795,000					5.582	5.582	AO	52,959	211,837	11/03/2010	10/01/2027
46613C-WG-6	JEA FL ELEC SYS REVENUE TAXABLE-SUB-ISSUER SUBSIDY-BUI				1.F FE	7,856,316	127.6880	9,768,169	7,650,000	7,764,754		(10,378)			6.406	6.171	AO	122,515	490,059	04/22/2010	10/01/2034
46613P-D5-2	JEA FL WTR & SWR REVENUE BUILD AMERICA BONDS	0			1.C FE	2,500,000	125.2910	3,132,275	2,500,000	2,500,000					5.637	5.638	AO	35,231	140,925	10/22/2010	10/01/2030
516447-CG-2	LANSING MI TAX INCR FIN AUTH GENERAL	0		2	1.E FE	1,240,000	105.4250	1,307,271	1,240,000	1,240,000					3.925	3.925	JD	4,056	48,670	12/16/2017	06/01/2034
533282-CD-9	LINCOLN CNTY NE HOSP AUTH #1 H MEDICAL			2	1.F FE	8,962,920	97.2490	8,655,133	8,900,000	8,953,047		(5,662)			3.384	3.314	MN	50,196	301,176	02/21/2020	11/01/2040
533282-CD-9	LINCOLN CNTY NE HOSP AUTH #1 H MEDICAL	0		2	1.F FE	1,900,000	97.2490	1,847,725	1,900,000	1,900,000					3.384	3.314	MN	10,716	64,296	02/13/2020	11/01/2040
537011-BA-5	LITTLE BLUE VLY MO SWR DIST SW BUILD AMERICA BONDS				1.D FE	11,370,000	119.3640	13,571,646	11,370,000	11,370,000					6.200	6.201	MS	234,980	704,940	11/18/2010	09/01/2030
537011-BA-5	LITTLE BLUE VLY MO SWR DIST SW BUILD AMERICA BONDS	0			1.D FE	1,650,000	119.3640	1,969,500	1,650,000	1,650,000					6.200	6.201	MS	34,100	102,300	11/18/2010	09/01/2030
53945C-HK-9	LOS ANGELES CA WSTWTR SYS REVE TXBL-REF-GREEN BOND-SUB-SER C			2	1.C FE	10,450,000	107.5280	11,236,677	10,450,000	10,450,000					4.029	4.029	JD	35,086	421,031	05/10/2017	06/01/2039
53945C-HK-9	LOS ANGELES CA WSTWTR SYS REVE TXBL-REF-GREEN BOND-SUB-SER C	0		2	1.C FE	1,550,000	107.5280	1,666,684	1,550,000	1,550,000					4.029	4.029	JD	5,204	62,450	05/10/2017	06/01/2039
544495-VX-9	LOS ANGELES CA DEPT WTR & PWR TAXABLE-SER C				1.D FE	2,850,000	118.9770	3,569,317	3,000,000	2,932,649		10,062			5.516	6.001	JJ	82,740	165,480	04/04/2011	07/01/2027
54589S-EC-4	LOUDOUN CNTY VA ECON DEV AUTH GENERAL			2	1.B FE	21,183,857	110.9240	23,593,480	21,270,000	21,193,656		3,764			4.200	4.232	JD	74,445	893,340	08/02/2018	06/01/2038
54589S-EC-4	LOUDOUN CNTY VA ECON DEV AUTH GENERAL	0		2	1.B FE	3,087,445	110.9240	3,438,636	3,100,000	3,088,873		549			4.200	4.232	JD	10,850	130,200	08/02/2018	06/01/2038
546540-SL-0	LOUISIANASTUNIV&AGRIC&ME MUNITAXBNDREV			2	1.E FE	8,110,000	101.1470	8,203,028	8,110,000	8,110,000					2.967	2.967	JJ			12/02/2021	07/01/2043
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY BUILD AMERICA BONDS				1.D FE	7,479,600	143.3530	10,751,448	7,500,000	7,483,214		494			5.980	6.000	MN	57,308	448,500	11/18/2009	05/15/2040
546589-ZF-2	LOUISVILLE & JEFFERSON CNTY KY SER A			2	1.D FE	3,593,212	106.2970	3,847,954	3,620,000	3,598,890		1,155			3.000	3.050	MN	13,877	108,600	08/10/2016	05/15/2036
546589-ZF-2	LOUISVILLE & JEFFERSON CNTY KY SER A	0		2	1.D FE	545,930	106.2970	584,634	550,000	546,793		175			3.000	3.050	MN	2,108	16,500	08/10/2016	05/15/2036
546589-ZG-0	LOUISVILLE & JEFFERSON CNTY KY SER A			2	1.D FE	4,069,695	106.0600	4,369,661	4,120,000	4,079,696		2,023			3.000	3.080	MN	15,793	123,600	08/10/2016	05/15/2037
546589-ZG-0	LOUISVILLE & JEFFERSON CNTY KY SER A	0		2	1.D FE	592,674	106.0600	636,358	600,000	594,130		295			3.000	3.080	MN	2,300	18,000	08/10/2016	05/15/2037
558614-GP-2	MADISON WI WTR UTILITY REVENUE REF & IMPT			2	1.C FE	1,228,394	113.1940	1,313,052	1,160,000	1,192,824		(7,567)			4.000	3.240	JJ	23,200	46,400	12/07/2016	01/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
558614-GP-2	MADISON WI WTR UTILITY REVENUE REF & IMPT	0		2	1.C FE	158,844	113.1940	169,791	150,000	154,244		(979)			4.000	3.240	JJ	3,000	6,000	12/07/2016	01/01/2030
56045R-BW-8	MAINE ST MUNI BOND BANK QUALIFIED SCHOOL CONSTR BOND-M				1.E FE	4,500,000	117.7890	5,300,502	4,500,000	4,500,000					6.118	6.118	MN	45,885	275,310	01/11/2011	11/01/2026
56045R-BX-6	MAINE ST MUNI BOND BANK QUALIFIED SCH CONSTR BDS				1.E FE	3,807,152	113.4010	4,195,851	3,700,000	3,736,831		(8,437)			5.692	5.401	MN	35,101	210,604	05/05/2011	11/01/2025
56045R-BX-6	MAINE ST MUNI BOND BANK QUALIFIED SCH CONSTR BDS	0			1.E FE	565,928	113.4010	623,708	550,000	555,475		(1,254)			5.692	5.401	MN	5,218	31,306	05/05/2011	11/01/2025
56052F-DE-2	MAINE ST HSG AUTH MTGE PURCHAS SER G			2	1.B FE	2,099,738	105.2220	2,214,918	2,105,000	2,100,551		158			3.850	3.866	MN	10,355	90,997	01/12/2017	11/15/2040
56155C-AL-2	MAMMOTH LAKES CA JUDGEMENT REV GENERAL	0		2	1.E FE	1,235,938	110.9070	1,386,339	1,250,000	1,239,548		1,347			4.250	4.365	AO	13,281	53,125	10/12/2017	10/01/2032
564393-HQ-2	MANSFIELD TX PARK FACS DEV COR GENERAL			2	1.C FE	1,475,000	106.7960	1,575,236	1,475,000	1,475,000					4.250	4.250	FA	26,120	62,688	06/26/2018	08/01/2041
564393-HQ-2	MANSFIELD TX PARK FACS DEV COR GENERAL	0		2	1.C FE	200,000	106.7960	213,591	200,000	200,000					4.250	4.250	FA	3,542	8,500	06/26/2018	08/01/2041
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG			2	1.C FE	3,639,246	104.1180	3,867,969	3,715,000	3,651,717		5,602			3.797	3.969	MS	47,020	151,903	04/12/2018	03/01/2039
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG	0		2	1.C FE	584,400	104.1180	624,706	600,000	586,954		1,158			3.797	3.969	MS	7,594	24,533	04/12/2018	03/01/2039
57563R-PQ-6	MASSACHUSETTS ST EDUCTNL FING STUDENT LOAN			2	1.C FE	8,245,000	108.4290	8,940,005	8,245,000	8,245,000					4.408	4.408	JJ	181,720	363,440	05/21/2018	07/01/2034
575718-AB-7	MASS INSTITUTE OF TECH BASIC				1.A FE	13,697,200	151.0360	15,103,556	10,000,000	13,693,513		(3,687)			4.678	3.373	JJ	233,900	233,900	04/08/2021	07/01/2114
575718-AE-1	MASS INSTITUTE OF TECH MASSIN 3.959 07/01/38				1.A FE	10,988,021	121.7420	13,330,698	10,950,000	10,980,128		(1,823)			3.959	3.938	JJ	216,755	433,511	09/01/2015	07/01/2038
575718-AE-1	MASS INSTITUTE OF TECH MASSIN 3.959 07/01/38	0			1.A FE	1,600,000	121.7420	1,947,865	1,600,000	1,600,000					3.959	3.938	JJ	31,672	63,344	09/22/2014	07/01/2038
57582R-YN-0	MASSACHUSETTS ST GENERAL OBLIGATION				1.B FE	24,230,000	102.2260	24,769,267	24,230,000	24,230,000					2.663	2.663	MS	215,082	802,463	08/27/2019	09/01/2039
57584X-6P-1	MASSACHUSETTS ST DEV FIN AGY R GENERAL			2	1.D FE	7,785,000	101.7220	7,919,086	7,785,000	7,785,000					3.805	3.805	JJ	148,110	296,219	12/13/2017	01/01/2037
57584X-6P-1	MASSACHUSETTS ST DEV FIN AGY R GENERAL	0		2	1.D FE	700,000	101.7220	712,057	700,000	700,000					3.805	3.805	JJ	13,318	26,635	12/13/2017	01/01/2037
57584X-6Q-9	MASSACHUSETTS ST DEV FIN AGY R GENERAL			2	1.D FE	17,480,000	102.2270	17,869,253	17,480,000	17,480,000					3.955	3.955	JJ	345,667	691,334	12/13/2017	01/01/2042
57584X-6Q-9	MASSACHUSETTS ST DEV FIN AGY R GENERAL	0		2	1.D FE	1,650,000	102.2270	1,686,743	1,650,000	1,650,000					3.955	3.955	JJ	32,629	65,258	12/13/2017	01/01/2042
576000-B7-7	MASSACHUSETTSSCHOOLBUILDING SUBMUNITAXBNDREV			2	1.C FE	12,647,830	96.5320	12,549,178	13,000,000	12,651,823		3,993			2.400	2.628	FA	84,933		10/18/2021	02/15/2036
576051-ZT-6	MASSACHUSETTSSTWITRRESAUTH MUNITAXBNDREV			2	1.B FE	12,935,000	101.4840	13,126,969	12,935,000	12,935,000					2.823	2.823	FA	9,129		12/10/2021	08/01/2041
576051-ZU-3	MASSACHUSETTSSTWITRRESAUTH MUNITAXBNDREV			2	1.B FE	2,630,000	102.0900	2,684,965	2,630,000	2,630,000					2.973	2.973	FA	1,955		12/10/2021	08/01/2044
59067A-BJ-1	MESA CO ST CLG AUXILIARY FACS BUILD AMERICA BONDS				1.C FE	6,500,000	137.9420	8,966,243	6,500,000	6,500,000					5.800	5.799	MN	48,172	377,000	09/25/2009	05/15/2040
591745-8C-1	METROPOLITANATLANTARAPIDTRA MUNITAXBNDREV			2	1.C FE	15,000,000	100.8390	15,125,853	15,000,000	15,000,000					2.981	2.981	JJ	18,631		12/10/2021	07/01/2045
592041-ZW-0	METGOVTNASHVILLE&DAVIDSON MUNITAXBNDREV			2	1.G FE	27,214,923	101.7400	27,333,396	26,866,000	27,214,178		(745)			3.235	3.166	JJ	137,610		12/01/2021	07/01/2052
592098-Z4-2	METGOVTNASHVILLE&DAVIDSON MUNITAXBNDREV			2	1.C FE	6,211,311	100.9110	6,160,609	6,105,000	6,209,259		(2,052)			2.942	2.737	JJ	38,416		10/15/2021	07/01/2043
59333P-3W-6	MIAMI-DADE CNTY FL AVIATION RE AIRPORT			2	1.F FE	4,935,231	109.9900	5,114,514	4,650,000	4,866,161		(28,147)			4.280	3.500	AO	49,755	199,020	06/14/2019	10/01/2041
59333P-3W-6	MIAMI-DADE CNTY FL AVIATION RE AIRPORT	0		2	1.F FE	1,963,479	109.9900	2,034,807	1,850,000	1,936,000		(11,198)			4.280	3.500	AO	19,795	79,180	06/14/2019	10/01/2041
59334N-FU-1	MIAMI-DADECNTYFLAHEALTHFAC MUNITAXBNDREV				1.F FE	3,850,928	102.8290	3,917,770	3,810,000	3,850,662		(265)			3.131	3.053	FA	16,900		11/10/2021	08/01/2042
59334P-JT-5	MIAMI-DADECNTYFLATRANSITSA MUNITAXBNDREV			2	1.C FE	10,531,296	99.6010	10,836,539	10,880,000	10,534,578		3,282			2.600	2.835	JJ	141,440		10/19/2021	07/01/2042
593791-EL-6	MIAMI UNIV OH BUILD AMERICA BONDS-TAXABLE-SE				1.D FE	2,000,000	114.2130	2,284,267	2,000,000	2,000,000					6.543	6.544	MS	43,620	130,860	12/16/2010	09/01/2025
597495-BV-1	MIDLAND CNTY TX FRESH WTR SPLY WATER			2	1.D FE	8,018,090	107.0840	8,566,692	8,000,000	8,014,674		(1,652)			3.310	3.283	MS	77,969	264,800	11/25/2019	09/15/2040
604115-BW-4	MINNESOTA ST PUBLIC FACS AUTH TAXABLE-SER D-BUILD AMER BDS-D				1.A FE	13,536,373	122.4880	16,829,879	13,740,000	13,629,436		10,726			4.880	5.001	MS	223,504	670,512	11/03/2010	03/01/2030
604115-BW-4	MINNESOTA ST PUBLIC FACS AUTH TAXABLE-SER D-BUILD AMER BDS-D	0			1.A FE	1,970,360	122.4880	2,449,764	2,000,000	1,983,906		1,561			4.880	5.001	MS	32,533	97,600	11/03/2010	03/01/2030
604115-BX-2	MINNESOTA ST PUBLIC FACS AUTH TAXABLE-SER D-BUILD AMER BDS-D				1.A FE	4,524,853	124.5110	5,764,849	4,630,000	4,569,107		5,104			4.900	5.081	MS	75,623	226,870	11/03/2010	03/01/2031
604115-BX-2	MINNESOTA ST PUBLIC FACS AUTH TAXABLE-SER D-BUILD AMER BDS-D	0			1.A FE	684,103	124.5110	871,575	700,000	690,794		772			4.900	5.081	MS	11,433	34,300	11/03/2010	03/01/2031
60416H-3Q-5	MINNESOTA ST HGR EDU FACS AUTH REF-CARLETON COLLEGE			2	1.C FE	1,860,000	112.8280	2,098,600	1,860,000	1,860,000					3.750	3.750	MS	23,250	69,750	04/28/2017	03/01/2038
60416H-3Q-5	MINNESOTA ST HGR EDU FACS AUTH REF-CARLETON COLLEGE	0		2	1.C FE	250,000	112.8280	282,070	250,000	250,000					3.750	3.750	MS	3,125	9,375	04/28/2017	03/01/2038
60636A-BH-5	MISSOURI ST HLTH & EDUCTNL FAC WASHINGTON UNIV-SER A-TXBL				1.B FE	10,731,375	123.8550	13,283,413	10,725,000	10,728,923		(274)			5.058	5.054	MN	69,316	542,471	06/21/2011	11/15/2037
60636A-BH-5	MISSOURI ST HLTH & EDUCTNL FAC WASHINGTON UNIV-SER A-TXBL	0			1.B FE	1,550,000	123.8550	1,919,747	1,550,000	1,550,000					5.058	5.054	MN	10,018	78,399	06/17/2011	11/15/2037
60636A-EC-3	MISSOURI ST HLTH & EDUCTNL FAC TXBL-WASHINGTON UNIV-SER A				1.B FE	273,213	112.4790	309,317	275,000	273,874		81			3.535	3.580	FA	3,672	9,721	09/28/2012	02/15/2033
610763-PG-3	MONROE CNTY NY WTR AUTH TAXABLE B-BUILD AMER BDS	0			1.B FE	4,234,049	126.3000	5,115,150	4,050,000	4,141,625		(11,113)			6.259	5.840	FA	105,621	253,490	02/08/2011	08/01/2030
610763-PH-1	MONROE CNTY NY WTR AUTH TAXABLE B-BUILD AMER BDS				1.B FE	7,309,120	144.3780	10,106,429	7,000,000	7,245,590		(7,593)			6.459	6.130	FA	188,388	452,130	01/05/2011	08/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
610763-PH-1	MONROE CNTY NY WTR AUTH TAXABLE B-BUILD AMER BDS	0			1.B FE	1,044,160	144.3780	1,443,776	1,000,000	1,035,084		(1,085)			6.459	6.130	FA	26,913	64,590	01/05/2011	08/01/2042
61204K-MD-0	MONTANA ST FAC FIN AUTH REVENU MEDICAL	0			1.D FE	1,500,000	116.8320	1,752,480	1,500,000	1,500,000					4.274	4.274	FA	24,219	64,110	09/12/2018	08/15/2031
61204K-ME-8	MONTANA ST FAC FIN AUTH REVENU MEDICAL	0			1.D FE	2,085,000	118.2090	2,464,658	2,085,000	2,085,000					4.334	4.334	FA	34,137	90,364	09/12/2018	08/15/2032
61204K-MF-5	MONTANA ST FAC FIN AUTH REVENU MEDICAL				1.D FE	1,875,000	117.1000	2,195,630	1,875,000	1,875,000					4.354	4.354	FA	30,841	81,638	09/12/2018	08/15/2033
61204K-MF-5	MONTANA ST FAC FIN AUTH REVENU MEDICAL	0			1.D FE	300,000	117.1000	351,301	300,000	300,000					4.354	4.354	FA	4,935	13,062	09/12/2018	08/15/2033
61204K-MG-3	MONTANA ST FAC FIN AUTH REVENU MEDICAL				1.D FE	5,250,000	119.7630	6,287,544	5,250,000	5,250,000					4.368	4.368	FA	86,632	229,320	09/12/2018	08/15/2038
61204K-MG-3	MONTANA ST FAC FIN AUTH REVENU MEDICAL	0			1.D FE	750,000	119.7630	898,221	750,000	750,000					4.368	4.368	FA	12,376	32,760	09/12/2018	08/15/2038
61204K-PP-0	MONTANAFACFINAUTH MUNITAXBNDREV			2	1.D FE	4,460,000	101.9300	4,546,065	4,460,000	4,460,000					2.996	2.996	FA	16,703		11/03/2021	08/15/2051
61212L-RA-9	MONTANA ST BRD OF RGTS HGR EDU HIGHER EDUCATION			2	1.D FE	8,456,450	103.0370	8,758,160	8,500,000	8,460,287		1,636			3.075	3.109	MN	33,398	261,375	09/17/2019	11/15/2039
613357-BM-3	MONTGOMERY CNTY MD LIMITED OBL GENERAL			2	1.B FE	7,575,101	108.1830	8,216,492	7,595,000	7,577,083		692			4.400	4.422	MN	55,697	334,180	11/08/2018	05/01/2038
613357-BM-3	MONTGOMERY CNTY MD LIMITED OBL GENERAL	0		2	1.B FE	1,097,118	108.1830	1,190,012	1,100,000	1,097,405		100			4.400	4.422	MN	8,067	48,400	11/08/2018	05/01/2038
622634-FX-6	MOUNT PLEASANT SC WTR & SWR RE SER A			2	1.B FE	5,402,485	112.1210	6,166,640	5,500,000	5,411,327		2,028			3.750	3.850	JD	17,188	206,250	04/27/2017	06/01/2047
628577-KY-3	MYRTLE BEACH SC WTR & SWR REVE SYS			2	1.D FE	259,103	100.5690	261,481	260,000	259,628		64			4.000	4.031	MS	3,467	10,400	11/18/2011	03/01/2027
628577-KZ-0	MYRTLE BEACH SC WTR & SWR REVE SYS			2	1.D FE	245,770	100.5800	251,450	250,000	247,679		231			4.125	4.260	MS	3,438	10,313	11/18/2011	03/01/2032
63948W-AR-3	NDSU RESEARCH & TECHNOLOGY PAR TXBL-REF-ND ST UNIVERSITY-LEAS	0		2	1.E FE	3,254,113	102.6890	3,337,393	3,250,000	3,251,993		(470)			3.541	3.526	MN	19,180	115,083	10/11/2016	05/01/2032
63968A-UT-0	NEBRASKA ST PUBLIC PWR DIST RE GEN-SER B			2	1.E FE	247,645	102.9530	257,383	250,000	248,524		109			3.375	3.440	JJ	4,219	8,438	10/17/2012	01/01/2033
64465P-8G-6	NEW HAMPSHIRE ST MUNI BOND BAN BOND BANK			2	1.B FE	3,000,000	105.2980	3,158,945	3,000,000	3,000,000					3.285	3.285	FA	37,230	98,550	11/22/2019	02/15/2041
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A			2	1.B FE	120,000	103.5450	124,254	120,000	120,000					3.611	3.611	JJ	2,167	4,768	04/27/2017	07/01/2028
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A			2	1.B FE	60,000	104.0150	62,409	60,000	60,000					4.077	4.076	JJ	1,223	2,663	04/27/2017	01/01/2034
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A	0		2	1.B FE	740,000	104.0150	769,711	740,000	740,000					4.077	4.076	JJ	15,085	32,846	04/27/2017	01/01/2034
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG			2	1.B FE	195,000	101.3400	197,613	195,000	195,000					3.736	3.736	JJ	3,643	7,855	11/17/2017	01/01/2033
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH BUILD AMERICA BDS-TAXABLE-SER				1.F FE	4,000,000	162.7260	6,509,044	4,000,000	4,000,000					7.414	7.414	JJ	148,280	296,560	04/20/2009	01/01/2040
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH BUILD AMERICA BDS-TAXABLE-SER	0			1.F FE	1,000,000	162.7260	1,627,261	1,000,000	1,000,000					7.414	7.414	JJ	37,070	74,140	04/20/2009	01/01/2040
647377-AQ-3	NEW MEXICO ST HOSP EQUIPMENT L NURSING HOME				3.A FE	2,686,807	99.8180	2,690,102	2,695,000	2,689,398		1,118			3.850	3.901	JJ	51,879	103,758	07/12/2019	07/01/2026
64972E-UR-8	NEWYORKNYCITYHSGDEVCORP MUNITAXBNDREV			2	1.C FE	9,070,935	100.3700	9,033,306	9,000,000	9,069,048		(1,887)			2.948	2.828	MN	44,220	132,660	10/18/2021	11/01/2041
64972F-L2-0	NEW YORK CITY NY MUNI WTR FIN BUILD AMERICA BONDS-TAXABLE-SE				1.B FE	14,808,109	150.7400	19,746,961	13,100,000	14,528,670		(40,400)			6.011	5.131	JD	34,997	787,441	09/16/2013	06/15/2042
64972F-L2-0	NEW YORK CITY NY MUNI WTR FIN BUILD AMERICA BONDS-TAXABLE-SE	0			1.B FE	2,147,741	150.7400	2,864,063	1,900,000	2,107,212		(5,860)			6.011	5.131	JD	5,076	114,209	09/16/2013	06/15/2042
64986D-ES-0	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT			2	1.A FE	10,176,959	109.8260	11,037,486	10,050,000	10,123,804		(12,013)			3.816	3.674	JD	17,045	383,508	04/17/2017	06/15/2034
64986D-ES-0	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT	0		2	1.A FE	1,460,397	109.8260	1,592,473	1,450,000	1,456,035		(980)			3.816	3.674	JD	2,459	55,332	04/12/2017	06/15/2034
64986D-ET-8	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT			2	1.A FE	1,000,000	109.9670	1,099,673	1,000,000	1,000,000					3.866	3.866	JD	1,718	38,660	04/06/2017	06/15/2035
64986D-ET-8	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT	0		2	1.A FE	5,000,000	109.9670	5,498,365	5,000,000	5,000,000					3.866	3.866	JD	8,591	193,300	04/06/2017	06/15/2035
64986D-EU-5	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT			2	1.A FE	2,900,000	110.3500	3,200,157	2,900,000	2,900,000					3.916	3.916	JD	5,047	113,564	04/06/2017	06/15/2036
64986D-EU-5	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT	0		2	1.A FE	400,000	110.3500	441,401	400,000	400,000					3.916	3.916	JD	696	15,664	04/06/2017	06/15/2036
649902-S6-1	NEW YORK ST DORM AUTH ST PERSO BUILD AMERICA BONDS-SER C				1.B FE	6,889,344	126.6870	8,817,425	6,960,000	6,921,359		3,644			5.652	5.740	FA	148,610	393,379	03/24/2010	02/15/2030
649902-S6-1	NEW YORK ST DORM AUTH ST PERSO BUILD AMERICA BONDS-SER C	0			1.B FE	988,410	126.6870	1,266,871	1,000,000	993,657		598			5.652	5.740	FA	21,352	56,520	03/10/2010	02/15/2030
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO BUILD AMERICA BONDS				1.B FE	8,310,563	133.2330	10,525,442	7,900,000	8,191,684		(43,134)			5.600	5.219	MS	130,262	442,400	06/22/2011	03/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990F-H2-3	NEW YORK ST DORM AUTH ST PERSO GENERAL			2	1.B FE	5,884,269	100.0610	5,903,621	5,900,000	5,884,825		557			4.000	4.039	FA	89,156		10/06/2021	08/15/2029
65000B-HG-6	DORMITORYAUTHORITYOFSTATEO MUNITAXBNDREV				1.E FE	5,250,000	102.8640	5,400,350	5,250,000	5,250,000					2.973	2.973	JJ	12,573		11/19/2021	07/01/2048
658308-AA-9	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS	0			1.B FE	6,452,880	119.4310	8,025,763	6,720,000	6,589,683		16,108			5.318	5.678	JJ	178,685	357,370	11/12/2010	01/01/2031
65887P-PN-9	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1.D FE	515,000	106.3210	547,555	515,000	515,000					4.250	4.250	JD	1,824	21,888	04/09/2014	06/01/2029
65887P-PP-4	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1.D FE	531,892	106.1150	567,713	535,000	533,133		181			4.250	4.300	JD	1,895	22,738	04/09/2014	06/01/2030
65887P-PQ-2	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1.D FE	556,623	106.0320	593,780	560,000	557,862		180			4.300	4.350	JD	2,007	24,080	04/09/2014	06/01/2031
65887P-PR-0	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1.D FE	583,163	106.0520	620,405	585,000	583,796		89			4.375	4.400	JD	2,133	25,594	04/09/2014	06/01/2032
65887P-PS-8	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1.D FE	505,089	105.8220	539,694	510,000	506,611		224			4.375	4.450	JD	1,859	22,313	04/09/2014	06/01/2033
65887P-PS-8	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER	0		2	1.D FE	99,037	105.8220	105,822	100,000	99,336		44			4.375	4.450	JD	365	4,375	04/09/2014	06/01/2033
65887P-PT-6	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1.D FE	375,000	106.1020	397,883	375,000	375,000					4.500	4.500	JD	1,406	16,875	04/09/2014	06/01/2034
660043-AG-5	N HUDSON NJ SEWERAGE AUTH GROS TXBL-SER B				1.F FE	3,235,000	118.8060	3,843,367	3,235,000	3,235,000					5.246	5.246	JD	14,142	195,176	05/18/2012	06/01/2032
660043-AG-5	N HUDSON NJ SEWERAGE AUTH GROS TXBL-SER B	0			1.F FE	900,000	118.8060	1,069,252	900,000	900,000					5.246	5.246	JD	3,935	54,299	05/18/2012	06/01/2032
66285W-E4-4	NORTHTEXASTOLLWAYAUTHORITY SENIORMUNITAXBNDREV			2	1.E FE	2,982,120	102.4060	3,072,178	3,000,000	2,982,357		237			2.811	2.857	JJ	42,165		10/20/2021	01/01/2038
663903-DN-9	NORTHEAST OH REGL SWR DIST TAXABLE-IMPT-BUILD AMERBDS				1.B FE	17,450,000	122.7330	21,416,832	17,450,000	17,450,000					5.438	5.438	MN	121,252	948,931	11/05/2010	11/15/2032
663903-DN-9	NORTHEAST OH REGL SWR DIST TAXABLE-IMPT-BUILD AMERBDS	0			1.B FE	2,550,000	122.7330	3,129,680	2,550,000	2,550,000					5.438	5.438	MN	17,719	138,669	11/05/2010	11/15/2032
664675-AL-9	NORTHEASTERN UNIVERSITY NEUNIV 4.611 03/01/26	0			1.E FE	1,375,000	107.4440	1,477,352	1,375,000	1,375,000					4.611	4.611	MS	21,134	63,401	01/10/2014	03/01/2026
668444-AM-4	NORTHWESTERN UNIVERSITY NWUNI 3.688 12/01/38				1.B FE	13,100,000	113.5270	14,872,048	13,100,000	13,100,000					3.688	3.688	JD	40,261	483,128	04/29/2015	12/01/2038
668444-AM-4	NORTHWESTERN UNIVERSITY NWUNI 3.688 12/01/38	0			1.B FE	1,900,000	113.5270	2,157,015	1,900,000	1,900,000					3.688	3.688	JD	5,839	70,072	04/29/2015	12/01/2038
67704L-AA-9	OGLETHORPE GA PWR CORP FIRST MTG				2.A FE	4,926,850	124.6370	6,231,873	5,000,000	4,953,076		3,027			5.534	5.650	JJ	138,350	276,700	11/05/2010	01/01/2035
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2			2	1.B FE	2,074,061	105.6360	2,190,956	2,074,061	2,074,061					8.000	8.081	MJSD	13,827	165,925	04/16/2009	03/01/2029
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2	0		2	1.B FE	200,000	105.6360	211,272	200,000	200,000					8.000	8.081	MJSD	1,333	16,000	04/16/2009	03/01/2029
67756A-3L-4	OHIO ST HGR EDUCTNL FAC COMMIS CLEVELAND CLINIC HLTH			2	1.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					4.000	4.000	JJ	100,000	200,000	04/25/2012	01/01/2034
677632-G8-8	OHIO ST UNIV TXBL-SER A				1.C FE	12,500,000	120.4860	15,060,808	12,500,000	12,500,000					3.798	3.798	JD	39,563	474,750	03/03/2016	12/01/2046
677632-MV-0	OHIO ST UNIV BUILD AMERICA BONDS				1.C FE	5,502,285	133.0350	7,503,191	5,640,000	5,531,669		3,488			4.910	5.072	JD	23,077	276,924	06/30/2011	06/01/2040
677659-V6-8	OHIO ST WTR DEV AUTH REVENUE BUILD AMERICA BONDS				1.A FE	7,122,346	118.4890	7,684,002	6,485,000	6,787,502		(39,682)			4.817	4.000	JD	26,032	312,382	12/20/2011	12/01/2030
677659-V6-8	OHIO ST WTR DEV AUTH REVENUE BUILD AMERICA BONDS	0			1.A FE	1,043,366	118.4890	1,125,644	950,000	994,314		(5,813)			4.817	4.000	JD	3,813	45,762	12/20/2011	12/01/2030
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLL TAXABLE-LN FD-B-2-WTR QUALITY-				1.A FE	14,838,850	116.5920	18,071,699	15,500,000	15,189,784		41,501			4.879	5.262	JD	63,020	756,245	04/01/2011	12/01/2034
678331-CY-3	OKANOGAN CNTY WA PUBLIC UTIL D BUILD AMERICA BONDS				1.E FE	2,135,649	133.1610	2,729,802	2,050,000	2,107,436		(3,308)			5.946	5.620	JD	10,158	121,893	09/22/2010	12/01/2035
678331-CY-3	OKANOGAN CNTY WA PUBLIC UTIL D BUILD AMERICA BONDS	0			1.E FE	1,510,581	133.1610	1,930,836	1,450,000	1,490,625		(2,340)			5.946	5.620	JD	7,185	86,217	09/22/2010	12/01/2035
67908P-BR-6	OKLAHOMASTATECAPITALIMPROVE MUNITAXBNDREV			2	1.D FE	5,480,000	99.8840	5,473,622	5,480,000	5,480,000					2.900	2.900	JJ	18,982		11/12/2021	07/01/2042
683050-CH-9	ONTARIO CA WTR REVENUE ONTARIO CALIF WTR REV			2	1.C Z	3,510,000	99.8200	3,503,691	3,510,000	3,510,000					2.869	2.869	FA	4,196		12/03/2021	08/01/2039
683050-CJ-5	ONTARIO CA WTR REVENUE CA ONTWTR 2.95 08/01/2043			2	1.C FE	2,430,000	100.1880	2,434,564	2,430,000	2,430,000					2.949	2.949	FA	2,986		12/03/2021	08/01/2043
68428T-AC-1	ORANGE CNTY CA SANTN DIST WSTW BUILD AMERICA BONDS				1.A FE	10,198,100	136.6560	13,665,598	10,000,000	10,122,629		(8,894)			6.350	6.181	FA	264,583	635,000	11/29/2010	02/01/2032
68428T-AC-1	ORANGE CNTY CA SANTN DIST WSTW BUILD AMERICA BONDS	0			1.A FE	8,158,480	136.6560	10,932,478	8,000,000	8,098,104		(7,115)			6.350	6.181	FA	211,667	508,000	11/29/2010	02/01/2032
709224-4B-2	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION			2	1.G FE	13,767,970	102.8940	14,147,953	13,750,000	13,764,908		(1,625)			3.352	3.337	JD	38,408	460,900	02/13/2020	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
709224-4B-2	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION	0		2	1.G FE	1,000,000	102.8940	1,028,942	1,000,000	1,000,000					3.352	3.337	JD	2,793	33,520	02/12/2020	12/01/2040
709235-H9-9	PENNSYLVANIA ST UNIV HIGHER EDUCATION				1.C FE	20,595,935	106.2350	21,730,280	20,455,000	20,582,327		(5,288)			3.250	3.204	MS	221,596	664,788	06/13/2019	09/01/2039
709235-ZR-9	PENNSYLVANIA ST UNIV TXBL-SER B				1.C FE	5,480,000	111.0390	6,084,959	5,480,000	5,480,000					3.573	3.573	MS	65,267	195,800	04/20/2017	09/01/2037
709235-ZR-9	PENNSYLVANIA ST UNIV TXBL-SER B	0			1.C FE	800,000	111.0390	888,315	800,000	800,000					3.573	3.573	MS	9,528	28,584	04/20/2017	09/01/2037
709235-ZS-7	PENNSYLVANIA ST UNIV TXBL-SER B				1.C FE	13,100,000	116.2450	15,228,152	13,100,000	13,100,000					3.793	3.793	MS	165,628	496,883	04/20/2017	09/01/2047
709235-ZS-7	PENNSYLVANIA ST UNIV TXBL-SER B	0			1.C FE	1,900,000	116.2450	2,208,663	1,900,000	1,900,000					3.793	3.793	MS	24,022	72,067	04/20/2017	09/01/2047
71884A-YF-0	PHOENIX AZ CIVIC IMPT CORP EXC SUB TAX-TXBL-REF-SER B			2	1.C FE	745,000	105.9290	789,169	745,000	745,000					3.602	3.602	JJ	13,417	26,835	04/22/2015	07/01/2029
71884A-YF-0	PHOENIX AZ CIVIC IMPT CORP EXC SUB TAX-TXBL-REF-SER B	0		2	1.C FE	100,000	105.9290	105,929	100,000	100,000					3.602	3.602	JJ	1,801	3,602	04/22/2015	07/01/2029
71884A-YH-6	PHOENIX AZ CIVIC IMPT CORP EXC SUB TAX-TXBL-REF-SER B			2	1.C FE	3,500,000	105.9860	3,709,509	3,500,000	3,500,000					3.992	3.991	JJ	69,860	139,720	04/22/2015	07/01/2035
71884A-YH-6	PHOENIX AZ CIVIC IMPT CORP EXC SUB TAX-TXBL-REF-SER B	0		2	1.C FE	500,000	105.9860	529,930	500,000	500,000					3.992	3.991	JJ	9,980	19,960	04/22/2015	07/01/2035
720653-LE-2	PIERCE CNTY WA SWR REVENUE			2	1.C FE	7,765,000	101.8830	7,911,181	7,765,000	7,765,000					3.500	3.500	FA	113,240	271,775	08/23/2012	08/01/2033
73358W-HB-3	PORT AUTH OF NEW YORK & NEW JE CONS-ONE HUNDRED SEVENTY-SECON			2	1.E FE	3,502,146	100.9220	3,582,745	3,550,000	3,519,765		2,165			4.250	4.350	AO	37,719	150,875	04/04/2012	10/01/2032
73358W-HB-3	PORT AUTH OF NEW YORK & NEW JE CONS-ONE HUNDRED SEVENTY-SECON	0		2	1.E FE	1,430,454	100.9220	1,463,375	1,450,000	1,437,651		884			4.250	4.350	AO	15,406	61,625	04/04/2012	10/01/2032
73358W-TZ-7	PORT AUTH OF NEW YORK & NEW JE TXBL-CONSOL-SER 187			2	1.E FE	9,000,000	107.2920	9,656,325	9,000,000	9,000,000					4.426	4.426	AO	84,094	398,340	10/08/2014	10/15/2034
73358W-TZ-7	PORT AUTH OF NEW YORK & NEW JE TXBL-CONSOL-SER 187	0		2	1.E FE	1,000,000	107.2920	1,072,925	1,000,000	1,000,000					4.426	4.426	AO	9,344	44,260	10/08/2014	10/15/2034
73358X-DP-4	PORTAUTHORITYOFNEWYORKAND MUNITAXBNDREV			2	1.E FE	11,450,000	99.6580	11,410,882	11,450,000	11,450,000					3.139	3.138	FA	1,997		12/16/2021	02/15/2051
733911-CN-9	PORT OF CORPUS CHRISTI TX AUTH TRANSPORTATION			2	1.E FE	3,108,533	116.1060	3,425,118	2,950,000	3,063,431		(13,957)			4.875	4.227	JD	11,984	143,813	07/25/2018	12/01/2038
733911-CN-9	PORT OF CORPUS CHRISTI TX AUTH TRANSPORTATION	0		2	1.E FE	1,633,297	116.1060	1,799,638	1,550,000	1,609,599		(7,333)			4.875	4.227	JD	6,297	75,563	07/25/2018	12/01/2038
73474T-AP-5	PORT OF MORROW OR TRANSMISSION TXBL-BONNEVILLE COOPERATION PR				1.C FE	29,590,750	106.3680	31,617,826	29,725,000	29,598,454		6,307			2.987	3.032	MS	295,962	887,886	06/25/2019	09/01/2036
73474T-AP-5	PORT OF MORROW OR TRANSMISSION TXBL-BONNEVILLE COOPERATION PR	0			1.C FE	4,291,232	106.3680	4,626,999	4,350,000	4,298,268		2,908			2.987	3.032	MS	43,312	129,935	06/25/2019	09/01/2036
735389-XZ-6	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C			2	1.C FE	230,000	103.8830	238,930	230,000	230,000					3.050	3.050	AO	1,754	7,015	07/20/2016	10/01/2029
735389-YA-0	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C			2	1.C FE	295,000	103.9670	306,701	295,000	295,000					3.125	3.125	AO	2,305	9,219	07/20/2016	10/01/2030
735389-YB-8	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C			2	1.C FE	515,000	103.9990	535,595	515,000	515,000					3.230	3.230	AO	4,159	16,635	07/20/2016	10/01/2031
735389-YC-6	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C			2	1.C FE	280,000	103.9960	291,188	280,000	280,000					3.320	3.320	AO	2,324	9,296	07/20/2016	10/01/2032
73541W-AS-1	PORT SAINT LUCIE FL SPL OBLIG TXBL-REF			2	1.D FE	1,545,000	109.0840	1,685,340	1,545,000	1,545,000					4.357	4.357	JJ	33,658	67,316	04/07/2017	07/01/2035
73541W-AS-1	PORT SAINT LUCIE FL SPL OBLIG TXBL-REF	0		2	1.D FE	200,000	109.0840	218,167	200,000	200,000					4.357	4.357	JJ	4,357	8,714	04/07/2017	07/01/2035
74173F-AN-2	PRINCE GEORGES CNTY MD REVENUE FACILITIES			2	1.F FE	5,527,582	104.3810	5,662,662	5,425,000	5,509,580		(9,711)			3.523	3.324	FA	79,634	191,123	02/12/2020	08/01/2040
74173F-AN-2	PRINCE GEORGES CNTY MD REVENUE FACILITIES	0		2	1.F FE	1,000,000	104.3810	1,043,809	1,000,000	1,000,000					3.523	3.324	FA	14,679	35,230	01/17/2020	08/01/2040
74173F-AP-7	PRINCE GEORGES CNTY MD REVENUE FACILITIES			2	1.F FE	7,404,605	104.4040	7,459,685	7,145,000	7,359,229		(24,779)			3.643	3.213	FA	108,455	260,292	02/25/2020	08/01/2045
74173F-AP-7	PRINCE GEORGES CNTY MD REVENUE FACILITIES	0		2	1.F FE	1,799,438	104.4040	1,827,075	1,750,000	1,790,763		(4,698)			3.643	3.213	FA	26,564	63,753	02/11/2020	08/01/2045
744434-CW-9	PUBLIC PWR GENERATION AGY NE R BUILD AMERICA BONDS-WHELAN ENE				1.G FE	4,530,000	142.0240	6,433,667	4,530,000	4,530,000					7.242	7.242	JJ	164,031	328,063	07/13/2009	01/01/2041
744434-CW-9	PUBLIC PWR GENERATION AGY NE R BUILD AMERICA BONDS-WHELAN ENE	0			1.G FE	1,000,000	142.0240	1,420,236	1,000,000	1,000,000					7.242	7.242	JJ	36,210	72,420	07/13/2009	01/01/2041
746189-QU-6	PURDUE UNIV IN UNIV REVENUES BUILD AMERICA BONDS-TAXABLE-ST				1.A FE	8,700,000	119.4690	10,393,816	8,700,000	8,700,000					5.184	5.183	JJ	225,504	451,008	11/05/2010	07/01/2030
746189-QU-6	PURDUE UNIV IN UNIV REVENUES BUILD AMERICA BONDS-TAXABLE-ST	0			1.A FE	1,300,000	119.4690	1,553,099	1,300,000	1,300,000					5.184	5.183	JJ	33,696	67,392	11/05/2010	07/01/2030
746189-UH-0	PURDUE UNIV IN UNIV REVENUES TXBL-REF-SER BB-2				1.A FE	1,761,727	114.4120	1,945,008	1,700,000	1,740,077		(4,861)			3.808	3.514	JJ	32,368	64,736	02/17/2015	07/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
746189-UH-0	PURDUE UNIV IN UNIV REVENUES TXBL-REF-SER BB-2	0			1.A FE	259,078	114.4120	286,031	250,000	255,894		(715)			3.808	3.514	JJ	4,760	9,520	02/17/2015	07/01/2032
751100-JR-0	RALEIGH NC COMB ENTERPRISE SYS REF-SER A			2	1.A FE	10,258,575	104.1350	9,892,799	9,500,000	9,673,154		(14,430)			4.000	3.123	MS	126,667	380,000	05/03/2013	03/01/2032
759136-US-1	REGL TRANSPRTN DIST CO SALES T GENERAL			2	1.C FE	2,600,000	103.4330	2,689,250	2,600,000	2,600,000					3.258	3.258	MN	14,118	84,708	11/18/2019	11/01/2038
759136-US-1	REGL TRANSPRTN DIST CO SALES T GENERAL	0		2	1.C FE	400,000	103.4330	413,731	400,000	400,000					3.258	3.258	MN	2,172	13,032	11/18/2019	11/01/2038
759911-S6-8	REGL TRANSPRTN AUTH IL BUILD AMERICA BONDS				1.C FE	4,587,867	129.5230	5,996,897	4,630,000	4,603,433		1,757			6.000	6.075	JJ	138,900	277,800	03/24/2010	07/01/2035
759911-S6-8	REGL TRANSPRTN AUTH IL BUILD AMERICA BONDS	0			1.C FE	693,630	129.5230	906,658	700,000	695,983		266			6.000	6.075	JJ	21,000	42,000	03/24/2010	07/01/2035
76218T-SB-1	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER				1.A FE	4,424,497	102.8120	4,225,567	4,110,000	4,280,699		104,749			4.000	3.386	AO	41,100	164,400	05/22/2013	10/01/2029
76218T-SC-9	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER				1.A FE	3,654,110	102.8120	3,500,744	3,405,000	3,548,984		91,673			4.000	3.436	AO	34,050	136,200	05/22/2013	10/01/2030
76218T-SD-7	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER			2	1.A FE	3,268,539	102.8120	3,146,043	3,060,000	3,100,329		(3,553)			4.000	3.219	AO	30,600	122,400	05/22/2013	10/01/2031
76218T-SE-5	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER				1.A FE	4,071,903	102.8120	3,937,694	3,830,000	3,984,318		103,312			4.000	3.546	AO	38,300	153,200	05/22/2013	10/01/2032
76218T-SF-2	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER				1.A FE	3,751,284	102.8120	3,644,680	3,545,000	3,681,858		93,274			4.000	3.594	AO	35,450	141,800	05/22/2013	10/01/2033
765433-KP-1	RICHMOND VA PUBLIC UTILITY REV REF-REV			2	1.C FE	4,473,714	113.0100	4,915,936	4,350,000	4,409,830		(13,520)			4.000	3.631	JJ	80,233	174,000	11/17/2016	01/15/2036
765433-KP-1	RICHMOND VA PUBLIC UTILITY REV REF-REV	0		2	1.C FE	668,486	113.0100	734,565	650,000	658,940		(2,020)			4.000	3.631	JJ	11,989	26,000	11/17/2016	01/15/2036
765433-KQ-9	RICHMOND VA PUBLIC UTILITY REV REF-REV			2	1.C FE	8,926,983	112.5570	9,792,457	8,700,000	8,809,836		(24,801)			4.000	3.661	JJ	160,467	348,000	11/17/2016	01/15/2037
765433-KQ-9	RICHMOND VA PUBLIC UTILITY REV REF-REV	0		2	1.C FE	1,333,917	112.5570	1,463,241	1,300,000	1,316,412		(3,706)			4.000	3.661	JJ	23,978	52,000	11/17/2016	01/15/2037
765433-KR-7	RICHMOND VA PUBLIC UTILITY REV REF-REV			2	1.C FE	5,107,100	111.7630	5,588,144	5,000,000	5,051,882		(11,697)			4.000	3.721	JJ	92,222	200,000	11/17/2016	01/15/2040
767027-DU-6	RIO CA ELEM SCH DIST CMNTY FAC EDUCATION			2	1.C FE	4,791,750	104.1810	5,209,074	5,000,000	4,807,976		7,511			3.500	3.800	MS	58,333	175,000	09/18/2019	09/01/2039
773038-DQ-4	ROCKDALE CNTY GA WTR & SEWERAG TXBL-REF			2	1.C FE	2,500,000	103.6940	2,592,357	2,500,000	2,500,000					3.210	3.210	JJ	40,125	80,250	03/12/2013	07/01/2025
783186-TN-9	RUTGERS NJ ST UNIV HIGHER EDUCATION			2	1.E FE	6,000,000	108.6200	6,517,191	6,000,000	6,000,000					4.146	4.145	MN	41,460	248,760	03/23/2018	05/01/2048
783186-TN-9	RUTGERS NJ ST UNIV HIGHER EDUCATION	0		2	1.E FE	2,000,000	108.6200	2,172,397	2,000,000	2,000,000					4.146	4.145	MN	13,820	82,920	03/23/2018	05/01/2048
786005-PM-4	SACRAMENTO CA MUNI UTILITY DIS BUILD AMERICA BONDS-SER V				1.C FE	6,123,750	140.4080	8,073,455	5,750,000	6,005,769		(32,539)			6.322	5.801	MN	46,449	363,515	06/14/2011	05/15/2036
786005-PM-4	SACRAMENTO CA MUNI UTILITY DIS BUILD AMERICA BONDS-SER V	0			1.C FE	905,250	140.4080	1,193,467	850,000	887,809		(4,810)			6.322	5.801	MN	6,866	53,737	06/14/2011	05/15/2036
79207T-CG-4	SAINT LUCIE CNTY FL REVENUE GENERAL			2	1.D FE	850,000	109.4320	930,168	850,000	850,000					4.069	4.069	MN	5,764	34,587	01/12/2018	11/01/2047
79207T-CG-4	SAINT LUCIE CNTY FL REVENUE GENERAL	0		2	1.D FE	150,000	109.4320	164,147	150,000	150,000					4.069	4.069	MN	1,017	6,104	01/12/2018	11/01/2047
792897-NH-9	SAINT PAUL MN INDEP SCH DIST # EDUCATION			2	1.C FE	6,450,000	106.3510	6,859,627	6,450,000	6,450,000					3.383	3.383	FA	90,918	218,204	06/28/2019	02/01/2039
792897-NH-9	SAINT PAUL MN INDEP SCH DIST # EDUCATION	0		2	1.C FE	950,000	106.3510	1,010,333	950,000	950,000					3.383	3.383	FA	13,391	32,139	06/28/2019	02/01/2039
793323-MP-8	SAINT PETERSBURG FL PUBLIC UTI SER A			2	1.C FE	1,038,072	102.3590	1,069,650	1,045,000	1,041,035		382			3.400	3.451	AO	8,883	35,530	12/19/2012	10/01/2030
793578-BM-6	SAINT TAMMANY PARISH LA UTILIT WATER			2	1.D FE	4,042,267	111.0370	4,669,092	4,205,000	4,060,076		6,982			4.250	4.561	FA	74,464	178,713	12/07/2018	08/01/2038
793578-BM-6	SAINT TAMMANY PARISH LA UTILIT WATER	0		2	1.D FE	576,780	111.0370	666,220	600,000	579,321		996			4.250	4.561	FA	10,625	25,500	12/07/2018	08/01/2038
796166-CE-4	SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX SEWER & WATER SY			2	1.C FE	500,000	100.4370	502,184	500,000	500,000					4.032	4.032	FA	7,616	20,160	05/18/2017	02/15/2032
796166-CF-1	SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX WATER & SEWER			2	1.C FE	900,000	100.4630	904,165	900,000	900,000					4.261	4.261	FA	14,487	38,349	05/18/2017	02/15/2037
796166-CF-1	SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX WATER & SEWER	0		2	1.C FE	100,000	100.4630	100,463	100,000	100,000					4.261	4.261	FA	1,610	4,261	05/18/2017	02/15/2037
796311-CX-4	SAN ANTONIO TX MUNI DRAIN UTIL REF			2	1.B FE	2,389,426	103.9520	2,292,143	2,205,000	2,228,299		(20,860)			4.000	3.001	FA	36,750	88,200	04/25/2013	02/01/2029
796311-CX-4	SAN ANTONIO TX MUNI DRAIN UTIL REF	0		2	1.B FE	216,728	103.9520	207,904	200,000	202,113		(1,892)			4.000	3.001	FA	3,333	8,000	04/25/2013	02/01/2029
79739G-PL-4	SANDIEGOREGAIRPORT SUBMUNITAXBNDREV			2	1.E FE	24,930,000	101.7170	25,358,144	24,930,000	24,930,000					3.103	3.103	JJ	49,423		11/18/2021	07/01/2043
79765D-XJ-4	SAN FRANCISCO CITY & CNTY CA C BUILD AMERICA BONDS-SER D-TAXA				1.B FE	2,630,000	120.3000	3,163,891	2,630,000	2,630,000					6.362	6.361	MN	27,887	167,321	09/24/2009	11/01/2029
79765D-XJ-4	SAN FRANCISCO CITY & CNTY CA C BUILD AMERICA BONDS-SER D-TAXA	0			1.B FE	400,000	120.3000	481,200	400,000	400,000					6.362	6.361	MN	4,241	25,448	09/24/2009	11/01/2029
79765R-P8-6	SAN FRANCISCO CITY & CNTY CA P TXBL-GREEN BOND-SER C			2	1.D FE	7,335,000	106.8520	7,837,560	7,335,000	7,335,000					3.800	3.800	MN	46,455	278,730	11/29/2016	11/01/2033
79765R-P8-6	SAN FRANCISCO CITY & CNTY CA P TXBL-GREEN BOND-SER C	0		2	1.D FE	1,100,000	106.8520	1,175,367	1,100,000	1,100,000					3.800	3.800	MN	6,967	41,800	11/29/2016	11/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA P BUILD AMERICA BDS-SER B				1.D FE	14,872,500	132.7990	19,919,891	15,000,000	14,911,207		4,827			6.000	6.069	MN	150,000	900,000	06/14/2010	11/01/2040
797669-UP-1	SAN FRANCISCO CA BAY AREA RAPI TXBL-SER B			2	1.C FE	3,815,000	101.8320	3,884,909	3,815,000	3,815,000					4.087	4.087	JJ	77,960	155,919	09/21/2012	07/01/2032
79771F-AA-5	SANFRANCISCOCALIFCITY&CNT MUNITAXBNDREV			2	1.D FE	9,561,929	98.5240	9,379,468	9,520,000	9,561,161		(768)			2.825	2.769	MN	44,823	77,264	11/01/2021	11/01/2041
79772E-BJ-7	SAN FRANCISCO CITY & CNTY CA GENERAL			2	1.B FE	3,610,927	104.7670	3,876,388	3,700,000	3,626,057		5,314			3.750	3.943	MS	46,250	138,750	12/18/2017	09/01/2037
79772E-BJ-7	SAN FRANCISCO CITY & CNTY CA GENERAL	0		2	1.B FE	534,661	104.7670	576,220	550,000	537,273		918			3.750	3.943	MS	6,875	20,625	10/27/2017	09/01/2037
79772E-BK-4	SAN FRANCISCO CITY & CNTY CA GENERAL			2	1.B FE	8,542,095	104.9890	9,134,067	8,700,000	8,556,688		6,359			4.000	4.114	MS	116,000	348,000	10/27/2017	09/01/2048
79772E-BK-4	SAN FRANCISCO CITY & CNTY CA GENERAL	0		2	1.B FE	1,276,405	104.9890	1,364,861	1,300,000	1,278,586		950			4.000	4.114	MS	17,333	52,000	10/27/2017	09/01/2048
799017-VU-9	SAN MATEO CA UNION HIGH SCH DI SCHOOL DISTRICT			2	1.A FE	2,200,000	107.2830	2,360,237	2,200,000	2,200,000					3.282	3.282	MS	24,068	72,204	07/17/2019	09/01/2041
799017-VU-9	SAN MATEO CA UNION HIGH SCH DI SCHOOL DISTRICT	0		2	1.A FE	300,000	107.2830	321,850	300,000	300,000					3.282	3.282	MS	3,282	9,846	07/17/2019	09/01/2041
80168N-EP-0	SANTA CLARA VLY CA TRANSPRTN A BUILD AMERICA BONDS				1.C FE	3,265,170	120.0130	3,600,379	3,000,000	3,123,083		(54,633)			5.876	5.078	AO	44,070	176,280	07/12/2011	04/01/2032
80168N-EP-0	SANTA CLARA VLY CA TRANSPRTN A BUILD AMERICA BONDS	0			1.C FE	3,265,170	120.0130	3,600,379	3,000,000	3,123,083		(54,633)			5.876	5.078	AO	44,070	176,280	07/12/2011	04/01/2032
80168Q-EA-6	SANTA CLARA VLY CA WTR DIST TXBL-REF-SER B			2	1.B FE	5,363,663	107.7630	5,657,547	5,250,000	5,301,178		(12,009)			4.354	4.081	JD	19,049	228,585	03/29/2016	06/01/2046
80168Q-EA-6	SANTA CLARA VLY CA WTR DIST TXBL-REF-SER B	0		2	1.B FE	766,238	107.7630	808,221	750,000	757,311		(1,716)			4.354	4.081	JD	2,721	32,655	03/29/2016	06/01/2046
80168Q-EB-4	SANTA CLARA VLY CA WTR DIST TXBL-REF-SER B			2	1.B FE	5,978,381	107.3070	6,298,944	5,870,000	5,918,624		(11,468)			4.154	3.932	JD	20,320	243,840	03/30/2016	06/01/2038
80168Q-EB-4	SANTA CLARA VLY CA WTR DIST TXBL-REF-SER B	0		2	1.B FE	860,625	107.3070	912,113	850,000	854,756		(1,130)			4.154	3.932	JD	2,942	35,309	03/23/2016	06/01/2038
80182A-AR-0	SANTACRUZCNTYCALIF MUNITAXBNDREV			2	1.A FE	8,225,535	98.0840	8,337,178	8,500,000	8,226,654		1,119			2.804	3.024	JD	66,206		11/23/2021	06/01/2041
83703R-AH-9	SOUTH CAROLINA ST JOBS-ECON DE SC ELEC & GAS CO PROJ			2	1.F FE	9,262,500	103.7890	9,859,947	9,500,000	9,382,520		16,608			4.000	4.233	FA	158,333	380,000	08/08/2013	02/01/2028
837151-FV-6	SOUTH CAROLINA ST PUBLIC SVC A TXBL-OBLIGS-SER E				1.F FE	18,300,000	117.6620	21,532,127	18,300,000	18,300,000					4.551	4.551	JD	69,403	832,833	04/05/2012	12/01/2030
837151-FV-6	SOUTH CAROLINA ST PUBLIC SVC A TXBL-OBLIGS-SER E	0			1.F FE	2,700,000	117.6620	3,176,871	2,700,000	2,700,000					4.551	4.551	JD	10,240	122,877	04/05/2012	12/01/2030
837227-H9-1	SOUTH CENTRAL CT REGL WTR AUTH BUILD AMERICA BONDS-SER A				1.D FE	10,062,000	140.7370	14,073,653	10,000,000	10,048,390		(2,090)			6.393	6.340	FA	266,375	639,300	03/23/2010	08/01/2040
837545-GH-9	SOUTH DAKOTA ST CONSERVANCY DI BUILD AMERICA BONDS-TAXABLE-ST				1.A FE	7,353,159	124.6610	9,137,673	7,330,000	7,341,577		(1,445)			5.646	5.620	FA	172,438	413,852	02/01/2011	08/01/2030
837545-GH-9	SOUTH DAKOTA ST CONSERVANCY DI BUILD AMERICA BONDS-TAXABLE-ST	0			1.A FE	1,050,000	124.6610	1,308,944	1,050,000	1,050,000					5.646	5.620	FA	24,701	59,283	12/15/2010	08/01/2030
83755V-R9-7	SOUTHDAKOTASTHEALTH&EDLF MUNITAXBNDREV				1.E FE	5,000,000	101.1630	5,058,125	5,000,000	5,000,000					3.103	3.103	MN	12,929		11/19/2021	11/01/2046
84774B-BA-0	SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD AMERICA BONDS				1.E FE	850,000	108.4400	921,739	850,000	850,000					5.876	5.877	FA	20,811	49,946	05/05/2010	02/01/2025
84774B-BA-0	SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD AMERICA BONDS	0			1.E FE	150,000	108.4400	162,660	150,000	150,000					5.876	5.877	FA	3,673	8,814	05/05/2010	02/01/2025
84774B-BB-8	SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD AMERICA BONDS				1.E FE	850,000	121.7780	1,035,116	850,000	850,000					6.462	6.463	FA	22,886	54,927	05/05/2010	02/01/2030
84774B-BB-8	SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD AMERICA BONDS	0			1.E FE	150,000	121.7780	182,667	150,000	150,000					6.462	6.463	FA	4,039	9,693	05/05/2010	02/01/2030
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA QUALIFIED SCH CONSTR BD-TAXABL				1.F FE	15,322,175	115.1260	17,696,006	15,371,000	15,342,470		2,397			5.000	5.028	MS	226,295	768,550	09/23/2011	09/15/2027
85732P-CA-6	STATE PUBLIC SCH BLDG AUTH PA QUALIFIED SCH CONSTR BDS				1.F FE	4,556,973	125.7670	5,470,853	4,350,000	4,350,000		(116,811)			6.495	5.895	MS	83,190	282,533	01/04/2011	09/15/2028
85732P-CA-6	STATE PUBLIC SCH BLDG AUTH PA QUALIFIED SCH CONSTR BDS	0			1.F FE	680,927	125.7670	817,484	650,000	650,000		(17,454)			6.495	5.895	MS	12,431	42,218	01/04/2011	09/15/2028
864855-4W-8	SUGAR LAND TX TXBL-SER A			2	1.A FE	5,250,000	104.4620	5,484,275	5,250,000	5,250,000					4.300	4.300	JD	10,033	225,750	11/05/2014	12/15/2039
873519-MN-9	TACOMA WA ELEC SYS REVENUE CLEAN RENEWABLE ENERGY BONDS				1.D FE	8,700,000	119.1620	10,367,111	8,700,000	8,700,000					5.641	5.641	JJ	245,384	490,767	07/14/2010	01/01/2027
873519-MN-9	TACOMA WA ELEC SYS REVENUE CLEAN RENEWABLE ENERGY BONDS	0			1.D FE	1,300,000	119.1620	1,549,109	1,300,000	1,300,000					5.641	5.641	JJ	36,667	73,333	07/14/2010	01/01/2027
873547-HN-6	TACOMA WA WTR REVENUE BUILD AMERICA BONDS-TAXABLE-SY				1.C FE	1,750,000	123.9260	2,168,712	1,750,000	1,750,000					5.371	5.369	JD	7,833	93,993	08/11/2010	12/01/2030
873547-HN-6	TACOMA WA WTR REVENUE BUILD AMERICA BONDS-TAXABLE-SY	0			1.C FE	250,000	123.9260	309,816	250,000	250,000					5.371	5.369	JD	1,119	13,428	08/11/2010	12/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
875124-DQ-9	TAMPA BAY FL WTR REGL WTR SPLY			2	1.B FE	9,054,137	105.2390	9,345,199	8,880,000	8,912,844		(17,956)			3.500	3.281	AO	77,700	310,800	02/01/2013	10/01/2033
875124-DQ-9	TAMPA BAY FL WTR REGL WTR SPLY	0		2	1.B FE	815,688	105.2390	841,910	800,000	802,959		(1,618)			3.500	3.281	AO	7,000	28,000	02/01/2013	10/01/2033
875124-EU-9	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B			2	1.B FE	10,755,000	105.5710	11,354,133	10,755,000	10,755,000					3.052	3.052	AO	82,061	328,243	02/04/2015	10/01/2028
875124-EU-9	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B	0		2	1.B FE	1,550,000	105.5710	1,636,346	1,550,000	1,550,000					3.052	3.052	AO	11,827	47,306	02/04/2015	10/01/2028
875124-EV-7	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B			2	1.B FE	1,110,000	105.6790	1,173,042	1,110,000	1,110,000					3.152	3.152	AO	8,747	34,987	02/04/2015	10/01/2029
875124-EV-7	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B	0		2	1.B FE	150,000	105.6790	158,519	150,000	150,000					3.152	3.152	AO	1,182	4,728	02/04/2015	10/01/2029
875124-EW-5	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B			2	1.B FE	3,950,000	105.8480	4,180,977	3,950,000	3,950,000					3.252	3.252	AO	32,114	128,454	02/04/2015	10/01/2030
875124-EW-5	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B	0		2	1.B FE	550,000	105.8480	582,161	550,000	550,000					3.252	3.252	AO	4,472	17,886	02/04/2015	10/01/2030
875124-EX-3	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B			2	1.B FE	3,487,645	106.0080	3,710,292	3,500,000	3,491,895		686			3.332	3.381	AO	29,155	116,620	02/09/2015	10/01/2031
875124-EX-3	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B	0		2	1.B FE	487,645	106.0080	530,042	500,000	491,895		686			3.332	3.381	AO	4,165	16,660	02/09/2015	10/01/2031
875263-RF-4	TAMPA FL SPORTS AUTH REVENUE TXBL-SALES TAX PMTS GEORGE M S	0		2	1.C FE	3,615,000	108.5960	3,925,745	3,615,000	3,615,000					3.868	3.868	JJ	69,914	139,828	01/20/2017	01/01/2032
880558-FA-4	TENNESSEE ST SCH BOND AUTH TXBL-HGR EDL FACS-2ND PROGRAM-				1.B FE	1,000,000	108.4810	1,084,809	1,000,000	1,000,000					4.007	4.007	MN	6,678	40,070	08/07/2014	11/01/2034
880558-FB-2	TENNESSEE ST SCH BOND AUTH TXBL-HGR EDL FACS-2ND PROGRAM-				1.B FE	6,100,000	109.0370	6,651,254	6,100,000	6,100,000					4.207	4.207	MN	42,771	256,627	08/07/2014	11/01/2044
880558-FB-2	TENNESSEE ST SCH BOND AUTH TXBL-HGR EDL FACS-2ND PROGRAM-	0			1.B FE	900,000	109.0370	981,333	900,000	900,000					4.207	4.207	MN	6,311	37,863	08/07/2014	11/01/2044
881250-EK-6	TERREBONNE PARISH LA SALES & U GENERAL	0		2	1.C FE	1,250,000	111.0420	1,388,025	1,250,000	1,250,000					4.242	4.242	AO	13,256	53,025	04/27/2018	04/01/2033
882117-3M-4	TEXAS ST A & M UNIV PERM UNIV TXBL-REF-SER B			2	1.A FE	28,795,000	105.8760	30,487,089	28,795,000	28,795,000					3.560	3.560	JJ	512,551	1,025,102	04/02/2015	07/01/2034
88213A-DZ-5	TEXAS ST A & M UNIV REVENUES TXBL-FING SYS-SER B			2	1.A FE	3,500,000	109.5930	3,835,759	3,500,000	3,500,000					3.993	3.992	MN	17,858	139,755	03/22/2016	05/15/2037
88213A-DZ-5	TEXAS ST A & M UNIV REVENUES TXBL-FING SYS-SER B	0		2	1.A FE	500,000	109.5930	547,966	500,000	500,000					3.993	3.992	MN	2,551	19,965	03/22/2016	05/15/2037
88213A-ET-8	TEXAS ST A & M UNIV REVENUES TXBL-REF-FING SYS-SER A			2	1.A FE	2,204,026	109.1700	2,396,275	2,195,000	2,199,325		(945)			3.993	3.949	MN	11,199	87,646	03/23/2016	05/15/2037
88213A-ET-8	TEXAS ST A & M UNIV REVENUES TXBL-REF-FING SYS-SER A	0		2	1.A FE	300,000	109.1700	327,509	300,000	300,000					3.993	3.949	MN	1,531	11,979	03/23/2016	05/15/2037
882724-YC-5	TEXASPUBLICFINANCEAUTHORITY MUNITAXBNDREV			2	1.A FE	2,310,000	100.7330	2,326,929	2,310,000	2,310,000					2.754	2.754	AO	7,599		11/03/2021	10/01/2041
882806-EX-6	TEXAS ST TECH UNIV REVENUES SEVENTHEENTH SERIES-TXBL-REF-S			2	1.B FE	4,000,000	105.6160	4,224,626	4,000,000	4,000,000					3.922	3.922	FA	59,266	156,880	03/18/2015	02/15/2035
882806-GD-8	TEXAS ST TECH UNIV REVENUES TXBL-REF & IMPT-FING SYS-SER B			2	1.B FE	2,600,000	108.2290	2,813,967	2,600,000	2,600,000					4.000	4.000	FA	39,289	104,000	01/31/2017	02/15/2038
882806-GD-8	TEXAS ST TECH UNIV REVENUES TXBL-REF & IMPT-FING SYS-SER B	0		2	1.B FE	400,000	108.2290	432,918	400,000	400,000					4.000	4.000	FA	6,044	16,000	01/31/2017	02/15/2038
88283L-HU-3	TEXAS ST TRANSPRTN COMMISSION TAXABLE-FIRST TIER-SER B-BUILD				1.A FE	4,601,989	120.0820	5,523,781	4,600,000	4,601,012		(132)			5.178	5.173	AO	59,547	238,188	11/17/2010	04/01/2030
88283L-HU-3	TEXAS ST TRANSPRTN COMMISSION TAXABLE-FIRST TIER-SER B-BUILD	0			1.A FE	700,000	120.0820	840,575	700,000	700,000					5.178	5.173	AO	9,062	36,246	07/27/2010	04/01/2030
89546R-TF-1	TRI-CNTYMETTRANSNDISTORE SENIORMUNITAXBNDREV			2	1.A FE	12,573,875	103.2540	12,906,762	12,500,000	12,572,618		(1,257)			2.856	2.787	MS	63,467		10/29/2021	09/01/2041
89837L-AE-5	PRINCETON UNIVERSITY PRNCTN 3.627 07/01/46				1.A FE	10,000,000	114.3590	11,435,872	10,000,000	10,000,000					3.627	3.627	JJ	181,350	362,700	03/01/2016	07/01/2046
89837R-AD-4	DARTMOUTH COLLEGE DARMTH 3.474 06/01/46				1.B FE	8,699,565	114.1420	9,930,335	8,700,000	8,700,007					3.474	3.474	JD	25,187	302,238	04/05/2016	06/01/2046
89837R-AD-4	DARTMOUTH COLLEGE DARMTH 3.474 06/01/46	0			1.B FE	1,299,935	114.1420	1,483,843	1,300,000	1,300,001					3.474	3.474	JD	3,764	45,162	04/05/2016	06/01/2046
91335V-KK-1	UNIV OF PITTSBURGH PA OF THE C TXBL-REF-UNIV OF PITTSBURGH-SE	0			1.B FE	5,000,000	113.1190	5,655,950	5,000,000	5,000,000					3.590	3.590	MS	52,853	179,800	03/10/2017	09/15/2030
913366-DG-2	UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER F				1.D FE	2,478,518	118.8430	2,911,654	2,450,000	2,465,647		(1,620)			6.458	6.348	MN	20,217	158,221	04/06/2011	05/15/2029
913366-EM-8	UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER H	0			1.D FE	8,875,000	110.3730	9,795,604	8,875,000	8,875,000					5.635	5.635	MN	63,902	500,106	11/09/2010	05/15/2024
913366-EN-6	UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER H				1.D FE	8,126,880	113.7460	9,258,889	8,140,000	8,135,901		1,070			5.785	5.802	MN	60,170	470,899	11/12/2010	05/15/2025
913366-ES-5	UNIV OF CALIFORNIA CA RGTS MED TAXABLE-SER I				1.D FE	2,798,665	108.6330	3,056,975	2,814,030	2,810,707		790			5.750	5.812	MN	20,675	161,807	11/12/2010	05/15/2025
913366-KC-3	UNIV OF CALIFORNIA CA RGTS MED MEDICAL			2	1.D FE	30,735,025	109.1250	33,283,220	30,500,000	30,733,324		(1,701)			3.256	3.222	MN	126,894	993,080	03/29/2021	05/15/2060
913366-KC-3	UNIV OF CALIFORNIA CA RGTS MED MEDICAL	0		2	1.D FE	1,000,410	109.1250	1,091,253	1,000,000	1,000,410					3.256	3.222	MN	4,160	32,560	03/29/2021	05/15/2060
914072-4K-6	UNIV OF ARKANSAS AR UNIV REVEN HIGHER EDUCATION			2	1.C FE	8,212,229	104.5680	8,553,697	8,180,000	8,205,121		(3,341)			3.450	3.401	MS	94,070	282,210	10/21/2019	03/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914072-4K-6	UNIV OF ARKANSAS AR UNIV REVEN HIGHER EDUCATION	0		2	1.C FE	1,204,728	104.5680	1,254,821	1,200,000	1,203,685		(490)			3.450	3.401	MS	13,800	41,400	10/21/2019	03/01/2042
914073-BW-0	UNIVERSITYOFARKANSAS MUNITAXBNDREV			2	1.C FE	3,970,000	100.7490	3,999,723	3,970,000	3,970,000					2.685	2.685	MN	8,883		11/10/2021	11/01/2043
914119-F5-6	UNIV OF CINCINNATI OH RECPTS TXBL-SER B			2	1.D FE	2,600,000	106.4470	2,767,634	2,600,000	2,600,000					3.949	3.949	JD	8,556	102,674	05/11/2016	06/01/2042
914119-F5-6	UNIV OF CINCINNATI OH RECPTS TXBL-SER B	0		2	1.D FE	400,000	106.4470	425,790	400,000	400,000					3.949	3.949	JD	1,316	15,796	05/11/2016	06/01/2042
914119-V7-4	UNIV OF CINCINNATI OH RECPTS HIGHER EDUCATION			2	1.D FE	11,625,866	105.6890	12,259,955	11,600,000	11,620,968		(2,476)			3.254	3.231	JD	31,455	377,464	11/25/2019	06/01/2039
914119-V7-4	UNIV OF CINCINNATI OH RECPTS HIGHER EDUCATION	0		2	1.D FE	1,700,000	105.6890	1,796,718	1,700,000	1,700,000					3.254	3.231	JD	4,610	55,318	11/21/2019	06/01/2039
914119-YQ-9	UNIV OF CINCINNATI OH RECPTS TXBL-SER D			2	1.D FE	4,420,000	107.0680	4,732,423	4,420,000	4,420,000					4.742	4.742	JD	17,466	209,596	12/05/2013	06/01/2028
914119-YR-7	UNIV OF CINCINNATI OH RECPTS TXBL-SER D			2	1.D FE	4,985,000	108.1400	5,390,779	4,985,000	4,985,000					5.153	5.153	JD	21,406	256,877	12/05/2013	06/01/2033
914119-YR-7	UNIV OF CINCINNATI OH RECPTS TXBL-SER D	0		2	1.D FE	750,000	108.1400	811,050	750,000	750,000					5.153	5.153	JD	3,221	38,648	12/05/2013	06/01/2033
91412G-TG-0	UNIV OF CALIFORNIA CA REVENUES TXBL-GEN-SER AJ				1.C FE	13,948,600	115.1540	16,121,627	14,000,000	13,968,093		2,663			4.601	4.631	MN	82,307	644,140	10/01/2013	05/15/2031
91417K-3G-4	UNIV OF COLORADO CO ENTERPRISE HIGHER EDUCATION				1.B FE	3,950,000	109.3400	4,318,911	3,950,000	3,950,000					3.167	3.167	JD	10,425	125,097	07/10/2019	06/01/2043
91417K-3G-4	UNIV OF COLORADO CO ENTERPRISE HIGHER EDUCATION	0			1.B FE	550,000	109.3400	601,367	550,000	550,000					3.167	3.167	JD	1,452	17,419	07/10/2019	06/01/2043
91417N-BY-0	UNIVERSITYOFCOLORADO MUNITAXBNDREV			2	1.B FE	18,610,000	102.4810	19,071,672	18,610,000	18,610,000					2.867	2.866	JD	63,729		10/21/2021	06/01/2042
914245-BQ-7	UNIV OF DELAWARE DE HIGHER EDUCATION				1.B FE	7,450,000	126.7960	9,446,287	7,450,000	7,450,000					4.071	4.071	MN	50,548	303,290	04/05/2018	11/01/2050
914245-BQ-7	UNIV OF DELAWARE DE HIGHER EDUCATION	0			1.B FE	4,550,000	126.7960	5,769,209	4,550,000	4,550,000					4.071	4.071	MN	30,872	185,231	04/05/2018	11/01/2050
914302-DM-3	UNIV OF HOUSTON TX UNIV REVENU TXBL-REF-SER B			2	1.C FE	3,652,803	106.0110	3,917,100	3,695,000	3,661,030		2,768			3.800	3.887	FA	53,044	140,410	01/20/2017	02/15/2038
914302-DM-3	UNIV OF HOUSTON TX UNIV REVENU TXBL-REF-SER B	0		2	1.C FE	543,719	106.0110	583,060	550,000	544,944		412			3.800	3.887	FA	7,896	20,900	01/20/2017	02/15/2038
914440-LG-5	UNIV OF MASSACHUSETTS MA BLDG BUILD AMERICA BONDS				1.C FE	16,496,626	122.4760	20,300,336	16,575,000	16,533,283		4,228			5.050	5.097	MN	139,506	837,038	10/27/2010	11/01/2029
914440-LG-5	UNIV OF MASSACHUSETTS MA BLDG BUILD AMERICA BONDS	0			1.C FE	2,420,796	122.4760	3,000,653	2,450,000	2,434,455		1,575			5.050	5.097	MN	20,621	123,725	10/27/2010	11/01/2029
914440-ST-0	UNIV OF MASSACHUSETTS MA BLDG HIGHER EDUCATION			2	1.C FE	6,395,000	105.7660	6,763,730	6,395,000	6,395,000					3.434	3.434	MN	36,601	219,604	01/09/2020	11/01/2040
914455-LL-2	UNIV OF MICHIGAN MI BUILD AMERICA BDS				1.A FE	22,016,700	133.6470	29,402,371	22,000,000	22,011,010		(681)			5.183	5.178	AO	285,065	1,140,260	06/29/2011	04/01/2035
914455-MT-4	UNIV OF MICHIGAN MI SER A			2	1.A FE	4,952,100	103.3330	5,166,667	5,000,000	4,977,402		3,232			3.000	3.080	AO	37,500	150,000	03/13/2013	04/01/2028
914460-FU-9	UNIV OF MINNESOTA MN BUILD AMERICA BONDS				1.C FE	9,635,000	128.6790	12,398,217	9,635,000	9,635,000					5.018	5.015	FA	201,452	483,484	09/16/2010	08/01/2035
914460-FU-9	UNIV OF MINNESOTA MN BUILD AMERICA BONDS	0			1.C FE	1,400,000	128.6790	1,801,505	1,400,000	1,400,000					5.018	5.015	FA	29,272	70,252	09/16/2010	08/01/2035
914460-KW-9	UNIV OF MINNESOTA MN TXBL-SER B			2	1.C FE	1,090,000	101.9740	1,111,515	1,090,000	1,090,000					3.400	3.400	FA	15,442	37,060	02/07/2013	02/01/2030
914460-KW-9	UNIV OF MINNESOTA MN TXBL-SER B	0		2	1.C FE	100,000	101.9740	101,974	100,000	100,000					3.400	3.400	FA	1,417	3,400	02/07/2013	02/01/2030
914460-KZ-2	UNIV OF MINNESOTA MN TXBL-SER B			2	1.C FE	931,619	101.7680	961,705	945,000	936,738		666			3.500	3.604	FA	13,781	33,075	02/07/2013	02/01/2033
914460-KZ-2	UNIV OF MINNESOTA MN TXBL-SER B	0		2	1.C FE	985,840	101.7680	1,017,677	1,000,000	991,257		705			3.500	3.604	FA	14,583	35,000	02/07/2013	02/01/2033
914641-7N-9	UNIV OF NEBRASKA NE REVENUES REF-UNIV NE-LINCOLN STUDENT FE				1.C FE	3,443,725	110.3600	3,790,881	3,435,000	3,441,664		1,544			3.000	2.982	JJ	51,525	103,050	07/19/2016	07/01/2035
914641-7N-9	UNIV OF NEBRASKA NE REVENUES REF-UNIV NE-LINCOLN STUDENT FE	0			1.C FE	501,270	110.3600	551,802	500,000	500,970		225			3.000	2.982	JJ	7,500	15,000	07/19/2016	07/01/2035
914713-K6-8	UNIV OF NORTH CAROLINA NC AT C TXBL-REF				1.A FE	17,000,000	114.7100	19,500,722	17,000,000	17,000,000					3.847	3.847	JD	54,499	653,990	09/25/2014	12/01/2034
914716-WH-4	UNIVERSITYOFNORTHCAROLINA-C MUNITAXBNDREV				1.D FE	5,200,000	99.1120	5,153,812	5,200,000	5,200,000					2.762	2.762	AO	8,777		11/12/2021	04/01/2043
914724-CC-1	UNIV OF NORTH DAKOTA ND HIGHER EDUCATION	0		2	1.E FE	1,000,000	111.3090	1,113,088	1,000,000	1,000,000					4.390	4.390	AO	10,975	43,900	09/08/2018	04/01/2038
914805-FA-9	UNIV OF PITTSBURGH PA HGR EDU TXBL-REF-UNIV OF PITTSBURGH-SE			2	1.B FE	7,310,000	115.0460	8,409,832	7,310,000	7,310,000					3.646	3.646	MS	78,476	266,523	01/06/2017	09/15/2036
914805-FA-9	UNIV OF PITTSBURGH PA HGR EDU TXBL-REF-UNIV OF PITTSBURGH-SE	0		2	1.B FE	1,050,000	115.0460	1,207,979	1,050,000	1,050,000					3.646	3.646	MS	11,272	38,283	01/06/2017	09/15/2036
915115-7F-0	UNIV OF TEXAS TX PERMANENT UNI TXBL-SER C				1.A FE	7,000,000	121.6000	8,512,024	7,000,000	7,000,000					3.780	3.780	JJ	132,300	264,600	12/02/2015	07/01/2045
915115-7F-0	UNIV OF TEXAS TX PERMANENT UNI TXBL-SER C	0			1.A FE	1,000,000	121.6000	1,216,003	1,000,000	1,000,000					3.780	3.780	JJ	18,900	37,800	12/02/2015	07/01/2045
915137-5F-6	UNIV OF TEXAS TX BUILD AMERICA BONDS-SER D				1.A FE	4,577,925	140.8350	6,837,539	4,855,000	4,652,254		8,700			5.134	5.552	FA	94,163	249,256	12/15/2010	08/15/2042
915137-5F-6	UNIV OF TEXAS TX BUILD AMERICA BONDS-SER D	0			1.A FE	660,051	140.8350	985,845	700,000	670,768		1,254			5.134	5.552	FA	13,577	35,938	12/15/2010	08/15/2042
915137-5T-6	UNIV OF TEXAS TX BUILD AMERICA BONDS-SER C				1.A FE	9,670,978	117.9370	11,027,091	9,350,000	9,560,131		(38,996)			4.644	4.377	FA	164,036	434,214	08/20/2015	08/15/2030
915137-5T-6	UNIV OF TEXAS TX BUILD AMERICA BONDS-SER C	0			1.A FE	1,258,929	117.9370	1,592,147	1,350,000	1,303,982		9,699			4.644	4.377	FA	23,684	62,694	11/18/2010	08/15/2030
915217-RY-1	UNIV OF VIRGINIA VA UNIV REVEN BUILD AMERICA BONDS-TAXABLE				1.A FE	16,015,029	154.0670	23,649,348	15,350,000	15,863,888		(16,202)			6.200	5.892	MS	317,233	951,700	04/17/2009	09/01/2039
915217-SB-0	UNIV OF VIRGINIA VA UNIV REVEN BUILD AMERICA BDS				1.A FE	9,414,247	140.2530	13,204,838	9,415,000	9,414,975		1			5.000	5.000	MS	156,917	470,750	06/06/2011	09/01/2040
91523N-FP-6	UNIV OF WASHINGTON WA UNIV REV BUILD AMERICA BONDS-TAXABLE-GE				1.B FE	5,000,000	155.3610	7,768,048	5,000,000	5,000,000					6.060	6.060	JJ	151,500	303,000	06/16/2009	07/01/2039
91523N-GW-0	UNIV OF WASHINGTON WA UNIV REV BUILD AMERICA BONDS-TAXABLE-RE				1.B FE	11,180,079	136.9730	15,320,443	11,185,000	11,180,432		146			4.997	5.000	AO	139,729	558,914	09/23/2010	10/01/2040
916277-KW-5	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS				1.A FE	2,620,000	121.3040	3,178,174	2,620,000	2,620,000					5.400	5.400	JJ	70,740	141,480	12/14/2010	07/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
916277-KX-3	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS				1.A FE	2,715,000	124.4480	3,378,759	2,715,000	2,715,000					5.500	5.500	JJ	74,663	149,325	12/14/2010	07/01/2029
916277-KY-1	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS				1.A FE	2,810,000	127.4950	3,582,619	2,810,000	2,810,000					5.600	5.600	JJ	78,680	157,360	12/14/2010	07/01/2030
916277-KZ-8	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS				1.A FE	10,000,000	135.6860	13,568,620	10,000,000	10,000,000					5.750	5.750	JJ	287,500	575,000	12/14/2010	07/01/2036
916277-LL-8	UPPER OCCOQUAN VA SEWAGE AUTH TXBL-REF-SYS-SER A				1.A FE	3,043,271	102.3730	3,455,080	3,375,000	3,317,387		36,717			2.450	3.630	JJ	41,344	82,688	06/25/2013	07/01/2023
916277-LL-8	UPPER OCCOQUAN VA SEWAGE AUTH TXBL-REF-SYS-SER A	0			1.A FE	9,017,100	102.3730	10,237,275	10,000,000	9,829,295		108,792			2.450	3.630	JJ	122,500	245,000	06/25/2013	07/01/2023
916544-DZ-9	UPPER SANTA CLARA VY CA JT PWR WATER			2	1.C FE	2,174,722	107.3260	2,361,179	2,200,000	2,177,036		960			3.875	3.946	FA	35,521	85,250	01/24/2018	08/01/2048
916544-DZ-9	UPPER SANTA CLARA VY CA JT PWR WATER	0		2	1.C FE	296,553	107.3260	321,979	300,000	296,869		131			3.875	3.946	FA	4,844	11,625	01/24/2018	08/01/2048
917435-AA-7	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I				1.D FE	4,670,679	119.0510	5,580,916	4,687,836	4,673,894		336			5.392	5.420	JJ	126,384	252,768	11/30/2011	07/01/2050
917435-AA-7	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I	0			1.D FE	697,438	119.0510	833,357	700,000	697,918		50			5.392	5.420	JJ	18,872	37,744	11/30/2011	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II				1.E FE	2,996,242	119.7050	3,764,722	3,145,000	3,021,732		2,889			5.442	5.823	JJ	85,575	171,151	12/01/2011	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II	0			1.E FE	428,715	119.7050	538,673	450,000	432,362		413			5.442	5.823	JJ	12,245	24,489	12/01/2011	07/01/2050
917565-LB-7	UTAH ST TRANSIT AUTH SALES TAX BUILD AMERICA BONDS-SER B				1.C FE	5,250,000	139.5420	7,325,943	5,250,000	5,250,000					5.937	5.937	JD	13,853	311,693	05/13/2009	06/15/2039
917565-LB-7	UTAH ST TRANSIT AUTH SALES TAX BUILD AMERICA BONDS-SER B	0			1.C FE	750,000	139.5420	1,046,563	750,000	750,000					5.937	5.937	JD	1,979	44,528	05/13/2009	06/15/2039
917567-EX-3	UTAH ST TRANSIT AUTH SALES TAX GENERAL			2	1.C FE	5,250,000	106.5190	5,592,241	5,250,000	5,250,000					3.443	3.443	JD	8,034	180,758	11/07/2019	12/15/2042
917567-EX-3	UTAH ST TRANSIT AUTH SALES TAX GENERAL	0		2	1.C FE	750,000	106.5190	798,892	750,000	750,000					3.443	3.443	JD	1,148	25,823	11/07/2019	12/15/2042
924158-AK-4	VERMONT ST ECON DEV AUTH INDL TAXABLE-GREEN MTN PWR-SER B				1.C FE	4,350,000	134.5480	5,852,838	4,350,000	4,350,000					6.000	6.000	AO	65,250	261,000	03/19/2010	04/01/2035
924158-AK-4	VERMONT ST ECON DEV AUTH INDL TAXABLE-GREEN MTN PWR-SER B	0			1.C FE	650,000	134.5480	874,562	650,000	650,000					6.000	6.000	AO	9,750	39,000	03/19/2010	04/01/2035
924214-FW-4	VERMONT ST MUNI BOND BANK BUILD AMERICA BONDS-RECOVERY Z				1.D FE	7,100,000	129.4400	9,190,217	7,100,000	7,100,000					6.036	6.036	JD	35,713	428,556	11/19/2010	12/01/2035
924214-FW-4	VERMONT ST MUNI BOND BANK BUILD AMERICA BONDS-RECOVERY Z	0			1.D FE	1,050,000	129.4400	1,359,117	1,050,000	1,050,000					6.036	6.036	JD	5,282	63,378	11/19/2010	12/01/2035
927781-VW-1	VIRGINIA ST CLG BLDG AUTH EDUC BUILD AMERICA BONDS				1.B FE	13,100,000	123.7250	16,207,984	13,100,000	13,100,000					5.500	5.501	MS	240,167	720,500	10/28/2010	09/01/2030
927781-VW-1	VIRGINIA ST CLG BLDG AUTH EDUC BUILD AMERICA BONDS	0			1.B FE	1,900,000	123.7250	2,350,776	1,900,000	1,900,000					5.500	5.501	MS	34,833	104,500	10/28/2010	09/01/2030
928077-KC-9	VIRGINIA ST PORT AUTH PORT FAC TXBL-REF-SER A			2	1.G FE	1,600,000	108.1060	1,729,697	1,600,000	1,600,000					4.228	4.227	JJ	33,824	67,648	11/09/2016	07/01/2036
928077-KC-9	VIRGINIA ST PORT AUTH PORT FAC TXBL-REF-SER A	0		2	1.G FE	1,400,000	108.1060	1,513,484	1,400,000	1,400,000					4.228	4.227	JJ	29,596	59,192	11/09/2016	07/01/2036
92812V-XT-8	VIRGINIA ST HSG DEV AUTH MULTIFAMILY HSG			2	1.B FE	6,940,080	101.7760	7,139,582	7,015,000	6,945,829		2,680			3.050	3.120	AO	53,489	213,958	09/25/2019	10/01/2040
92812W-BG-8	VIRGINIASTHSGDEVAUTH MUNITAXBNDREV			2	1.B FE	11,175,000	101.3520	11,326,090	11,175,000	11,175,000					2.917	2.917	MN	47,085		10/22/2021	11/01/2041
92812W-BH-6	VIRGINIASTHSGDEVAUTH MUNITAXBNDREV			2	1.B FE	8,195,000	101.5560	8,322,549	8,195,000	8,195,000					3.017	3.017	MN	35,713		10/22/2021	11/01/2046
92817Q-4Q-2	VIRGINIA ST RESOURCES AUTH INF TAXABLE-POOLED FING PG-SER A			2	1.A FE	1,920,000	100.3500	1,926,711	1,920,000	1,920,000					5.100	5.100	MN	16,320	97,920	05/19/2011	11/01/2031
92817Q-4Q-2	VIRGINIA ST RESOURCES AUTH INF TAXABLE-POOLED FING PG-SER A	0		2	1.A FE	350,000	100.3500	351,223	350,000	350,000					5.100	5.100	MN	2,975	17,850	05/19/2011	11/01/2031
92817S-XW-3	VIRGINIA ST PUBLIC SCH AUTH QUALIFIED SCH CONSTRUCTION BON	0			1.B FE	9,977,206	118.2430	11,676,496	9,875,000	9,933,534		(5,293)			4.250	4.170	JD	18,653	419,688	01/19/2012	12/15/2030
92818A-EX-0	VIRGINIA ST RESOURCES AUTH INF TXBL-VA POOLED FING PROGRAM-SE				1.A FE	1,000,000	109.6230	1,096,226	1,000,000	1,000,000					4.046	4.046	MN	6,743	40,460	11/03/2011	11/01/2026
92818A-EY-8	VIRGINIA ST RESOURCES AUTH INF TXBL-VA POOLED FING PROGRAM-SE	0			1.A FE	4,127,472	117.7520	4,845,495	4,115,000	4,121,560		(694)			4.353	4.329	MN	29,854	179,126	12/02/2011	11/01/2031
92818A-FB-7	VIRGINIA ST RESOURCES AUTH INF TXBL-ST MORAL-VA POOLED FING P				1.C FE	2,683,096	125.7050	3,268,333	2,600,000	2,667,719		(5,903)			5.053	4.817	MN	21,896	131,378	09/23/2015	11/01/2041
92818A-FB-7	VIRGINIA ST RESOURCES AUTH INF TXBL-ST MORAL-VA POOLED FING P	0			1.C FE	412,784	125.7050	502,820	400,000	410,418		(908)			5.053	4.817	MN	3,369	20,212	09/23/2015	11/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92818G-JL-8	VIRGINIA ST RESOURCES AUTH INF UNREFUNDED-BABS-VA POOLED				1.A FE	2,669,096	129.6900	3,235,765	2,495,000	2,637,447		(4,757)			5.700	5.205	MN	23,703	142,215	01/17/2014	11/01/2039
92818N-HB-7	VIRGINIA ST RESOURCES AUTH INF FACILITIES			2	1.C FE	4,750,840	103.9880	5,017,417	4,825,000	4,756,598		2,799			3.125	3.230	MN	25,130	150,781	10/30/2019	11/01/2039
92818N-HE-1	VIRGINIA ST RESOURCES AUTH INF FACILITIES			2	1.C FE	5,819,662	104.1580	6,140,122	5,895,000	5,824,419		2,336			3.250	3.332	MN	31,931	191,588	10/30/2019	11/01/2042
92818N-HE-1	VIRGINIA ST RESOURCES AUTH INF FACILITIES	0		2	1.C FE	839,137	104.1580	885,344	850,000	839,823		337			3.250	3.332	MN	4,604	27,625	10/30/2019	11/01/2042
92818N-HZ-4	VIRGINIA ST RESOURCES AUTH INF MUNICIPALS			2	1.A FE	3,200,000	104.9910	3,359,727	3,200,000	3,200,000					3.320	3.320	MN	17,707	106,240	10/30/2019	11/01/2042
92818N-HZ-4	VIRGINIA ST RESOURCES AUTH INF MUNICIPALS	0		2	1.A FE	450,000	104.9910	472,462	450,000	450,000					3.320	3.320	MN	2,490	14,940	10/30/2019	11/01/2042
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B				1.B FE	7,000,000	122.7780	8,594,425	7,000,000	7,000,000					6.416	6.415	JJ	224,560	449,120	12/02/2010	07/01/2030
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B	0			1.B FE	1,000,000	122.7780	1,227,775	1,000,000	1,000,000					6.416	6.415	JJ	32,080	64,160	12/02/2010	07/01/2030
93730P-AM-8	WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B				1.B FE	3,000,000	111.2630	3,337,890	3,000,000	3,000,000					6.031	6.031	JJ	90,465	180,930	12/02/2010	07/01/2025
93978H-SU-0	WASHINGTON ST HLTH CARE FACS A MEDICAL			2	1.D FE	4,350,000	108.4280	4,716,621	4,350,000	4,350,000					4.199	4.199	FA	69,004	182,700	10/26/2017	08/15/2047
93978H-SU-0	WASHINGTON ST HLTH CARE FACS A MEDICAL	0		2	1.D FE	650,000	108.4280	704,782	650,000	650,000					4.199	4.199	FA	10,311	27,300	10/26/2017	08/15/2047
940093-2L-0	WASHINGTON ST UNIV	0			1.F FE	4,409,810	159.0730	6,362,920	4,000,000	4,317,992		(11,754)			7.399	6.568	AO	73,990	295,960	08/25/2011	04/01/2041
940094-AT-2	WASHINGTON ST UNIV REVENUES HIGHER EDUCATION			2	1.E FE	4,000,000	110.5720	4,422,864	4,000,000	4,000,000					4.340	4.340	AO	43,400	173,600	10/24/2018	10/01/2039
940094-AT-2	WASHINGTON ST UNIV REVENUES HIGHER EDUCATION	0		2	1.E FE	1,000,000	110.5720	1,105,716	1,000,000	1,000,000					4.340	4.340	AO	10,850	43,400	10/24/2018	10/01/2039
941660-AX-0	WATERLOO IA CMNTY SCH DIST SCH QUALIFIED SCH CONSTR BDS-DIREC			2	1.F FE	6,400,000	100.3930	6,425,175	6,400,000	6,400,000					5.850	5.850	JJ	187,200	374,400	03/29/2011	07/01/2025
941660-AX-0	WATERLOO IA CMNTY SCH DIST SCH QUALIFIED SCH CONSTR BDS-DIREC	0		2	1.F FE	600,000	100.3930	602,360	600,000	600,000					5.850	5.850	JJ	17,550	35,100	03/29/2011	07/01/2025
956454-BF-8	W VLGS FL IMPT DIST GENERAL			2	1.C FE	3,650,000	108.0920	3,945,355	3,650,000	3,650,000					3.831	3.830	FA	58,263	139,832	12/13/2017	02/01/2038
956454-BF-8	W VLGS FL IMPT DIST GENERAL	0		2	1.C FE	350,000	108.0920	378,322	350,000	350,000					3.831	3.830	FA	5,587	13,409	12/13/2017	02/01/2038
956695-L3-2	WEST VIRGINIA STATE WATER DEV WATER			2	1.D FE	4,263,000	110.6090	4,811,501	4,350,000	4,271,823		3,260			3.625	3.752	MN	26,281	157,688	02/09/2018	11/01/2044
956695-L3-2	WEST VIRGINIA STATE WATER DEV WATER	0		2	1.D FE	637,000	110.6090	718,960	650,000	638,318		487			3.625	3.752	MN	3,927	23,563	02/09/2018	11/01/2044
958697-HP-2	WSTRN MN MUNI PWR AGY BUILD AMERICA BONDS-TAXABLE-SE	0			1.D FE	1,048,030	161.4830	1,614,830	1,000,000	1,039,945		(1,031)			6.770	6.406	JJ	33,850	67,700	03/31/2011	01/01/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,257,077,649	XXX	3,593,951,712	3,251,368,427	3,255,005,385		(306,475)			XXX	XXX	XXX	26,547,607	91,428,291	XXX	XXX
31339W-LL-8	FED HM LN MTG CORP FHR 2419 J			4	1.A	539,395	113.9490	614,634	539,395	539,395					7.351	7.414	MON	3,304	39,649	01/29/2002	02/15/2032
3136A7-6E-7	FANNIE MAE FNR 2012-101 CZ			4	1.A	9,068,252	102.8960	9,339,654	9,076,780	9,058,217		(24)			3.500	3.516	MON	26,474	317,687	09/13/2012	09/25/2042
3136A8-4A-5	FANNIE MAE FNR 2012-112 AY			4	1.A	12,879,602	104.7430	14,061,770	13,424,992	13,088,038		27,621			3.000	3.308	MON	33,562	402,750	05/28/2013	10/25/2032
3136A8-4D-9	FANNIE MAE FNR 2012-112 BY			4	1.A	7,837,404	106.9180	8,762,939	8,195,978	7,977,578		18,355			3.000	3.332	MON	20,490	245,879	05/28/2013	10/25/2032
3136A8-6Y-1	FANNIE MAE FNR 2012-105 PZ			4	1.A	3,149,416	109.2420	3,504,694	3,208,192	3,172,906		3,611			3.500	3.686	MON	9,357	110,187	12/01/2021	10/25/2042
3136A8-F9-6	FANNIE MAE FNR 2012-103 NZ			4	1.A	6,574,285	106.5630	7,010,486	6,578,749	6,567,319		(939)			3.500	3.517	MON	19,188	225,950	12/01/2021	09/25/2042
3136A9-KU-1	FANNIE MAE FNR 2012-114 NZ			4	1.A	6,421,658	108.2730	6,957,674	6,426,056	6,415,799		(806)			3.500	3.518	MON	18,743	220,705	12/01/2021	10/25/2042
3136AA-WM-3	FNR FNR 2012-134 JY			4	1.A	13,623,858	106.5410	15,159,304	14,228,572	13,860,872		31,215			3.000	3.325	MON	35,571	426,857	05/29/2013	12/25/2032
3136AB-KG-7	FNR FNR 2012-144 LB			4	1.A	7,375,156	105.2890	8,107,262	7,700,000	7,505,315		17,143			3.000	3.326	MON	19,250	231,000	05/29/2013	01/25/2033
3136AC-F6-3	FANNIE MAE FNR 2013-13 EB			4	1.A	12,626,877	105.8180	13,936,404	13,170,145	12,831,114		26,706			3.000	3.307	MON	32,925	395,104	05/28/2013	03/25/2033
3136AC-TY-7	FANNIE MAE FNR 2013-20 AL			4	1.A	2,185,359	104.7950	2,398,055	2,288,334	2,224,204		5,119			3.000	3.337	MON	5,721	68,650	05/30/2013	03/25/2033
3136AD-JD-2	FNR FNR 2013-32 NY			4	1.A	1,356,303	109.5830	1,488,133	1,358,000	1,355,752		(73)			3.500	3.518	MON	3,961	47,530	06/10/2013	04/25/2033
3136AD-JX-8	FNR FNR 2013-32 GY			4	1.A	1,242,135	106.1030	1,375,095	1,296,000	1,261,907		2,619			3.000	3.527	MON	3,240	38,880	05/23/2013	04/25/2033
3136AD-T7-4	FNR FNR 2013-41 HB			4	1.A	3,034,052	106.2330	3,398,406	3,199,000	3,098,494		7,831			3.000	3.371	MON	7,998	95,970	05/28/2013	05/25/2033
3136AE-2S-5	FNR FNR 2013-70 JY			4	1.A	7,828,740	107.1370	9,018,811	8,418,000	8,060,878		31,016			3.000	3.544	MON	21,045	252,540	06/20/2013	07/25/2033
3136AE-4J-3	FNR FNR 2013-69 L			4	1.A	18,576,583	105.7090	20,495,274	19,388,475	18,893,798		42,055			3.000	3.321	MON	48,471	581,654	05/29/2013	07/25/2033
3136AE-QH-3	FNR FNR 2013-55 ME			4	1.A	5,712,188	107.1550	6,429,310	6,000,000	5,829,732		15,424			3.000	3.374	MON	15,000	180,000	05/28/2013	06/25/2033
3136AE-YJ-0	FNR FNR 2013-56 AY			4	1.A	8,513,688	106.9220	9,494,694	8,879,987	8,650,052		17,829			3.000	3.305	MON	22,200	266,400	05/28/2013	06/25/2033
3136AE-Z9-1	FNR FNR 2013-70 MY			4	1.A	2,070,735	106.0700	2,305,967	2,174,000	2,137,079		8,848			3.000	3.492	MON	5,435	65,220	06/03/2013	07/25/2033
3136AF-5A-8	FNR FNR 2013-84 CY			4	1.A	22,299,522	104.9190	25,089,913	23,913,697	23,001,675		94,435			3.000	3.556	MON	59,784	717,411	06/20/2013	08/25/2033
3136AF-WL-4	FNR FNR 2013-66 EY			4	1.A	36,022,418	106.5240	40,293,727	37,826,086	36,678,635		86,806			3.000	3.258	MON	94,565	1,134,783	05/30/2013	07/25/2033
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ			4	1.A	46,462,722	107.1870	55,588,092	51,860,741	49,943,000		123,538			4.000	5.258	MON	172,869	2,074,430	02/04/2011	12/15/2030
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN			4	1.A	24,408,498	105.1140	30,499,906	29,015,894	27,333,614		293,301			3.500	5.249	MON	84,630	1,015,556	02/04/2011	02/15/2031
3137AS-Z7-2	FREDDIE MAC FHR 4100 JZ			4	1.A	1,370,593	106.7890	1,479,759	1,385,680	1,373,824		536			3.500	3.598	MON	4,042	47,592	12/01/2021	08/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137AT-TJ-1	FREDDIE MAC FHR FHR 4104 KJ			4	1.A	2,780,099	105.9640	3,082,697	2,909,194	2,837,040		6,652			3.000	3.334	MON	7,273	87,276	05/30/2013	09/15/2032
3137AU-3Z-0	FREDDIE MAC FHR FHR 4101 CZ			4	1.A	6,142,562	102.0950	6,284,466	6,155,538	6,143,871		(76)			3.500	3.539	MON	17,954	211,414	12/01/2021	09/15/2032
3137AX-T6-0	FREDDIE MAC FHR FHR 4156 AC			4	1.A	19,125,000	105.7500	21,150,064	20,000,000	19,472,303		45,490			3.000	3.338	MON	50,000	600,000	05/28/2013	01/15/2033
3137AX-U7-6	FREDDIE MAC FHR FHR 4160 AY			4	1.A	8,280,261	104.9720	9,110,446	8,678,950	8,443,216		21,404			3.000	3.409	MON	21,697	260,369	05/28/2013	01/15/2033
3137AY-G9-6	FREDDIE MAC FHR FHR 4168 YB			4	1.A	2,194,944	108.5850	2,485,919	2,289,381	2,229,677		4,565			3.000	3.307	MON	5,723	68,681	05/23/2013	02/15/2033
3137B0-KJ-2	FREDDIE MAC FHR FHR 4181 GY			4	1.A	2,508,788	106.6340	2,794,886	2,621,000	2,550,281		5,483			3.000	3.460	MON	6,553	78,630	05/23/2013	03/15/2033
3137B1-MZ-2	FREDDIE MAC FHR FHR 4198 QY			4	1.A	4,558,662	107.0360	5,136,222	4,798,592	4,651,232		10,799			3.000	3.350	MON	11,996	143,958	05/29/2013	04/15/2033
3137B2-2C-3	FREDDIE MAC FHR FHR 4204 YL			4	1.A	975,112	107.4710	1,103,116	1,026,434	994,915		2,599			3.000	3.380	MON	2,566	30,793	05/28/2013	05/15/2033
3137B2-BU-3	FREDDIE MAC FHR FHR 4203 BY			4	1.A	3,954,240	107.0510	4,409,420	4,119,000	4,017,799		8,356			3.000	3.306	MON	10,298	123,570	05/23/2013	05/15/2033
3137B2-NK-2	FREDDIE MAC FHR FHR 4219 YB			4	1.A	5,295,150	101.2580	6,030,802	5,955,880	5,591,846		37,943			2.500	3.374	MON	12,408	148,897	06/04/2013	03/15/2033
3137B2-R5-1	FREDDIE MAC FHR FHR 4212 MB			4	1.A	29,776,087	107.1810	34,110,228	31,824,809	30,651,919		116,942			3.000	3.525	MON	79,562	954,744	06/20/2013	06/15/2033
3137B2-ZS-2	FREDDIE MAC FHR FHR 4213 CY			4	1.A	7,570,200	106.4150	8,662,185	8,140,000	7,796,153		30,194			3.000	3.549	MON	20,350	244,200	06/20/2013	06/15/2033
31393E-TS-8	FANNIE MAE FNR 2003-90 BA			4	1.A	8,647,513	113.3840	9,965,183	8,788,890	8,722,611		1,539			5.500	5.679	MON	40,282	483,389	08/24/2003	09/25/2033
31397Q-YH-5	FANNIE MAE FNR 2011-17 ZM			4	1.A	17,842,645	105.1040	22,361,549	21,275,724	19,688,198		325,450			3.500	5.224	MON	62,054	744,650	02/24/2011	03/25/2031
31398N-5W-0	FANNIE MAE FNR 2010-133 BZ			4	1.A	5,575,753	105.9830	6,691,463	6,313,705	6,050,228		3,681			4.000	5.136	MON	21,046	252,548	12/02/2010	11/25/2040
31398S-4P-5	FANNIE MAE FNR 2010-156 ZB			4	1.A	2,627,935	106.2680	3,069,976	2,888,894	2,786,660		2,844			4.000	5.083	MON	9,630	115,556	12/07/2010	12/25/2040
31398S-6F-5	FANNIE MAE FNR 2010-148 ZX			4	1.A	4,143,544	105.5770	4,641,837	4,396,628	4,130,532		3,597			4.000	5.720	MON	14,655	175,865	12/07/2010	01/25/2041
31398S-6M-0	FANNIE MAE FNR 2010-148 ZH			4	1.A	4,139,398	105.5780	4,652,861	4,407,052	4,227,282		4,315			4.000	5.123	MON	14,690	176,282	12/07/2010	01/25/2041
31398S-GH-0	FANNIE MAE FNR 2010-129 KZ			4	1.A	1,978,395	105.7930	2,357,625	2,228,522	2,137,645		1,236			4.000	5.119	MON	7,428	89,141	12/03/2010	11/25/2040
31398S-SD-6	FANNIE MAE FNR 2010-136 AZ			4	1.A	4,331,219	104.8640	5,138,993	4,900,629	4,699,845		10,601			4.000	5.120	MON	16,335	196,025	12/03/2010	12/25/2040
31398S-SF-1	FANNIE MAE FNR 2010-136 MZ			4	1.A	3,972,045	109.2810	4,906,434	4,489,729	4,306,668		6,085			4.000	5.118	MON	14,966	179,589	12/03/2010	12/25/2040
31398S-UD-3	FANNIE MAE FNR 2010-138 Z			4	1.A	7,218,404	108.6240	8,846,201	8,143,892	7,801,609		4,615			4.000	5.154	MON	27,146	325,756	12/02/2010	12/25/2040
31398S-YU-1	FANNIE MAE FNR 2010-141 BZ			4	1.A	3,708,773	106.9720	4,475,387	4,183,681	4,013,483		5,686			4.000	5.119	MON	13,946	167,347	12/03/2010	12/25/2040
38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2015-H29 VI	0		2,4	1.A	2,439,930	6.2010	1,368,071		1,819,204		(89,349)			1.772	4.261	MON	32,570	420,511	11/20/2015	11/20/2065
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A GNMA 2016-H07	0		2,4	1.A	2,134,284	5.4060	1,297,027		1,623,620		(111,959)			1.515	3.983	MON	30,288	378,835	03/29/2016	03/20/2066
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						423,100,382	XXX	480,943,021	450,088,877	438,247,034		1,310,858			XXX	XXX	XXX	1,319,241	15,860,410	XXX	XXX
3136AC-GN-5	FANNIE MAE FNA 2013-M3 AL			4	1.A	17,996,498	109.6120	19,819,235	18,081,254	18,009,586		2,504			3.380	3.440	MON	50,929	619,645	02/20/2013	01/25/2033
31381R-4H-4	FNMA FN 468924			4	1.A	1,596,656	113.6060	1,742,036	1,533,403	1,556,344		(4,935)			5.350	4.940	MON	7,064	83,177	07/27/2011	08/01/2041
31381R-G5-7	FNMA FN 468320			4	1.A	3,376,092	113.9430	3,769,071	3,307,868	3,328,349		(5,842)			5.420	5.224	MON	15,439	181,777	05/19/2011	07/01/2041
31381S-PX-4	FNMA FN 469438			4	1.A	7,806,997	110.1150	8,346,271	7,579,609	7,660,190		(17,618)			4.510	4.223	MON	29,436	346,588	09/27/2011	10/01/2041
31381T-7A-2	FNMA FN 470789			4	1.A	966,558	110.4870	1,019,835	923,038	954,173		(1,380)			4.400	4.057	MON	3,497	41,178	02/23/2012	03/01/2042
31381T-WA-4	FNMA FN 470541			4	1.A	1,309,349	112.1940	1,386,673	1,235,963	1,265,807		(5,347)			4.830	4.241	MON	4,975	59,697	01/25/2012	03/01/2042
31381V-BT-1	FNMA FN 471750			4	1.A	6,918,273	113.7720	7,697,829	6,766,037	6,825,578		(11,575)			3.970	3.757	MON	23,130	272,343	05/29/2012	07/01/2042
31381V-J7-1	FNMA FN 471986			4	1.A	2,424,186	114.1310	2,690,241	2,357,154	2,383,534		(4,904)			4.070	3.803	MON	7,995	95,936	06/08/2012	07/01/2042
3138L0-VV-0	FNMA FN AM0627			4	1.A	1,214,460	113.4700	1,336,285	1,177,658	1,193,439		(2,673)			3.950	3.649	MON	4,006	47,164	08/21/2012	09/01/2042
3138L2-3B-1	FNMA POOL FN AM2593			4	1.A	2,530,805	113.1860	2,754,355	2,433,466	2,479,075		(6,849)			3.900	3.515	MON	8,172	96,223	02/01/2013	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004			4	1.A	1,229,444	108.9430	1,417,353	1,300,999	1,255,849		3,545			3.490	4.007	MON	3,910	46,036	06/24/2013	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005			4	1.A	1,231,852	108.9430	1,420,129	1,303,547	1,258,308		3,551			3.490	4.007	MON	3,918	46,126	06/24/2013	01/01/2031
3138L2-NT-0	FNMA POOL FN AM2201			4	1.A	2,441,479	112.3760	2,655,660	2,363,198	2,398,947		(5,585)			3.880	3.555	MON	7,641	91,692	03/07/2013	02/01/2043
3138L2-YY-7	FNMA POOL FN AM2526			4	1.A	4,083,051	108.2970	4,424,578	4,085,604	4,079,777		(473)			3.460	3.468	MON	12,173	143,325	03/07/2013	03/01/2043
3138L2-ZY-6	FNMA POOL FN AM2558			4	1.A	2,307,797	113.2840	2,545,172	2,246,715	2,274,840		(4,335)			3.730	3.452	MON	7,216	84,966	01/29/2013	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519			4	1.A	3,792,169	108.2940	4,109,908	3,795,134	3,790,716		(180)			3.490	3.503	MON	11,038	132,450	05/10/2013	06/01/2043
3138L3-6E-0	FNMA POOL FN AM3568			4	1.A	1,083,695	110.5100	1,151,875	1,042,327	1,064,124		(3,002)			4.100	3.837	MON	3,680	43,329	04/01/2013	05/01/2043
3138L3-AH-8	FNMA POOL FN AM2707			4	1.A	1,604,407	109.5590	1,680,565	1,533,941	1,567,122		(4,916)			4.020	3.572	MON	5,139	61,664	02/11/2013	03/01/2043
3138L3-AQ-8	FNMA POOL FN AM2714			4	1.A	3,055,079	111.3880	3,314,925	2,976,028	3,011,980		(5,714)			3.730	3.475	MON	9,559	112,548	02/11/2013	03/01/2043
3138L3-AZ-8	FNMA POOL FN AM2723			4	1.A	4,539,669	109.5330	4,851,162	4,428,946	4,478,939		(8,041)			3.690	3.451	MON	14,073	165,698	02/11/2013	03/01/2043
3138L3-CW-3	FNMA POOL FN AM2784			4	1.A	3,165,527	112.3140	3,435,093	3,058,480	3,108,267		(7,586)			3.820	3.483	MON	10,061	118,457	02/07/2013	03/01/2043
3138L3-H7-3	FNMA POOL FN AM2953			4	1.A	1,243,307	113.9580	1,362,761	1,195,847	1,218,201		(3,321)			3.960	3.582	MON	4,078	48,013	03/04/2013	04/01/2043
3138L3-PC-3	FNMA POOL FN AM3118			4	1.A	2,132,235	111.9230	2,312,051	2,065,744	2,096,900		(4,671)			3.770	3.465	MON	6,706	78,960	02/26/2013	05/01/2043
3138L3-Q4-0	FNMA POOL FN AM3174			4	1.A	1,338,753	109.9190	1,415,373	1,287,649	1,312,211		(3,574)			4.000	3.617	MON	4,435	52,221	03/26/2013	05/01/2043
3138L3-QY-4	FNMA POOL FN AM3170			4	1.A	1,117,467	109.8340	1,180,509	1,074,810	1,095,011		(2,994)			4.000	3.619	MON	3,702	43,589	03/26/2013	04/01/2043
3138L4-AK-9	FANNIE MAE FN AM3609			4	1.A	1,286,345	113.8860	1,409,045	1,237,242	1,260,933		(3,419)			3.950	3.570	MON	4,208	49,550	05/14/2013	06/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138L4-AW-3	FANNIE MAE FN AM3620			4	1.A	4,383,336	109.7150	4,693,827	4,278,219	4,327,221		(7,556)			3.695	3.459	MON	13,612	160,276	05/15/2013	06/01/2043
3138L4-DY-6	FANNIE MAE FN AM3718			4	1.A	1,564,027	113.5350	1,710,508	1,506,588	1,534,609		(3,970)			3.920	3.555	MON	5,086	59,879	05/23/2013	07/01/2043
3138L4-NZ-2	FANNIE MAE FN AM4007			4	1.A	3,617,004	112.9650	4,023,088	3,561,358	3,585,310		(4,362)			4.110	3.949	MON	12,604	148,405	06/25/2013	08/01/2028
3138L4-TR-4	FANNIE MAE FN AM4159			4	1.A	2,780,033	112.6490	3,041,379	2,699,880	2,751,352		(3,907)			4.390	4.144	MON	10,206	120,171	07/22/2013	08/01/2033
3138L4-V5-9	FANNIE MAE FN AM4235			4	1.A	8,599,585	111.6330	9,368,713	8,392,398	8,494,034		(14,782)			4.440	4.192	MON	32,087	377,798	07/26/2013	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349			4	1.A	938,827	109.5540	989,263	902,989	921,108		(2,392)			4.720	4.253	MON	3,552	42,621	08/19/2013	09/01/2033
3138L5-SM-3	FNMA POOL FN AM5023			4	1.A	19,227,276	110.0730	21,084,913	19,155,443	19,173,953		(8,137)			4.290	4.259	MON	70,763	833,182	11/21/2013	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222			4	1.A	32,562,442	111.7560	36,316,642	32,496,433	32,495,024		(10,219)			4.200	4.189	MON	117,529	1,383,807	12/18/2013	07/01/2029
3138L9-7L-0	FNMA POOL FN AM8998			4	1.A	8,137,956	109.1590	9,125,730	8,360,019	8,345,003		(147)			3.170	3.188	MON	22,821	268,693	05/05/2015	06/01/2035
3138L9-EG-3	FNMA POOL FN AM8234			4	1.A	16,873,655	105.2100	17,697,455	16,821,089	16,817,668		(8,682)			3.030	2.987	MON	43,889	516,758	02/12/2015	04/01/2030
3138LA-EC-9	FNMA POOL FN AM9130			4	1.A	17,556,978	106.5700	19,001,355	17,830,000	17,616,106		9,965			3.410	3.526	MON	52,356	616,447	06/03/2015	07/01/2035
3138LC-3G-8	FNMA POOL FN AN0798			4	1.A	3,352,379	114.0460	3,825,059	3,353,951	3,347,559		(120)			3.630	3.651	MON	10,484	123,439	12/23/2015	01/01/2033
3138LC-PW-9	FNMA POOL FN AN0436			4	1.A	12,439,801	110.6710	13,622,471	12,309,017	12,373,704		(8,407)			3.720	3.629	MON	39,430	464,255	11/13/2015	12/01/2035
3138LC-TZ-8	FNMA POOL FN AN0567			4	1.A	1,564,577	111.9040	1,743,330	1,557,883	1,559,893		(501)			3.640	3.612	MON	4,726	56,707	11/18/2015	12/01/2033
3138LC-UX-1	FNMA POOL FN AN0597			4	1.A	34,986,601	118.3860	40,844,859	34,501,425	34,806,121		(21,182)			3.840	3.750	MON	114,085	1,343,255	12/03/2015	01/01/2036
3138LC-UZ-6	FNMA POOL FN AN0599			4	1.A	10,609,425	117.4210	12,239,698	10,423,752	10,545,339		(7,908)			3.870	3.749	MON	34,737	409,002	12/03/2015	01/01/2036
3138LC-WA-9	FNMA POOL FN AN0640			4	1.A	13,678,614	114.1680	15,558,241	13,627,511	13,641,139		(3,956)			3.600	3.579	MON	42,245	497,404	12/10/2015	01/01/2034
3138LC-Z7-3	FNMA POOL FN AN0765			4	1.A	1,334,831	112.2670	1,450,082	1,291,642	1,322,167		(2,197)			3.910	3.553	MON	4,349	51,205	12/16/2015	01/01/2036
3138LE-XC-0	FNMA DUS FN AN2474			4	1.A	946,512	110.7390	1,012,098	913,952	935,542		(1,961)			3.350	3.024	MON	2,637	31,043	07/18/2016	08/01/2046
3138LE-ZQ-7	FNMA DUS FN AN2550			4	1.A	1,098,189	111.0520	1,176,539	1,059,452	1,085,264		(2,321)			3.420	3.081	MON	3,019	36,233	07/22/2016	08/01/2046
3138LG-PC-4	FNMA POOL FN AN4018			4	1.A	874,915	114.7730	969,040	844,309	866,084		(1,819)			3.890	3.550	MON	2,828	33,300	01/01/2017	01/01/2047
3138LH-A2-0	FNMA DUS FN AN4524			4	1.A	1,445,182	115.0500	1,599,693	1,390,434	1,428,682		(3,202)			3.920	3.554	MON	4,693	55,262	01/01/2017	01/01/2047
3138NJ-BD-9	FANNIE MAE FN FN0035			4	1.A	5,593,058	104.9030	6,537,363	6,231,819	5,794,005		27,396			3.290	4.248	MON	17,655	207,874	09/12/2013	12/01/2032
36194S-PD-4	GN AU4920 UNION HEALTH GN AU4920			4	1.A	105,620,564	104.7910	108,676,885	103,708,439	104,695,311		(192,307)			3.020	2.778	MON	261,000	3,131,995	08/23/2016	09/15/2041
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						391,577,917	XXX	425,556,221	387,609,663	389,390,398		(382,008)			XXX	XXX	XXX	1,192,573	14,131,363	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						4,071,755,948	XXX	4,500,450,954	4,089,066,967	4,082,642,817		622,375			XXX	XXX	XXX	29,059,421	121,420,064	XXX	XXX
000000-00-0	LASER EYE CARE OF CALIFORNIA L LASER EYE CARE TL FLT 11/12/26	0			4.B Z	4,937,687	99.0000	4,912,875	4,962,500	4,941,658		5,739			5.860	5.989	MON	16,152	291,864	11/20/2020	11/12/2026
000000-00-0	METTLER-TOLEDO INTERNATIONAL METTER-TOLEDO INC 2.83 7/22/33	0			2.B Z	1,999,999	102.0990	2,041,982	2,000,000	2,000,000					2.830	2.830	JJ	24,998		04/16/2021	07/22/2033
00003#-AB-9	A & E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS				1.G	1,997,539	101.5750	2,031,500	2,000,000	1,999,746		385			3.630	3.650	FA	26,015	72,600	09/01/2015	08/22/2022
00003#-AC-7	A & E TELEVISION NETWORKS LLC SERIES C SENIOR NOTES				1.G	4,999,999	105.0980	5,254,900	5,000,000	5,000,000					3.780	3.780	FA	67,725	189,000	08/22/2012	08/22/2024
00036A-AB-1	AARP AARP 7 1/2 05/01/31	0			1.C FE	9,085,649	137.9550	9,656,857	7,000,000	8,217,001		(99,458)			7.500	5.132	MN	87,500	525,000	11/03/2010	05/01/2031
00037B-AC-6	ABB FINANCE USA INC ABBNVX 4 3/8 05/08/42				1.G FE	33,005,819	125.3940	41,379,947	33,000,000	33,007,129		(358)			4.375	4.402	MN	212,552	1,443,750	07/29/2014	05/08/2042
00037B-AC-6	ABB FINANCE USA INC ABBNVX 4 3/8 05/08/42	0			1.G FE	5,811,899	125.3940	7,523,627	6,000,000	5,847,613		4,465			4.375	4.402	MN	38,646	262,500	05/03/2012	05/08/2042
001055-AD-4	AFLAC INC AFL 6.9 12/17/39				1.G FE	6,625,371	146.1630	9,559,069	6,540,000	6,609,480		(1,935)			6.900	6.801	JD	17,549	451,260	01/15/2010	12/17/2039
001055-AD-4	AFLAC INC AFL 6.9 12/17/39	0			1.G FE	1,009,429	146.1630	1,461,630	1,000,000	1,007,700		(235)			6.900	6.801	JD	2,952	75,900	01/14/2010	12/17/2039
001055-AY-8	AFLACINC SENIORCORPBND	0		2	1.G FE	67,429	132.9280	66,464	50,000	67,400		(30)			4.750	2.868	JJ	1,095		12/02/2021	01/15/2049
00114*-AB-9	AEP TRANSMISSION COMPANY LLC SR NOTES SERIES A TRANCHE B				1.F	19,999,999	108.9600	21,792,000	20,000,000	20,000,000					4.000	4.000	AO	162,222	800,000	10/18/2012	10/18/2032
00114*-AV-5	AEP TRANSMISSION COMPANY LLC Private				1.F	4,999,999	119.4790	5,973,950	5,000,000	5,000,000					4.530	4.530	MN	29,571	226,500	11/14/2014	11/14/2044
001192-AD-5	SOUTHERN CO GAS CAPITAL SO 6 10/01/34	0			2.A FE	992,979	129.3450	1,293,450	1,000,000	995,157		246			6.000	6.055	AO	15,000	60,000	04/15/2010	10/01/2034
001192-AK-9	SOUTHERN CO GAS CAPITAL SO 4.4 06/01/43			2	2.A FE	20,383,290	114.8710	21,176,491	18,435,000	20,303,252		(43,802)			4.400	3.724	JD	67,595	811,140	04/21/2021	06/01/2043
001192-AK-9	SOUTHERN CO GAS CAPITAL SO 4.4 06/01/43	0		2	2.A FE	993,329	114.8710	1,148,711	1,000,000	994,375		155			4.400	3.724	JD	3,667	44,000	09/15/2014	06/01/2043
001192-AL-7	SOUTHERN CO GAS CAPITAL SO 3 7/8 11/15/25			2	2.A FE	13,637,714	107.3520	14,653,556	13,650,000	13,644,655		1,256			3.875	3.886	MN	67,586	528,938	11/13/2015	11/15/2025
001192-AL-7	SOUTHERN CO GAS CAPITAL SO 3 7/8 11/15/25	0		2	2.A FE	1,348,784	107.3520	1,449,253	1,350,000	1,349,471		124			3.875	3.886	MN	6,684	52,313	11/13/2015	11/15/2025
00139P-AA-6	AIG SUNAMER GLOB FIN X AIGSGF 6.9 03/15/32				1.F FE	5,337,075	138.6180	6,861,606	4,950,000	5,196,928		(16,888)			6.900	6.224	MS	100,568	341,550	01/21/2011	03/15/2032
00139P-AA-6	AIG SUNAMER GLOB FIN X AIGSGF 6.9 03/15/32	0			1.F FE	6,519,829	138.6180	8,386,407	6,050,000	6,356,348		(19,686)			6.900	6.224	MS	122,916	414,000	12/02/2021	03/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	AMZN (Toledo, OH) CTL Pass-Thr AMAZONCOM INC 3.57																				
00195#-AA-9	10/31/40				1.C	20,551,321	108.9230	22,385,117	20,551,322	20,551,322					3.570	3.597	MON	2,038	733,682	12/16/2019	10/31/2040
00206R-DF-6	AT&T INC T 6 08/15/40			2	2.B FE	10,448,922	135.6470	13,564,736	10,000,000	10,389,644		(11,802)			6.000	5.657	FA	226,667	600,000	03/21/2016	08/15/2040
00206R-DG-4	AT&T INC T 6 3/8 03/01/41				2.B FE	1,067,212	140.5960	1,405,961	1,000,000	1,058,990		(1,635)			6.375	5.859	MS	21,250	63,750	03/21/2016	03/01/2041
00206R-DG-4	AT&T INC T 6 3/8 03/01/41	0			2.B FE	1,600,819	140.5960	2,108,941	1,500,000	1,588,485		(2,453)			6.375	5.859	MS	31,875	95,625	03/21/2016	03/01/2041
00206R-DT-6	AT&T INC AT&T INC	0		2	2.B FE	1,988,019	138.7750	2,775,492	2,000,000	1,988,566		100			5.700	5.738	MS	38,000	114,000	01/31/2017	03/01/2057
00206R-FU-1	AT&T INC T 5.15 02/15/50			2	2.B FE	9,629,819	128.4650	12,396,908	9,650,000	9,631,419		290			5.150	5.163	FA	189,127	496,975	12/04/2018	02/15/2050
00206R-FU-1	AT&T INC T 5.15 02/15/50	0		2	2.B FE	349,267	128.4650	449,629	350,000	349,326		11			5.150	5.163	FA	6,860	18,025	12/04/2018	02/15/2050
00206R-GM-8	AT&T INC T 6 3/8 06/01/28				2.B FE	4,199,183	122.6340	4,905,364	4,000,000	4,145,609		(18,337)			6.375	5.690	JD	21,250	255,000	11/26/2018	06/01/2028
00206R-GM-8	AT&T INC T 6 3/8 06/01/28	0			2.B FE	1,049,795	122.6340	1,226,341	1,000,000	1,036,402		(4,584)			6.375	5.690	JD	5,313	63,750	11/26/2018	06/01/2028
00206R-GN-6	AT&T INC T 6.55 01/15/28				2.B FE	14,185,798	121.6610	16,886,541	13,880,000	14,100,257		(29,743)			6.550	6.228	JJ	419,215	909,140	11/26/2018	01/15/2028
00206R-GP-1	AT&T INC T 6 1/2 03/15/29				2.B FE	5,464,609	119.5050	6,226,204	5,210,000	5,403,679		(21,065)			6.500	5.861	MS	99,714	338,650	11/26/2018	03/15/2029
00206R-GP-1	AT&T INC T 6 1/2 03/15/29	0			2.B FE	524,025	119.5050	597,524	500,000	518,279		(1,987)			6.500	5.861	MS	9,569	32,500	11/26/2018	03/15/2029
00206R-GX-4	AT&T INC T 6.55 06/15/34				2.B FE	9,755,665	132.3210	11,247,296	8,500,000	9,578,303		(60,454)			6.550	5.157	JD	24,744	556,750	11/26/2018	06/15/2034
00206R-GX-4	AT&T INC T 6.55 06/15/34	0			2.B FE	2,869,312	132.3210	3,308,028	2,500,000	2,817,148		(17,781)			6.550	5.157	JD	7,278	163,750	11/26/2018	06/15/2034
00206R-HS-4	AT&T INC T 3.6 07/15/25			2	2.B FE	4,992,379	106.7220	5,336,087	5,000,000	4,995,470		1,179			3.600	3.628	JJ	83,000	180,000	06/05/2019	07/15/2025
00206R-JY-9	AT&T INC BASIC	0		2	2.B FE	998,389	102.1990	1,021,990	1,000,000	998,595		129			2.750	2.767	JD	2,292	27,500	05/21/2020	06/01/2031
00206R-KE-1	AT&T INC T 3.3 02/01/52			2	2.B FE	17,418,635	98.3020	18,972,282	19,300,000	17,443,798		25,162			3.300	3.842	FA	265,375	318,450	03/26/2021	02/01/2052
00206R-KE-1	AT&T INC T 3.3 02/01/52	0		2	2.B FE	631,763	98.3020	688,114	700,000	632,677		913			3.300	3.842	FA	9,625	11,550	03/26/2021	02/01/2052
00206R-KH-4	AT&T INC BASIC	0		2	2.B FE	998,189	96.9260	969,263	1,000,000	998,387		141			2.250	2.268	FA	9,375	22,313	07/27/2020	02/01/2032
00206R-KJ-0	AT&TINC AT&TINC	0		2	2.B FE	11,883,479	100.8900	12,106,800	12,000,000	11,884,029		549			3.500	3.551	MS	123,667		10/13/2021	09/15/2053
00206R-LV-2	AT&TINC AT&TINC	0		2	2.B FE	11,890,079	100.9900	12,118,800	12,000,000	11,890,505		425			3.650	3.695	MS	128,967		10/13/2021	09/15/2059
002819-AC-4	ABBOTT LABORATORIES ABT 6.15 11/30/37	0			1.F FE	1,754,309	147.8140	2,217,216	1,500,000	1,687,769		(7,576)			6.150	5.000	MN	7,944	92,250	11/01/2010	11/30/2037
002824-AV-2	ABBOTT LABORATORIES ABT 6 04/01/39				1.F FE	13,629,263	145.1910	17,193,492	11,842,000	13,199,908		(48,688)			6.000	5.000	AO	177,630	710,520	11/09/2010	04/01/2039
002824-AV-2	ABBOTT LABORATORIES ABT 6 04/01/39	0			1.F FE	3,338,160	145.1910	4,210,533	2,900,000	3,232,538		(11,923)			6.000	5.000	AO	43,500	174,000	09/16/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES ABT 5.3 05/27/40				1.F FE	17,649,038	138.0240	22,475,821	16,284,000	17,381,073		(38,149)			5.300	4.819	MN	81,510	863,052	08/19/2014	05/27/2040
002824-AY-6	ABBOTT LABORATORIES ABT 5.3 05/27/40	0			1.F FE	5,160,199	138.0240	6,901,198	5,000,000	5,125,089		(4,029)			5.300	4.819	MN	25,028	265,000	11/09/2010	05/27/2040
002824-BH-2	ABBOTT LABORATORIES SENIORCORPBND	0		2	1.F FE	69,612	136.7200	68,360	50,000	69,573		(40)			4.900	2.700	MN	211		12/02/2021	11/30/2046
002824-BN-9	ABBOTT LABORATORIES ABT 4 3/4 04/15/43			2	1.F FE	6,757,921	130.5560	8,551,399	6,550,000	6,734,964		(5,266)			4.750	4.541	AO	65,682	311,125	03/22/2017	04/15/2043
002824-BN-9	ABBOTT LABORATORIES ABT 4 3/4 04/15/43	0		2	1.F FE	977,418	130.5560	1,240,279	950,000	974,402		(693)			4.750	4.541	AO	9,526	45,125	03/22/2017	04/15/2043
00287Y-AM-1	ABBVIE INC ABBV 4.4 11/06/42				2.B FE	16,628,043	120.3930	20,225,989	16,800,000	16,658,160		4,057			4.400	4.463	MN	112,933	739,200	08/09/2013	11/06/2042
00287Y-AM-1	ABBVIE INC ABBV 4.4 11/06/42	0			2.B FE	3,167,246	120.3930	3,852,569	3,200,000	3,172,983		773			4.400	4.463	MN	21,511	140,800	08/09/2013	11/06/2042
00287Y-BX-6	ABBVIE INC ABBV 3.2 11/21/29			2	2.B FE	20,995,215	107.1560	22,502,753	21,000,000	20,995,849		571			3.200	3.203	MN	74,667	672,000	12/01/2020	11/21/2029
00287Y-BX-6	ABBVIE INC ABBV 3.2 11/21/29	0		2	2.B FE	2,999,316	107.1560	3,214,679	3,000,000	2,999,407		82			3.200	3.203	MN	10,667	96,000	12/01/2020	11/21/2029
00287Y-CB-3	ABBVIEINC SENIORCORPBND	0		2	2.B FE	60,358	120.2200	60,110	50,000	60,342		(17)			4.250	3.121	MN	236		12/02/2021	11/21/2049
00287Y-CT-4	ABBVIE INC ABBV 3 1/4 10/01/22			2	2.B FE	22,790,484	101.2660	23,135,295	22,846,000	22,819,855		27,036			3.250	3.423	AO	185,624	742,495	12/01/2020	10/01/2022
00287Y-CT-4	ABBVIE INC ABBV 3 1/4 10/01/22	0		2	2.B FE	1,176,825	101.2660	1,215,195	1,200,000	1,190,334		12,480			3.250	3.423	AO	9,750	39,000	12/01/2020	10/01/2022
00440E-AQ-0	CHUBB INA HOLDINGS INC CB 4.15 03/13/43				1.F FE	10,839,165	120.2260	13,285,021	11,050,000	10,872,346		5,075			4.150	4.266	MS	137,573	458,575	08/12/2014	03/13/2043
00440E-AQ-0	CHUBB INA HOLDINGS INC CB 4.15 03/13/43	0			1.F FE	2,697,529	120.2260	3,306,227	2,750,000	2,705,787		1,263			4.150	4.266	MS	34,238	114,125	08/12/2014	03/13/2043
00440E-AS-6	CHUBB INA HOLDINGS INC CB 3.15 03/15/25				1.F FE	8,698,520	105.7550	9,200,713	8,700,000	8,699,473		154			3.150	3.152	MS	80,693	274,050	03/09/2015	03/15/2025
00440E-AS-6	CHUBB INA HOLDINGS INC CB 3.15 03/15/25	0			1.F FE	1,299,778	105.7550	1,374,819	1,300,000	1,299,921		23			3.150	3.152	MS	12,058	40,950	03/09/2015	03/15/2025
00507V-AK-5	ACTIVISION BLIZZARD ATVI 3.4 09/15/26			2	2.A FE	29,909,128	107.1520	32,145,460	30,000,000	29,950,909		9,457			3.400	3.438	MS	300,333	1,020,000	06/06/2017	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47			2	2.A FE	12,896,299	120.5200	15,667,585	13,000,000	12,905,629		1,898			4.500	4.557	JD	26,000	590,921	05/30/2019	06/15/2047
00507V-AN-9	ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47	0		2	2.A FE	5,973,935	120.5200	7,291,453	6,050,000	5,980,994		1,607			4.500	4.557	JD	12,100	265,204	12/02/2021	06/15/2047
00510R-AD-5	ACUITYBRANDSLIGHTINGINC SENIORCORPBND	0		2	2.B FE	48,855	97.4700	48,735	50,000	48,864		8			2.150	2.434	JD	48	538	12/02/2021	12/15/2030
007589-AC-8	ADVOCATE HEALTH CORP BASIC			2	1.C FE	8,966,741	111.2680	9,680,324	8,700,000	8,962,428		(4,314)			3.387	3.216	AO	62,208	294,669	04/01/2021	10/15/2049
007589-AC-8	ADVOCATE HEALTH CORP BASIC	0		2	1.C FE	1,397,826	111.2680	1,502,119	1,350,000	1,397,168		(658)			3.387	3.216	AO	9,653	44,031	12/02/2021	10/15/2049
00778X-AA-5	ADVENTHEALTHOBLIGATEDGROUP CORPBND			2	1.C FE	13,865,999	99.4330	13,787,440	13,866,000	13,866,000					2.795	2.795	MN	61,363		10/27/2021	11/15/2051
007924-AJ-2	AEGON NV AEGON NV	0		2	2.B FE	999,999	114.9950	1,149,955	1,000,000	1,000,000					5.500	5.500	AO	12,222	55,000	04/04/2018	04/11/2048
007944-AC-5	ADVENT HEALTH SYSTEM ADVENT 3.378 03/01/23	0			1.F FE	2,706,504	101.8230	2,919,251	2,867,000	2,842,902		19,781			3.378	4.124	MS	32,282	96,847	02/04/2014	03/01/2023
008117-AP-8	AETNA INC AET 2 3/4 11/15/22			2	2.B FE	3,269,700	101.3040	3,393,690	3,350,000	3,341,620		9,348			2.750	3.043	MN	11,772	92,125	05/21/2013	11/15/2022
008117-AP-8	AETNA INC AET 2 3/4 11/15/22	0		2	2.B FE	146,404	101.3040	151,956	150,000	149,625		419			2.750	3.043	MN	527	4,125	05/21/2013	11/15/2022
00817Y-AF-5	AETNA INC AET 6 5/8 06/15/36				2.B FE	5,750,586	142.7960	7,211,180	5,050,000	5,558,322		(22,354)			6.625	5.600	JD	14,869	338,703	09/17/2010	06/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00817Y-AF-5	AETNA INC AET 6 5/8 06/15/36	0			2.B FE	2,220,523	142.7960	2,784,515	1,950,000	2,146,283		(8,632)			6.625	5.600	JD	5,742	125,047	09/17/2010	06/15/2036
00817Y-AG-3	AETNA INC AET 6 3/4 12/15/37				2.B FE	8,999,252	145.4210	14,033,133	9,650,000	9,140,364		16,457			6.750	7.303	JD	28,950	657,476	06/24/2009	12/15/2037
00817Y-AG-3	AETNA INC AET 6 3/4 12/15/37	0			2.B FE	3,180,140	145.4210	4,944,316	3,400,000	3,232,501		6,051			6.750	7.303	JD	10,200	221,712	12/02/2021	12/15/2037
00817Y-AJ-7	AETNA INC AET 4 1/2 05/15/42			2	2.B FE	15,587,431	118.2810	18,097,014	15,300,000	15,540,409		(8,432)			4.500	4.402	MN	87,975	688,500	01/13/2015	05/15/2042
00817Y-AJ-7	AETNA INC AET 4 1/2 05/15/42	0		2	2.B FE	1,149,287	118.2810	1,419,374	1,200,000	1,158,686		1,180			4.500	4.402	MN	6,900	54,000	05/01/2012	05/15/2042
00817Y-AZ-1	AETNA INC AET 3 7/8 08/15/47			2	2.B FE	9,220,584	112.0200	10,361,874	9,250,000	9,223,118		603			3.875	3.893	FA	135,410	358,438	08/07/2017	08/15/2047
00817Y-AZ-1	AETNA INC AET 3 7/8 08/15/47	0		2	2.B FE	747,614	112.0200	840,152	750,000	747,820		49			3.875	3.893	FA	10,979	29,063	08/07/2017	08/15/2047
008252-AN-8	AFFILIATED MANAGERS GROU AMG 3 1/2 08/01/25				1.G FE	13,325,609	106.5190	14,453,509	13,569,000	13,473,254		24,548			3.500	3.712	FA	197,881	474,915	05/07/2015	08/01/2025
008252-AN-8	AFFILIATED MANAGERS GROU AMG 3 1/2 08/01/25	0			1.G FE	1,963,819	106.5190	2,130,372	2,000,000	1,985,766		3,649			3.500	3.712	FA	29,167	70,000	05/07/2015	08/01/2025
00846U-AJ-0	AGILENT TECHNOLOGIES INC A 3 7/8 07/15/23	0		2	2.A FE	1,478,549	103.6990	1,555,490	1,500,000	1,496,122		2,395			3.875	4.050	JJ	26,802	58,125	07/23/2013	07/15/2023
00846U-AK-7	AGILENT TECHNOLOGIES INC A 3.05 09/22/26			2	2.A FE	4,981,199	105.6620	5,283,077	5,000,000	4,990,399		1,860			3.050	3.094	MS	41,938	152,500	09/15/2016	09/22/2026
00846U-AL-5	AGILENT TECHNOLOGIES INC A 2 3/4 09/15/29			2	2.A FE	32,487,599	103.5770	34,180,332	33,000,000	32,591,871		46,477			2.750	2.930	MS	267,208	907,500	09/17/2019	09/15/2029
00846U-AN-1	AGILENTTECHINC SENIORCORPBND	0		2	2.A FE	49,441	99.0200	49,510	50,000	49,446		4			2.300	2.435	MS	348		12/02/2021	03/12/2031
008513-AC-7	AGREELP SENIORCORPBND	0		2	2.B FE	49,516	98.0800	49,040	50,000	49,520		3			2.600	2.698	JD	58	762	12/02/2021	06/15/2033
008685-AB-5	AHOLD FINANCE USA LLC ADNA 6 7/8 05/01/29				2.B FE	12,095,094	130.3720	14,797,205	11,350,000	11,741,699		(41,068)			6.875	6.295	MN	130,052	780,313	01/13/2011	05/01/2029
008685-AB-5	AHOLD FINANCE USA LLC ADNA 6 7/8 05/01/29	0			2.B FE	1,736,624	130.3720	2,151,136	1,650,000	1,695,163		(4,697)			6.875	6.295	MN	18,906	113,438	08/06/2009	05/01/2029
00912X-AT-1	AIR LEASE CORPORATION AIR LEASE CORP	0		2	2.B FE	10,273,649	102.6960	10,680,360	10,400,000	10,366,816		18,649			3.000	3.194	MS	91,867	312,000	09/22/2016	09/15/2023
00912X-AV-6	AIR LEASE CORPORATION AL 3 5/8 04/01/27			2	2.B FE	10,625,889	105.2680	11,579,461	11,000,000	10,737,183		43,979			3.625	4.136	AO	99,688	398,750	05/22/2019	04/01/2027
00912X-BA-1	AIRLEASECORPORATION SENIORCORPBND	0		2	2.B FE	11,445,589	103.7600	11,413,600	11,000,000	11,440,656		(4,934)			3.250	1.871	MS	119,167		12/20/2021	03/01/2025
00914A-AE-2	AIR LEASE CORP AL 3 1/4 10/01/29			2	2.B FE	15,491,285	102.7090	15,817,260	15,400,000	15,510,080		8,196			3.250	3.159	AO	125,125	276,250	12/22/2021	10/01/2029
00914A-AE-2	AIR LEASE CORP AL 3 1/4 10/01/29	0		2	2.B FE	1,483,244	102.7090	1,540,642	1,500,000	1,486,604		1,489			3.250	3.159	AO	12,188	48,750	09/09/2019	10/01/2029
00914A-AG-7	AIR LEASE CORP AL 3 02/01/30			2	2.B FE	24,965,519	100.3480	25,588,716	25,500,000	25,057,147		47,205			3.000	3.246	FA	318,750	765,000	01/07/2020	02/01/2030
00914A-AG-7	AIR LEASE CORP AL 3 02/01/30	0		2	2.B FE	4,405,679	100.3480	4,515,656	4,500,000	4,421,850		8,330			3.000	3.246	FA	56,250	135,000	01/07/2020	02/01/2030
009158-AZ-9	AIR PRODUCTS & CHEMICALS INC SENIORCORPBND	0		2	1.F FE	50,849	100.8400	50,420	50,000	50,847		(3)			2.700	2.581	MN	173		12/02/2021	05/15/2040
009280-AT-8	AIRCASTLELTD SENIORCORPBND144A	0		2	2.C FE	4,411,559	109.9600	4,398,400	4,000,000	4,406,063		(5,497)			5.250	2.241	FA	81,667		12/09/2021	08/11/2025
010392-EE-4	ALABAMA POWER CO SO 5.6 03/15/33				1.G FE	4,224,689	125.8490	5,033,978	4,000,000	4,143,098		(9,226)			5.600	5.180	MS	65,956	224,000	07/28/2010	03/15/2033
010392-EE-4	ALABAMA POWER CO SO 5.6 03/15/33	0			1.G FE	1,053,179	125.8490	1,258,494	1,000,000	1,033,901		(2,183)			5.600	5.180	MS	16,489	56,000	07/28/2010	03/15/2033
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC				2.C PL	20,572,430	103.9030	21,375,319	20,572,431	20,572,431					4.670	4.696	MJSD	2,669	960,732	12/18/2017	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES 4.67 6/30/33				2.C PL	2,440,259	104.1270	2,540,966	2,440,260	2,440,260					4.670	4.697	MJSD	317	113,960	08/23/2019	06/30/2033
01400E-AB-9	ALCON FINANCE CORP ALCSW 3 09/23/29			2	2.B FE	34,771,567	104.8510	36,592,976	34,900,000	34,797,454		11,607			3.000	3.043	MS	285,017	1,047,000	09/16/2019	09/23/2029
01400E-AB-9	ALCON FINANCE CORP ALCSW 3 09/23/29	0		2	2.B FE	5,081,231	104.8510	5,347,398	5,100,000	5,085,015		1,696			3.000	3.043	MS	41,650	153,000	09/16/2019	09/23/2029
015271-AR-0	ALEXANDRIA REAL ESTATE E ARE 3 3/8 08/15/31			2	2.A FE	6,990,129	108.3620	7,585,369	7,000,000	6,991,987		694			3.375	3.389	FA	89,250	236,250	07/09/2019	08/15/2031
015271-AR-0	ALEXANDRIA REAL ESTATE E ARE 3 3/8 08/15/31	0		2	2.A FE	4,992,949	108.3620	5,418,121	5,000,000	4,994,276		496			3.375	3.389	FA	63,750	168,750	07/09/2019	08/15/2031
015271-AS-8	ALEXANDRIAREALESTEQINC SENIORCORPBND	0		2	2.A FE	59,612	116.5200	58,260	50,000	59,598		(15)			4.000	2.975	FA	833		12/02/2021	02/01/2050
015271-AT-6	ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29			2	2.A FE	6,816,847	103.6150	7,097,610	6,850,000	6,823,816		2,876			2.750	2.826	JD	8,372	188,375	09/17/2019	12/15/2029
015271-AT-6	ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29	0		2	2.A FE	631,897	103.6150	673,496	650,000	635,505		1,586			2.750	2.826	JD	794	17,875	09/17/2019	12/15/2029
015271-AV-1	ALEXANDRIAREALESTEQINC SENIORCORPBND			2	2.A FE	19,675,973	94.0510	19,799,676	21,052,000	19,691,191		15,217			1.875	2.548	FA	164,469		11/16/2021	02/01/2033
017175-AC-4	ALLEGHANY CORP Y 4.95 06/27/22				2.A FE	18,084,709	101.9370	17,329,250	17,000,000	17,074,394		(147,882)			4.950	4.247	JD	9,350	841,500	03/19/2014	06/27/2022
017175-AC-4	ALLEGHANY CORP Y 4.95 06/27/22	0			2.A FE	4,994,899	101.9370	5,096,838	5,000,000	4,999,689		614			4.950	4.247	JD	2,750	247,500	06/21/2012	06/27/2022
017175-AD-2	ALLEGHANY CORP Y 4.9 09/15/44			2	2.A FE	5,213,984	126.4010	6,636,030	5,250,000	5,218,671		735			4.900	4.944	MS	75,746	257,250	09/03/2014	09/15/2044
017175-AD-2	ALLEGHANY CORP Y 4.9 09/15/44	0		2	2.A FE	744,854	126.4010	948,004	750,000	745,524		105			4.900	4.944	MS	10,821	36,750	09/03/2014	09/15/2044
017175-AF-7	ALLEGHANYCORP SENIORCORPBND	0		2	2.A FE	51,169	98.5200	49,260	50,000	51,169		(1)			3.250	3.127	FA	623		12/02/2021	08/15/2051
018522-F#-4	ALLETE INC FIRST MORTGAGE BONDS				1.F	6,999,999	103.5470	7,248,290	7,000,000	7,000,000					3.300	3.300	AO	48,767	231,000	04/02/2013	10/15/2028
018522-H@-4	ALLETE INC FIRST MORTGAGE BONDS				1.F	5,999,999	121.3990	7,283,940	6,000,000	6,000,000					4.950	4.950	MS	87,450	297,000	03/04/2014	03/15/2044
018522-K*-2	ALLETE INC ALLETE, INC				1.F	5,999,999	107.1720	6,430,320	6,000,000	6,000,000					3.860	3.860	MS	68,193	231,600	09/24/2015	09/16/2030
018522-M*-0	ALLETE INC ALLETE 3.30 8/1/50				1.F	24,999,999	102.9260	25,731,375	25,000,000	25,000,000					3.300	3.300	FA	343,750	820,417	08/03/2020	08/01/2050
01959L-AE-2	ALLINAHEALTHSYSTEM SECUREDCORPBND			2	1.D FE	9,760,688	100.1480	9,734,430	9,720,000	9,760,558		(131)			2.902	2.880	MN	39,961		11/19/2021	11/15/2051
020002-AP-6	ALLSTATE CORP ALL 6 1/8 12/15/32				1.G FE	5,121,649	130.8490	6,542,443	5,000,000	5,078,538		(4,972)			6.125	5.928	JD	13,611	318,500	03/04/2010	12/15/2032
020002-AP-6	ALLSTATE CORP ALL 6 1/8 12/15/32	0			1.G FE	5,121,649	130.8490	6,542,443	5,000,000	5,078,538		(4,972)			6.125	5.928	JD	13,611	294,000	03/04/2010	12/15/2032
020002-AQ-4	ALLSTATE CORP ALL 5.35 06/01/33				1.G FE	1,713,130	126.0050	2,250,451	1,786,000	1,738,450		2,895			5.350	5.670	JD	7,963	95,551	07/07/2010	06/01/2033
020002-AQ-4	ALLSTATE CORP ALL 5.35 06/01/33	0			1.G FE	2,397,999	126.0050	3,150,127	2,500,000	2,433,441		4,052			5.350	5.670	JD	11,146	133,750	07/07/2010	06/01/2033
020002-AS-0	ALLSTATE CORP ALL 5.55 05/09/35				1.G FE	15,015,038	132.1110	18,033,167	13,650,000	14,654,598		(54,114)			5.550	4.788	MN	109,428	757,575	09/16/2014	05/09/2035
020002-BA-8	ALLSTATECORP SENIORCORPBND	0			1.G FE	62,457	121.5700	60,785	50,000	62,429		(29)			4.500	2.931	JD	100	1,125	12/02/2021	06/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
020002-BC-4	ALLSTATE CORP ALL 4.2 12/15/46			2	1.G FE	30,014,699	120.9230	36,277,042	30,000,000	30,012,911		(353)			4.200	4.197	JD	56,000	1,260,000	12/08/2016	12/15/2046
02005N-BA-7	GENERAL MOTORS ACCEPTANCE CORP SENIORCORPBND	0			2.C FE	7,633,849	108.6300	7,604,100	7,000,000	7,625,030		(8,820)			4.625	1.782	MS	81,837		12/10/2021	03/30/2025
02079K-AG-2	ALPHABETINC SENIORCORPBND	0		2	1.C FE	45,289	89.1100	44,555	50,000	45,295		5			2.250	2.640	FA	425		12/02/2021	08/15/2060
021345-AA-1	ALTA WIND HOLDINGS LLC 144A	0			2.C FE	1,317,522	116.0000	1,326,569	1,143,594	1,277,661		(6,434)			7.000	5.740	JD	222	80,791	08/06/2014	06/30/2035
021441-AF-7	ALTERA CORP INTC 4.1 11/15/23				1.E FE	19,748,599	105.6870	21,137,474	20,000,000	19,944,824		27,752			4.100	4.255	MN	104,778	820,000	10/29/2013	11/15/2023
021441-AF-7	ALTERA CORP INTC 4.1 11/15/23	0			1.E FE	9,874,299	105.6870	10,568,737	10,000,000	9,972,412		13,876			4.100	4.255	MN	52,389	410,000	10/29/2013	11/15/2023
02209S-AM-5	ALTRIA GROUP INC MO 4 1/4 08/09/42				2.B FE	41,220,625	101.9260	36,846,077	36,150,000	40,499,167		(143,289)			4.250	3.459	FA	606,015	1,511,938	03/11/2021	08/09/2042
02209S-AM-5	ALTRIA GROUP INC MO 4 1/4 08/09/42	0			2.B FE	1,898,543	101.9260	1,885,622	1,850,000	1,897,450		(1,094)			4.250	3.459	FA	31,013	39,313	03/11/2021	08/09/2042
02209S-AQ-6	ALTRIA GROUP INC MO 4 1/2 05/02/43				2.B FE	10,070,284	104.6260	9,939,499	9,500,000	10,057,809		(12,476)			4.500	4.085	MN	70,063	427,500	03/11/2021	05/02/2043
02209S-AQ-6	ALTRIA GROUP INC MO 4 1/2 05/02/43	0			2.B FE	530,014	104.6260	523,132	500,000	529,358		(657)			4.500	4.085	MN	3,688	22,500	03/11/2021	05/02/2043
02209S-AV-5	ALTRIA GROUP INC MO 3 7/8 09/16/46			2	2.B FE	9,358,924	97.1660	9,230,809	9,500,000	9,373,435		2,977			3.875	3.960	MS	107,370	368,125	09/13/2016	09/16/2046
02209S-AV-5	ALTRIA GROUP INC MO 3 7/8 09/16/46	0		2	2.B FE	492,574	97.1660	485,832	500,000	493,339		157			3.875	3.960	MS	5,651	19,375	09/13/2016	09/16/2046
02209S-BF-9	ALTRIA GROUP INC MO 5.95 02/14/49			2	2.B FE	1,615,405	125.6370	1,633,283	1,300,000	1,610,640		(4,766)			5.950	4.415	FA	29,436	38,675	03/11/2021	02/14/2049
02209S-BF-9	ALTRIA GROUP INC MO 5.95 02/14/49	0		2	2.B FE	869,833	125.6370	879,460	700,000	867,268		(2,566)			5.950	4.415	FA	15,850	20,825	03/11/2021	02/14/2049
02209S-BN-2	ALTRIA GROUP INC MO 3.7 02/04/51			2	2.B FE	15,594,833	93.5770	15,954,833	17,050,000	15,614,791		19,957			3.700	4.207	FA	257,597	315,425	03/26/2021	02/04/2051
02209S-BN-2	ALTRIA GROUP INC MO 3.7 02/04/51	0		2	2.B FE	1,773,485	93.5770	1,824,746	1,950,000	1,775,837		2,351			3.700	4.207	FA	29,461	36,075	03/26/2021	02/04/2051
023135-AP-1	AMAZON.COM INC AMZN 4.8 12/05/34			2	1.E FE	5,906,954	127.9850	6,719,232	5,250,000	5,757,817		(31,418)			4.800	3.816	JD	18,200	252,000	11/09/2016	12/05/2034
023135-AP-1	AMAZON.COM INC AMZN 4.8 12/05/34	0		2	1.E FE	843,164	127.9850	959,890	750,000	822,025		(4,454)			4.800	3.816	JD	2,600	36,000	11/09/2016	12/05/2034
023135-AQ-9	AMAZON.COM INC	0		2	1.E FE	68,372	136.4900	68,245	50,000	68,332		(41)			4.950	2.749	JD	179		12/02/2021	12/05/2044
023135-BF-2	AMAZON.COM INC AMZN 3 7/8 08/22/37			2	1.E FE	43,232,936	117.7520	47,277,391	40,150,000	42,901,405		(140,283)			3.875	3.385	FA	557,499	1,555,813	07/30/2019	08/22/2037
023135-BF-2	AMAZON.COM INC AMZN 3 7/8 08/22/37	0		2	1.E FE	7,830,976	117.7520	9,243,525	7,850,000	7,833,840		738			3.875	3.385	FA	109,001	304,188	06/08/2018	08/22/2037
023135-BJ-4	AMAZON.COM INC AMAZON COM INC	0		2	1.E FE	992,711	122.0080	1,220,075	1,000,000	993,258		147			4.050	4.093	FA	14,513	40,500	06/08/2018	08/22/2047
023135-BM-7	AMAZON.COM INC AMZN 4 1/4 08/22/57			2	1.E FE	4,463,472	128.6730	5,790,278	4,500,000	4,465,103		410			4.250	4.293	FA	68,531	191,250	06/08/2018	08/22/2057
023135-BM-7	AMAZON.COM INC AMZN 4 1/4 08/22/57	0		2	1.E FE	7,439,121	128.6730	9,650,464	7,500,000	7,441,838		682			4.250	4.293	FA	114,219	318,750	06/08/2018	08/22/2057
023551-AM-6	HESS CORP HES 7 1/8 03/15/33				3.A FE	11,692,576	133.3910	13,125,688	9,840,000	11,128,146		(81,104)			7.125	5.541	MS	206,435	701,100	07/03/2013	03/15/2033
023608-AG-7	AMEREN CORP AEE 3.65 02/15/26			2	2.A FE	6,094,570	106.5860	6,501,764	6,100,000	6,097,456		562			3.650	3.661	FA	84,112	222,650	11/17/2015	02/15/2026
023608-AG-7	AMEREN CORP AEE 3.65 02/15/26	0		2	2.A FE	899,198	106.5860	959,277	900,000	899,625		83			3.650	3.661	FA	12,410	32,850	11/17/2015	02/15/2026
02360F-AB-2	UNION ELECTRIC CO AEE 5.3 08/01/37				1.F FE	3,391,171	128.1090	4,291,646	3,350,000	3,380,837		(1,258)			5.300	5.213	FA	73,979	177,550	07/06/2011	08/01/2037
02360F-AB-2	UNION ELECTRIC CO AEE 5.3 08/01/37	0			1.F FE	1,670,278	128.1090	2,113,796	1,650,000	1,665,188		(620)			5.300	5.213	FA	36,438	87,450	07/06/2011	08/01/2037
02361D-AQ-3	AMEREN ILLINOIS CO AEE 4.15 03/15/46			2	1.F FE	3,442,225	121.1610	4,058,889	3,350,000	3,432,711		(2,066)			4.150	3.988	MS	40,935	139,025	11/29/2016	03/15/2046
02361D-AQ-3	AMEREN ILLINOIS CO AEE 4.15 03/15/46	0		2	1.F FE	1,695,424	121.1610	1,999,154	1,650,000	1,690,738		(1,018)			4.150	3.988	MS	20,162	68,475	11/29/2016	03/15/2046
02376*-AA-0	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 2018-1EE				1.F PL	4,682,128	97.3300	4,557,116	4,682,129	4,682,129					4.140	4.139	JD	8,615	193,840	05/22/2018	06/15/2027
02377D-AA-8	AMER AIRLN 15-1 A PTT AAL 3 3/8 05/01/27				3.A FE	13,527,448	98.9450	13,384,691	13,527,449	13,527,449					3.375	3.375	MN	76,092	456,551	03/02/2015	05/01/2027
02377B-AA-4	AMER AIRLN 15-2 A PASS T AAL 4 09/22/27				3.B FE	18,487,049	96.0040	17,748,305	18,487,050	18,487,050					4.000	4.000	MS	203,358	739,482	09/10/2015	09/22/2027
02377C-AA-2	AMER AIRLINE 17-2 A PTT AAL 3.6 10/15/29				2.C FE	4,052,854	97.0780	3,934,439	4,052,855	4,052,855					3.600	3.599	AO	30,802	145,903	07/31/2017	10/15/2029
02377C-AA-2	AMER AIRLINE 17-2 A PTT AAL 3.6 10/15/29	0			2.C FE	4,052,854	97.0780	3,934,439	4,052,855	4,052,855					3.600	3.599	AO	30,802	145,903	07/31/2017	10/15/2029
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29				2.C FE	2,624,999	98.5520	2,586,981	2,625,000	2,625,000					4.000	3.999	FA	39,667	105,000	01/04/2017	02/15/2029
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29	0			2.C FE	499,999	98.5520	492,758	500,000	500,000					4.000	3.999	FA	7,556	20,000	01/04/2017	02/15/2029
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS				2.A PL	937,499	94.3030	884,091	937,500	937,500					3.930	3.930	JD	1,638	36,844	06/18/2019	06/15/2024
02401L-AA-2	AMERICANASSETSTRUSTLP SENIORCORPBND	0		2	2.C FE	51,136	102.0800	51,040	50,000	51,130		(7)			3.375	3.081	FA	703		12/02/2021	02/01/2031
024836-AF-5	AMERICAN CAMPUS CMNTYS ACC 2.85 02/01/30			2	2.B FE	14,472,449	102.3440	14,839,831	14,500,000	14,477,154		2,478			2.850	2.872	FA	172,188	413,250	01/15/2020	02/01/2030
024836-AF-5	AMERICAN CAMPUS CMNTYS ACC 2.85 02/01/30	0		2	2.B FE	5,489,549	102.3440	5,628,902	5,500,000	5,491,334		940			2.850	2.872	FA	65,313	156,750	01/15/2020	02/01/2030
024836-AG-3	AMERICANCAMPUSCOMMUNITIESOP SENIORCORPBND	0		2	2.B FE	55,379	110.7500	55,375	50,000	55,343		(37)			3.875	2.518	JJ	813		12/02/2021	01/30/2031
02507*-AD-6	AMERICAN CENTURY COMPANIES INC AMERICAN CENTURY COMPANIES	0			2.C	4,999,999	107.1850	5,359,256	5,000,000	5,000,000					3.970	3.970	AO	35,840	198,500	10/26/2017	10/26/2027
02554C-AD-1	AMERN EAGLE NW HSG-A TAXABLE-MILITARY HSG REV BD 20				1.D FE	20,276,499	128.6100	24,371,671	18,950,000	20,137,483		(57,988)			5.780	5.305	JD	48,680	1,102,655	11/16/2015	12/15/2049
02554C-AD-1	AMERN EAGLE NW HSG-A TAXABLE-MILITARY HSG REV BD 20	0			1.D FE	5,403,499	128.6100	6,494,825	5,050,000	5,366,453		(15,453)			5.780	5.305	JD	12,973	284,545	11/16/2015	12/15/2049
025816-BF-5	AMERICAN EXPRESS CO AXP 4.05 12/03/42				1.G FE	9,162,926	119.1550	10,366,511	8,700,000	9,100,599		(12,457)			4.050	3.725	JD	27,405	352,350	07/14/2016	12/03/2042
025816-BF-5	AMERICAN EXPRESS CO AXP 4.05 12/03/42	0			1.G FE	1,429,433	119.1550	1,608,596	1,350,000	1,420,095		(1,887)			4.050	3.725	JD	4,253	52,650	12/02/2021	12/03/2042
025816-CL-1	AMERICAN EXPRESS CO SENIORCORPBND	0		2	1.G FE	7,509,607	100.2100	7,515,750	7,500,000	7,509,489		(119)			0.050	0.024	FMAN	602		12/08/2021	11/04/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025932-AK-0	AMERICAN FINANCIAL GROUP AFG 3 1/2 08/15/26			2	2.A FE	29,953,079	106.8560	32,056,760	30,000,000	29,976,123		4,671			3.500	3.519	FA	396,667	1,050,000	08/16/2016	08/15/2026
025932-AL-8	AMERICAN FINANCIAL GROUP AFG 4 1/2 06/15/47			2	2.A FE	11,559,349	119.1380	13,820,062	11,600,000	11,562,795		761			4.500	4.518	JD	23,200	526,275	05/26/2017	06/15/2047
025932-AL-8	AMERICAN FINANCIAL GROUP AFG 4 1/2 06/15/47	0		2	2.A FE	3,444,245	119.1380	4,110,277	3,450,000	3,445,754		323			4.500	4.518	JD	6,900	149,850	12/02/2021	06/15/2047
02665W-DT-5	AMERICANHONDAFINANCECORPORA SENIORCORPBND	0			1.G FE	48,847	97.4400	48,720	50,000	48,856		8			1.800	2.079	JJ	420		12/02/2021	01/13/2031
02666T-AD-9	AMERICANHOMES4RENTLP SENIORCORPBND	0		2	2.C FE	51,821	100.7680	50,384	50,000	51,820		(2)			3.375	3.182	JJ	811		12/02/2021	07/15/2051
026874-AZ-0	AMERICAN INTERNATIONAL GROUP I BASIC	0			2.B FE	1,089,309	138.8220	1,388,217	1,000,000	1,079,077		(3,566)			6.250	5.448	MN	10,417	62,500	12/11/2018	05/01/2036
026874-CY-1	AMERICAN INTERNATIONAL GROUP I AIG 4 1/8 02/15/24				2.B FE	3,997,479	106.2170	4,248,699	4,000,000	3,999,355		285			4.125	4.133	FA	62,333	165,000	09/25/2013	02/15/2024
026874-CY-1	AMERICAN INTERNATIONAL GROUP I AIG 4 1/8 02/15/24	0			2.B FE	5,996,219	106.2170	6,373,049	6,000,000	5,999,033		427			4.125	4.133	FA	93,500	247,500	09/25/2013	02/15/2024
026874-DA-2	AMERICAN INTERNATIONAL GROUP I AIG 4 1/2 07/16/44			2	2.B FE	8,073,039	123.6980	9,895,801	8,000,000	8,062,536		(1,645)			4.500	4.444	JJ	165,000	360,000	07/25/2014	07/16/2044
026874-DC-8	AMERICAN INTERNATIONAL GROUP I AIG 3 7/8 01/15/35			2	2.B FE	9,966,059	111.3830	11,138,328	10,000,000	9,975,048		1,444			3.875	3.900	JJ	178,681	387,500	01/13/2015	01/15/2035
026874-DE-4	AMERICANINTERNATIONALGROUPI SENIORCORPBND	0		2	2.B FE	60,048	119.2700	59,635	50,000	60,006		(43)			4.700	2.850	JJ	1,116		12/02/2021	07/10/2035
03027W-AK-8	AMERICAN TOWER TRUST I AMETOW 3.652 03/23/28				1.A FE	36,790,199	104.8180	36,686,227	35,000,000	36,342,918		(41,427)			3.652	2.987	MON	56,809	1,278,200	09/06/2019	03/23/2028
03027X-AB-6	AMERICAN TOWER CORPORATION AMT 3 1/2 01/31/23				2.C FE	29,616,331	102.7510	31,647,343	30,800,000	30,634,536		146,208			3.500	4.013	JJ	452,161	1,078,000	01/07/2014	01/31/2023
03027X-AG-5	AMERICAN TOWER CORPORATION AMERICAN TOWER CORP	0		2	2.A FE	1,001,359	107.1460	1,071,456	1,000,000	1,000,679		(183)			4.000	3.978	JD	3,333	40,000	01/26/2017	06/01/2025
03027X-AY-6	AMERICANTOWERCORP SENIORCORPBND	0		2	2.C FE	53,396	106.5700	53,285	50,000	53,391		(5)			3.700	3.320	AO	391		12/02/2021	10/15/2049
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS AMERICAN TRANSMISSION SYSTEMS				2.B	5,999,999	111.3050	6,678,300	6,000,000	6,000,000					4.320	4.320	AO	64,800	259,200	09/27/2018	10/01/2030
03040W-AD-7	AMERICAN WATER CAP CORP AWK 6.593 10/15/37				2.A FE	27,279,659	145.5780	33,608,164	23,086,000	26,357,960		(130,599)			6.593	5.315	AO	321,324	1,522,060	09/17/2013	10/15/2037
03040W-AD-7	AMERICAN WATER CAP CORP AWK 6.593 10/15/37	0			2.A FE	3,753,574	145.5780	4,876,867	3,350,000	3,654,324		(11,630)			6.593	5.315	AO	46,627	220,866	10/19/2010	10/15/2037
03040W-AR-6	AMERICAN WATER CAP CORP AWK 3 3/4 09/01/47			2	2.A FE	13,907,173	112.3170	15,668,234	13,950,000	13,911,144		886			3.750	3.767	MS	174,375	523,125	08/07/2017	09/01/2047
03040W-AR-6	AMERICAN WATER CAP CORP AWK 3 3/4 09/01/47	0		2	2.A FE	2,043,706	112.3170	2,302,500	2,050,000	2,044,290		130			3.750	3.767	MS	25,625	76,875	08/07/2017	09/01/2047
03040W-AV-7	AMERICANWATERCAPITALCORP SENIORCORPBND	0		2	2.A FE	60,407	118.0300	59,015	50,000	60,390		(18)			4.150	3.017	JD	173		12/02/2021	06/01/2049
03063#-AB-0	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY TRUST				2.B FE	29,999,999	112.3470	33,704,100	30,000,000	30,000,000					4.860	4.860	JJ	700,650	1,458,000	12/04/2018	01/08/2029
03063#-AB-0	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY TRUST	0			2.B FE	999,999	112.3470	1,123,470	1,000,000	1,000,000					4.860	4.860	JJ	23,355	48,600	12/04/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY TRUST				2.B FE	19,999,999	108.1540	21,630,800	20,000,000	20,000,000					4.100	4.100	JJ	394,056	820,000	05/07/2019	01/08/2030
03073E-AN-5	AMERISOURCEBERGEN CORP ABC 4 1/4 03/01/45			2	2.A FE	45,541,047	114.2660	51,019,678	44,650,000	45,431,444		(21,796)			4.250	4.149	MS	632,542	1,897,625	01/18/2017	03/01/2045
03073E-AN-5	AMERISOURCEBERGEN CORP ABC 4 1/4 03/01/45	0		2	2.A FE	4,257,562	114.2660	4,970,562	4,350,000	4,266,982		2,036			4.250	4.149	MS	61,625	184,875	01/18/2017	03/01/2045
03073E-AQ-8	AMERISOURCEBERGEN CORP ABC 4.3 12/15/47			2	2.A FE	3,632,260	117.7530	4,297,972	3,650,000	3,633,602		337			4.300	4.329	JD	6,976	158,455	11/29/2017	12/15/2047
03073E-AQ-8	AMERISOURCEBERGEN CORP ABC 4.3 12/15/47	0		2	2.A FE	1,343,438	117.7530	1,589,661	1,350,000	1,343,935		125			4.300	4.329	JD	2,580	56,545	11/29/2017	12/15/2047
03073E-AT-2	AMERISOURCEBERGENCORP SENIORCORPBND	0		2	2.A FE	50,415	101.0300	50,515	50,000	50,413		(3)			2.700	2.595	MS	398		12/02/2021	03/15/2031
03076C-AG-1	AMERIPRISE FINANCIAL INC AMP 3.7 10/15/24				1.G FE	8,969,039	106.7590	9,608,315	9,000,000	8,990,330		3,233			3.700	3.741	AO	70,300	333,000	09/15/2014	10/15/2024
03076C-AG-1	AMERIPRISE FINANCIAL INC AMP 3.7 10/15/24	0			1.G FE	5,979,359	106.7590	6,405,543	6,000,000	5,993,553		2,155			3.700	3.741	AO	46,867	222,000	09/15/2014	10/15/2024
03076C-AH-9	AMERIPRISE FINANCIAL INC AMP 2 7/8 09/15/26			2	1.G FE	19,978,599	105.3820	21,076,479	20,000,000	19,989,484		2,058			2.875	2.887	MS	169,306	575,000	08/08/2016	09/15/2026
03078V-AA-0	AMERIHOME MORTGAGE CORPORATION AMERIHOME INC 6.5 10/31/2028	0		2	2.B	14,999,999	100.3450	15,051,691	15,000,000	15,000,000					6.500	6.500	AO	165,208	988,542	10/22/2020	10/31/2028
031100-L#-5	AMETEK, INC				2.A	3,999,999	108.7200	4,348,800	4,000,000	4,000,000					3.980	3.980	MS	40,242	159,200	09/30/2014	09/30/2029
03115A-AC-7	AMFAMHOLDINGSINC SENIORCORPBND144A	0		2	2.B FE	56,971	110.3700	55,185	50,000	56,961		(10)			3.833	3.097	MS	586		12/02/2021	03/11/2051
031162-AW-0	AMGEN INC AMGN 6 3/8 06/01/37				2.A FE	12,183,296	142.5540	16,600,370	11,645,000	12,038,196		(16,491)			6.375	6.082	JD	61,864	742,369	08/06/2010	06/01/2037
031162-AW-0	AMGEN INC AMGN 6 3/8 06/01/37	0			2.A FE	2,297,565	142.5540	3,278,733	2,300,000	2,298,413		59			6.375	6.082	JD	12,219	146,625	02/19/2008	06/01/2037
031162-BA-7	AMGEN INC AMGN 6.4 02/01/39				2.A FE	12,513,183	143.1240	14,935,013	10,435,000	12,007,157		(57,141)			6.400	5.303	FA	278,267	667,840	09/13/2010	02/01/2039
031162-BA-7	AMGEN INC AMGN 6.4 02/01/39	0			2.A FE	2,488,324	143.1240	3,578,106	2,500,000	2,491,016		283			6.400	5.303	FA	66,667	160,000	01/13/2009	02/01/2039
031162-BH-2	AMGEN INC AMGN 5.65 06/15/42			2	2.A FE	8,458,349	136.1710	11,574,526	8,500,000	8,465,292		881			5.650	5.684	JD	21,344	481,663	06/27/2011	06/15/2042
031162-BH-2	AMGEN INC AMGN 5.65 06/15/42	0		2	2.A FE	1,492,649	136.1710	2,042,563	1,500,000	1,493,875		156			5.650	5.684	JD	3,767	83,338	06/27/2011	06/15/2042
031162-BK-5	AMGEN INC	0		2	2.A FE	64,157	127.1900	63,595	50,000	64,121		(37)			5.150	3.185	MN	329		12/02/2021	11/15/2041
031162-CJ-7	AMGENINC SENIORCORPBND	0		2	2.A FE	7,286,929	104.2500	7,297,500	7,000,000	7,285,545		(1,385)			2.600	1.632	FA	66,733		12/21/2021	08/19/2026
032095-AH-4	AMPHENOL CORP APH 4.35 06/01/29			2	2.A FE	51,085,767	113.7320	57,946,308	50,950,000	51,050,778		(11,578)			4.350	4.321	JD	184,694	2,216,325	01/08/2019	06/01/2029
032095-AH-4	AMPHENOL CORP APH 4.35 06/01/29	0		2	2.A FE	4,046,111	113.7320	4,606,134	4,050,000	4,046,936		343			4.350	4.321	JD	14,681	176,175	01/07/2019	06/01/2029
032095-AL-5	AMPHENOLCORP SENIORCORPBND	0		2	2.A FE	49,072	97.7300	48,865	50,000	49,079		6			2.200	2.414	MS	327		12/02/2021	09/15/2031
032654-AP-0	ANALOG DEVICES INC ADI 4 1/2 12/05/36			2	1.G FE	8,060,557	117.5470	9,638,849	8,200,000	8,079,267		4,814			4.500	4.702	JD	26,650	369,000	10/22/2019	12/05/2036
032654-AP-0	ANALOG DEVICES INC ADI 4 1/2 12/05/36	0		2	1.G FE	1,683,991	117.5470	2,115,845	1,800,000	1,697,281		4,522			4.500	4.702	JD	5,850	81,000	11/27/2018	12/05/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
032654-AW-5	ANALOGDEVICESINC SENIORCORPBND	0		2	1.G FE	50,959	101.1400	50,570	50,000	50,958		(2)			2.800	2.672	AO	334		12/02/2021	10/01/2041
03522A-AG-5	ANHEUSER-BUSCH COS LLC SENIORCORPBND	0		2	2.B FE	7,547,049	107.3700	7,515,900	7,000,000	7,544,002		(3,048)			3.650	1.552	FA	106,458		12/21/2021	02/01/2026
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV BASIC	0		2	2.B FE	12,420,199	126.3900	12,639,000	10,000,000	12,406,500		(13,700)			4.900	3.407	FA	204,167		10/13/2021	02/01/2046
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR ABIBB 3 3/4 07/15/42				2.B FE	6,474,719	109.0420	7,632,930	7,000,000	6,561,115		13,238			3.750	4.209	JJ	121,042	262,500	07/24/2014	07/15/2042
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR ABIBB 3 3/4 07/15/42	0			2.B FE	924,959	109.0420	1,090,419	1,000,000	937,302		1,891			3.750	4.209	JJ	17,292	37,500	07/24/2014	07/15/2042
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE ABIBB 5 7/8 06/15/35				2.B FE	18,722,864	131.2760	24,417,401	18,600,000	18,692,630		(6,276)			5.875	5.918	JD	48,567	1,095,404	12/16/2016	06/15/2035
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE ABIBB 5 7/8 06/15/35	0			2.B FE	3,159,072	131.2760	4,463,396	3,400,000	3,199,437		9,077			5.875	5.918	JD	8,878	197,096	12/16/2016	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE ABIBB 4.95 01/15/42				2.B FE	5,451,246	125.8350	6,291,736	5,000,000	5,395,151		(12,154)			4.950	4.355	JJ	114,125	247,500	12/16/2016	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE ABIBB 4.6 04/15/48			2	2.B FE	21,218,439	122.5330	23,281,352	19,000,000	21,180,446		(37,994)			4.600	3.891	AO	184,511	874,000	03/12/2021	04/15/2048
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE ABIBB 4.6 04/15/48	0		2	2.B FE	1,116,759	122.5330	1,225,334	1,000,000	1,114,760		(2,000)			4.600	3.891	AO	9,711	46,000	03/12/2021	04/15/2048
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE ABIBB 4 3/4 04/15/58			2	2.B FE	22,558,578	126.3100	28,672,306	22,700,000	22,563,826		1,379			4.750	4.785	AO	227,631	1,078,250	03/20/2018	04/15/2058
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE ABIBB 4 3/4 04/15/58	0		2	2.B FE	2,285,670	126.3100	2,905,124	2,300,000	2,286,203		140			4.750	4.785	AO	23,064	109,250	03/20/2018	04/15/2058
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE BASIC	0		2	2.A FE	996,409	120.5860	1,205,861	1,000,000	997,106		248			4.900	4.940	JJ	21,506	49,000	01/10/2019	01/23/2031
036752-AL-7	ANTHEM INC ANTM 2 7/8 09/15/29			2	2.B FE	13,820,547	104.7090	14,554,518	13,900,000	13,836,740		7,182			2.875	2.951	MS	117,667	399,625	09/17/2019	09/15/2029
036752-AL-7	ANTHEM INC ANTM 2 7/8 09/15/29	0		2	2.B FE	1,081,003	104.7090	1,151,796	1,100,000	1,084,859		1,717			2.875	2.951	MS	9,312	31,625	09/17/2019	09/15/2029
036752-AR-4	ANTHEMINC SENIORCORPBND	0		2	2.B FE	6,980,540	99.8800	6,991,600	7,000,000	6,980,644		104			1.500	1.568	MS	30,917		12/21/2021	03/15/2026
037389-AU-7	AONCORP SENIORCORPBND	0			2.A FE	73,023	142.5300	71,265	50,000	72,960		(63)			6.250	3.023	MS	790		12/02/2021	09/30/2040
03740L-AC-6	AONCORP SENIORCORPBND			2	2.A FE	8,348,400	101.8410	8,508,779	8,355,000	8,348,446		47			2.600	2.609	JD	17,499		11/29/2021	12/02/2031
037735-BZ-9	APPALACHIAN POWER CO AEP 5.95 05/15/33	0			2.A FE	1,057,860	127.5750	1,275,753	1,000,000	1,038,359		(2,375)			5.950	5.492	MN	7,603	59,500	06/21/2011	05/15/2033
037735-CE-5	APPALACHIAN POWER CO AEP 5.8 10/01/35				2.A FE	2,211,381	129.3560	2,904,043	2,245,000	2,221,084		1,100			5.800	5.919	AO	32,553	130,210	04/28/2010	10/01/2035
037735-CE-5	APPALACHIAN POWER CO AEP 5.8 10/01/35	0			2.A FE	293,781	129.3560	388,068	300,000	295,567		204			5.800	5.919	AO	4,350	17,400	04/14/2010	10/01/2035
037735-CG-0	APPALACHIAN POWER CO AEP 6 3/8 04/01/36				2.A FE	7,172,653	135.9800	9,188,177	6,757,000	7,056,868		(13,179)			6.375	5.932	AO	107,690	430,759	05/24/2010	04/01/2036
037735-CG-0	APPALACHIAN POWER CO AEP 6 3/8 04/01/36	0			2.A FE	1,036,820	135.9800	1,359,801	1,000,000	1,026,701		(1,151)			6.375	5.932	AO	15,938	63,750	11/13/2009	04/01/2036
037735-CK-1	APPALACHIAN POWER CO AEP 6.7 08/15/37				2.A FE	3,485,930	139.9980	5,319,930	3,800,000	3,555,729		8,108			6.700	7.401	FA	96,182	254,600	06/03/2009	08/15/2037
037735-CK-1	APPALACHIAN POWER CO AEP 6.7 08/15/37	0			2.A FE	1,284,290	139.9980	1,959,974	1,400,000	1,310,005		2,987			6.700	7.401	FA	35,436	93,800	06/03/2009	08/15/2037
037833-BG-4	APPLE INC AAPL 3.2 05/13/25				1.B FE	34,778,548	106.4390	37,147,079	34,900,000	34,854,693		12,543			3.200	3.241	MN	148,907	1,116,800	05/06/2015	05/13/2025
037833-BG-4	APPLE INC AAPL 3.2 05/13/25	0			1.B FE	5,082,252	106.4390	5,428,370	5,100,000	5,093,379		1,833			3.200	3.241	MN	21,760	163,200	05/06/2015	05/13/2025
037833-BH-2	APPLEINC SENIORCORPBND	0			1.B FE	64,159	126.1000	63,050	50,000	64,129		(30)			4.375	2.731	MN	292		12/02/2021	05/13/2045
037833-CJ-7	APPLE INC AAPL 3.35 02/09/27			2	1.B FE	10,000,000	108.7090	10,870,947	10,000,000	10,000,000					3.350	3.350	FA	132,139	335,000	02/02/2017	02/09/2027
037833-EG-1	APPLE INC AAPL 2.8 02/08/61			2	1.B FE	24,148,480	99.2360	25,305,155	25,500,000	24,161,572		13,092			2.800	3.032	FA	283,617	357,000	04/15/2021	02/08/2061
037833-EG-1	APPLE INC AAPL 2.8 02/08/61	0		2	1.B FE	4,250,520	99.2360	4,465,616	4,500,000	4,252,926		2,406			2.800	3.032	FA	50,050	63,000	04/15/2021	02/08/2061
038222-AG-0	APPLIED MATERIALS INC AMAT 5.85 06/15/41				1.F FE	43,546,090	146.3970	60,022,651	41,000,000	43,111,885		(65,010)			5.850	5.413	JD	106,600	2,398,500	07/24/2014	06/15/2041
038222-AG-0	APPLIED MATERIALS INC AMAT 5.85 06/15/41	0			1.F FE	1,069,390	146.3970	1,537,165	1,050,000	1,070,074		27			5.850	5.413	JD	2,730	59,963	12/02/2021	06/15/2041
038222-AK-1	APPLIED MATERIALS INC AMAT 5.1 10/01/35			2	1.F FE	5,304,653	130.0560	6,632,864	5,100,000	5,264,580		(9,146)			5.100	4.858	AO	65,025	260,100	03/09/2017	10/01/2035
038222-AK-1	APPLIED MATERIALS INC AMAT 5.1 10/01/35	0		2	1.F FE	1,893,597	130.0560	2,471,067	1,900,000	1,894,979		246			5.100	4.858	AO	24,225	96,900	09/21/2015	10/01/2035
038222-AM-7	APPLIED MATERIALS INC AMAT 4.35 04/01/47			2	1.F FE	6,987,190	127.9120	8,953,812	7,000,000	6,988,299		251			4.350	4.361	AO	76,125	304,500	03/28/2017	04/01/2047
038222-AM-7	APPLIED MATERIALS INC AMAT 4.35 04/01/47	0		2	1.F FE	998,170	127.9120	1,279,116	1,000,000	998,328		36			4.350	4.361	AO	10,875	43,500	03/28/2017	04/01/2047
03836W-AC-7	ESSENTIALUTILITIESINC SENIORCORPBND	0		2	2.B FE	60,873	118.6400	59,320	50,000	60,855		(18)			4.276	3.081	MN	356		12/02/2021	05/01/2049
03842*-AZ-9	AQUA PENNSYLVANIA, INC AQUA PENNSYLVANIA INC				1.E	15,000,000	106.9110	16,036,650	15,000,000	15,000,000					3.690	3.690	FA	209,100	553,500	01/31/2017	02/01/2044
03881N-AA-5	ARBORREALTYSRINC SENIORCORPBND144A	0		2	1.F FE	30,000,000	107.7460	32,323,800	30,000,000	30,000,000					5.000	4.999	JD	62,500		12/17/2021	12/30/2028
03938J-AA-7	ARCH CAPITAL GRP US INC ACGL 5.144 11/01/43				2.A FE	35,107,848	130.6880	41,473,872	31,735,000	34,621,734		(76,963)			5.144	4.493	MN	272,075	1,632,448	01/13/2015	11/01/2043
03938J-AA-7	ARCH CAPITAL GRP US INC ACGL 5.144 11/01/43	0			2.A FE	4,930,380	130.6880	5,880,965	4,500,000	4,868,122		(9,696)			5.144	4.493	MN	38,580	231,480	07/24/2014	11/01/2043
03939C-AB-9	ARCH CAPITAL FINANCE LLC ACGL 5.031 12/15/46			2	2.A FE	10,000,000	130.0150	13,001,482	10,000,000	10,000,000					5.031	5.031	JD	22,360	503,100	11/29/2016	12/15/2046
039483-AT-9	ARCHER DANIELS ADM 5.935 10/01/32	0			1.F FE	8,421,825	132.8310	9,962,328	7,500,000	8,071,207		(39,278)			5.935	5.010	AO	111,281	445,125	07/27/2010	10/01/2032
039483-BE-1	ARCHER DANIELS ADM 4.535 03/26/42				1.F FE	2,651,869	127.9740	2,943,405	2,300,000	2,626,269		(10,871)			4.535	3.537	MS	27,525	104,305	07/25/2019	03/26/2042
039483-BE-1	ARCHER DANIELS ADM 4.535 03/26/42	0			1.F FE	1,791,820	127.9740	1,983,599	1,550,000	1,775,279		(7,047)			4.535	3.537	MS	18,549	68,025	12/02/2021	03/26/2042
039808-AB-2	ARDENT MILLS LLC ARDENT MILLS LLC				2.B YE	5,000,000	108.7200	5,436,000	5,000,000	5,000,000					3.940	3.940	JD	8,756	197,000	12/14/2017	12/14/2029
03980@-AC-0	ARDENT MILLS LLC ARDENT MILLS LLC				2.B YE	9,000,000	112.1870	10,096,830	9,000,000	9,000,000					4.090	4.090	JD	16,360	368,100	12/14/2017	12/14/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04010L-AU-7	ARES CAPITAL CORPORATION ARES CAPITAL CORP	0		2	2.C FE	4,996,050	102.3170	5,115,854	5,000,000	4,999,143		746			3.500	3.516	FA	68,542	175,000	08/07/2017	02/10/2023
04010L-AV-5	ARES CAPITAL CORPORATION ARES CAPITAL CORP	0		2	2.C FE	3,984,840	105.9990	4,239,967	4,000,000	3,992,858		2,063			4.250	4.311	MS	56,667	170,000	01/08/2018	03/01/2025
04010L-AZ-6	ARESCAPITALCORPORATION SENIORCORPBND	0		2	2.C FE	11,607,550	105.3900	11,592,900	11,000,000	11,601,912		(5,638)			3.875	2.416	JJ	196,549		12/20/2021	01/15/2026
04010L-BB-8	ARESCAPITALCORPORATION SENIORCORPBND	0		2	2.C FE	3,996,658	99.6330	3,985,316	4,000,000	3,996,711		53			2.875	2.889	JD	5,111	59,097	12/06/2021	06/15/2028
04010L-BC-6	ARESCAPITALCORPORATION SENIORCORPBND			2	2.C FE	19,875,800	98.3900	19,678,074	20,000,000	19,877,400		1,600			3.200	3.274	MN	101,333		10/28/2021	11/15/2031
04010L-BC-6	ARESCAPITALCORPORATION SENIORCORPBND	0		2	2.C FE	48,691	98.3900	49,195	50,000	48,698		8			3.200	3.274	MN	253		12/02/2021	11/15/2031
04018V-AA-1	ARES FINANCE CO BASIC	0		2	2.C FE	5,250,000	100.5400	5,278,350	5,250,000	5,250,000					4.125	4.125	JD	602	108,281	06/24/2021	06/30/2051
040555-CF-9	ARIZONA PUBLIC SERVICE SENIORCORPBND	0			1.G FE	11,551,590	126.1800	11,356,200	9,000,000	11,519,137		(32,453)			5.625	2.743	MN	64,688	253,125	10/27/2021	05/15/2033
040555-CH-5	ARIZONA PUBLIC SERVICE PNW 5 1/2 09/01/35				1.G FE	10,245,807	125.1450	12,789,833	10,220,000	10,239,050		(919)			5.500	5.485	MS	187,367	562,100	05/09/2011	09/01/2035
040555-CH-5	ARIZONA PUBLIC SERVICE PNW 5 1/2 09/01/35	0			1.G FE	2,649,417	125.1450	3,316,346	2,650,000	2,649,746		12			5.500	5.485	MS	48,583	145,750	05/03/2011	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERVICE PNW 5.05 09/01/41			2	1.G FE	12,480,829	122.8350	14,254,962	11,605,000	12,295,934		(22,137)			5.050	4.580	MS	195,351	586,053	09/29/2011	09/01/2041
040555-CM-4	ARIZONA PUBLIC SERVICE PNW 5.05 09/01/41	0		2	1.G FE	3,065,090	122.8350	3,500,788	2,850,000	3,019,682		(5,437)			5.050	4.580	MS	47,975	143,925	09/29/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE PNW 4 1/2 04/01/42			2	1.G FE	783,420	117.4010	880,507	750,000	777,744		(885)			4.500	4.222	AO	8,438	33,750	09/05/2014	04/01/2042
040555-CN-2	ARIZONA PUBLIC SERVICE PNW 4 1/2 04/01/42	0		2	1.G FE	1,305,700	117.4010	1,467,511	1,250,000	1,296,239		(1,476)			4.500	4.222	AO	14,063	56,250	09/05/2014	04/01/2042
042735-AK-6	ARROW ELECTRONICS INC ARW 7 1/2 01/15/27				2.C FE	9,627,065	123.2110	12,937,115	10,500,000	10,100,602		59,728			7.500	8.429	JJ	363,125	787,500	09/10/2009	01/15/2027
042735-BC-3	ARROW ELECTRONICS INC ARW 4 1/2 03/01/23			2	2.C FE	992,020	102.9190	1,029,187	1,000,000	998,878		917			4.500	4.600	MS	15,000	45,000	02/12/2013	03/01/2023
042735-BC-3	ARROW ELECTRONICS INC ARW 4 1/2 03/01/23	0		2	2.C FE	3,968,080	102.9190	4,116,749	4,000,000	3,995,511		3,667			4.500	4.600	MS	60,000	180,000	02/12/2013	03/01/2023
04316J-AB-5	ARTHURJGALLAGHER&CO SENIORCORPBND			2	2.B FE	24,741,500	97.3210	24,330,299	25,000,000	24,741,970		470			3.050	3.103	MS	110,139		11/02/2021	03/09/2052
04317@-BE-7	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER & CO	0			2.B PL	1,000,000	113.7170	1,137,173	1,000,000	1,000,000					4.440	4.440	JD	2,220	44,400	06/13/2018	06/13/2030
04317@-BL-1	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER CO				2.B PL	30,000,000	115.5190	34,655,700	30,000,000	30,000,000					5.140	5.140	MS	462,600	1,542,000	03/13/2019	03/13/2031
04317@-BS-6	ARTHUR J GALLAGHER & CO ARTHEUR J GALLAGHER CO 1/30/30				2.B PL	6,000,000	106.4580	6,387,480	6,000,000	6,000,000					3.990	3.990	JJ	100,415	239,400	01/30/2020	01/30/2030
04351L-AB-6	ASCENSIONHEALTHALLIANCE SENIORCORPBND	0			1.B FE	62,243	122.2700	61,135	50,000	62,218		(24)			3.945	2.604	MN	252		12/02/2021	11/15/2046
045054-AF-0	ASHTEAD CAPITAL INC AHTLN 4 3/8 08/15/27			2	2.C FE	18,180,000	103.7840	19,718,928	19,000,000	18,441,716		84,118			4.375	4.981	FA	314,028	831,250	10/02/2018	08/15/2027
04621W-AA-8	ASSURED GUARANTY US HLDG AGO 7 06/01/34	0			1.G FE	3,780,210	136.6930	4,784,257	3,500,000	3,683,241		(9,443)			7.000	6.383	JD	20,417	245,000	04/03/2006	06/01/2034
04621X-AD-0	ASSURANT INC AIZ 6 3/4 02/15/34				2.B FE	8,787,470	130.6100	10,710,051	8,200,000	8,623,999		(23,229)			6.750	6.208	FA	209,100	553,500	03/19/2014	02/15/2034
04621X-AD-0	ASSURANT INC AIZ 6 3/4 02/15/34	0			2.B FE	6,632,325	130.6100	8,228,454	6,300,000	6,536,750		(12,702)			6.750	6.208	FA	160,650	425,250	03/14/2012	02/15/2034
04685A-2J-9	ATHENEGLOBALFUNDING SECUREDCORPBND144A	0			1.F FE	5,169,450	103.0500	5,152,500	5,000,000	5,165,642		(3,808)			2.750	1.388	JD	2,292	68,750	12/07/2021	06/25/2024
04685A-3E-9	ATHENE GLOBAL FUNDING BASIC	0			1.F FE	11,913,480	98.6600	11,839,200	12,000,000	11,915,131		1,651			2.646	2.729	AO	76,734		10/12/2021	10/04/2031
048303-CC-3	ATLANTIC CITY ELECTRIC EXC 5.8 05/15/34				1.F FE	8,840,938	128.4560	12,203,314	9,500,000	9,053,107		23,198			5.800	6.355	MN	70,406	551,000	02/25/2009	05/15/2034
048303-CC-3	ATLANTIC CITY ELECTRIC EXC 5.8 05/15/34	0			1.F FE	930,625	128.4560	1,284,559	1,000,000	952,959		2,442			5.800	6.355	MN	7,411	58,000	02/25/2009	05/15/2034
048303-F*-7	ATLANTIC CITY ELECTRIC ATLANTIC CITY ELEC 3.24 6/9/50				1.F	6,000,000	104.0990	6,245,910	6,000,000	6,000,000					3.240	3.240	JD	11,880	194,400	06/09/2020	06/09/2050
049560-AG-0	ATMOS ENERGY CORP ATO 5.95 10/15/34	0			1.E FE	2,531,130	132.9710	3,251,148	2,445,000	2,504,419		(3,094)			5.950	5.680	AO	30,712	145,478	11/17/2010	10/15/2034
049560-AM-7	ATMOS ENERGY CORP ATO 4 1/8 10/15/44			2	1.E FE	30,916,566	116.9670	35,733,492	30,550,000	30,878,919		(9,183)			4.125	4.061	AO	266,040	1,260,188	06/05/2017	10/15/2044
049560-AM-7	ATMOS ENERGY CORP ATO 4 1/8 10/15/44	0		2	1.E FE	4,441,634	116.9670	5,205,042	4,450,000	4,442,824		187			4.125	4.061	AO	38,752	183,563	10/06/2014	10/15/2044
049560-AW-5	ATMOSENERGYCORP SENIORCORPBND	0		2	1.G FE	50,160	97.1800	48,590	50,000	50,159					2.850	2.834	FA	356		12/02/2021	02/15/2052
052769-AB-2	AUTODESK INC ADSK 3.6 12/15/22			2	2.B FE	22,557,560	101.9690	22,943,016	22,500,000	22,504,524		(6,706)			3.600	3.577	JD	36,000	810,000	12/12/2012	12/15/2022
052769-AB-2	AUTODESK INC ADSK 3.6 12/15/22	0		2	2.B FE	4,493,970	101.9690	4,588,603	4,500,000	4,499,327		680			3.600	3.577	JD	7,200	162,000	12/10/2012	12/15/2022
052769-AG-1	AUTODESK INC ADSK 2.85 01/15/30			2	2.B FE	6,984,250	103.6570	7,255,971	7,000,000	6,987,002		1,418			2.850	2.876	JJ	91,992	199,500	01/07/2020	01/15/2030
052769-AG-1	AUTODESK INC ADSK 2.85 01/15/30	0		2	2.B FE	997,750	103.6570	1,036,567	1,000,000	998,143		203			2.850	2.876	JJ	13,142	28,500	01/07/2020	01/15/2030
052769-AH-9	AUTODESKINC SENIORCORPBND			2	2.B FE	9,927,200	99.9800	9,997,968	10,000,000	9,928,379		1,179			2.400	2.481	JD	56,000		10/15/2021	12/15/2031
052769-AH-9	AUTODESKINC SENIORCORPBND	0		2	2.B FE	49,394	99.9800	49,990	50,000	49,398		4			2.400	2.481	JD	280		12/02/2021	12/15/2031
053015-AE-3	AUTOMATIC DATA PROCESSNG ADP 3 3/8 09/15/25			2	1.D FE	60,116,900	107.4100	64,446,268	60,000,000	60,045,787		(12,296)			3.375	3.351	MS	596,250	2,025,000	09/09/2015	09/15/2025
05329W-AP-7	AUTONATION INC AN 3.8 11/15/27			2	2.C FE	19,985,000	107.8470	21,569,454	20,000,000	19,990,591		1,405			3.800	3.809	MN	97,111	760,000	11/07/2017	11/15/2027
05329W-AS-1	AUTONATIONINC SENIORCORPBND	0		2	2.C FE	48,384	96.4500	48,225	50,000	48,394		11			2.400	2.784	FA	507		12/02/2021	08/01/2031
053332-AR-3	AUTOZONE INC AUTOZONE INC	0		2	2.B FE	4,163,600	105.0500	4,201,982	4,000,000	4,063,860		(19,873)			3.250	2.700	AO	27,444	130,000	09/01/2016	04/15/2025
053332-AW-2	AUTOZONE INC BASIC	0		2	2.B FE	997,270	109.4970	1,094,970	1,000,000	997,910		244			3.750	3.783	AO	7,604	37,500	04/04/2019	04/18/2029
053332-BA-9	AUTOZONE INC BASIC	0		2	2.B FE	1,043,892	94.1100	988,155	1,050,000	1,044,282		292			1.650	1.714	JJ	7,989	15,171	12/02/2021	01/15/2031
053484-AB-7	AVALONBAYCOMMUNITIESINC SENIORCORPBND	0		2	1.G FE	49,275	98.8600	49,430	50,000	49,279		5			2.050	2.211	JJ	302		12/02/2021	01/15/2032
05348E-AT-6	AVALONBAY COMMUNITIES AVB 4.2 12/15/23			2	1.G FE	2,965,073	105.4950	3,085,735	2,925,000	2,933,489		(4,624)			4.200	4.045	JD	5,460	122,850	01/28/2014	12/15/2023
05348E-AT-6	AVALONBAY COMMUNITIES AVB 4.2 12/15/23	0		2	1.G FE	9,611,856	105.4950	10,022,046	9,500,000	9,523,572		(12,793)			4.200	4.045	JD	17,733	399,000	01/28/2014	12/15/2023
05348E-AW-9	AVALONBAY COMMUNITIES AVB 3 1/2 11/15/25			2	1.G FE	5,980,440	107.2610	6,435,656	6,000,000	5,991,601		1,990			3.500	3.539	MN	26,833	210,000	11/04/2015	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05348E-AZ-2	AVALONBAY COMMUNITIES AVB 3.9 10/15/46			2	1.G FE	9,001,470	118.8060	10,692,514	9,000,000	9,001,303		(54)			3.900	3.901	AO	74,100	351,000	09/27/2016	10/15/2046
05348E-AZ-2	AVALONBAY COMMUNITIES AVB 3.9 10/15/46	0		2	1.G FE	995,950	118.8060	1,188,057	1,000,000	996,373		85			3.900	3.901	AO	8,233	39,000	09/26/2016	10/15/2046
05348E-BA-6	AVALONBAY COMMUNITIES AVB 3.35 05/15/27			2	1.G FE	4,982,700	107.4930	5,374,641	5,000,000	4,990,003		1,670			3.350	3.391	MN	21,403	167,500	05/03/2017	05/15/2027
053611-AG-4	AVERY DENNISON CORP AVY 3.35 04/15/23			2	2.B FE	19,194,096	102.1800	19,618,488	19,200,000	19,199,129		640			3.350	3.354	AO	135,787	643,200	04/03/2013	04/15/2023
053611-AG-4	AVERY DENNISON CORP AVY 3.35 04/15/23	0		2	2.B FE	1,798,164	102.1800	1,839,233	1,800,000	1,799,730		202			3.350	3.354	AO	12,730	60,300	04/03/2013	04/15/2023
053611-AJ-8	AVERY DENNISON CORP AVY 4 7/8 12/06/28			2	2.B FE	17,362,750	116.7130	20,366,334	17,450,000	17,385,169		7,674			4.875	4.939	JD	59,076	850,688	11/29/2018	12/06/2028
053611-AJ-8	AVERY DENNISON CORP AVY 4 7/8 12/06/28	0		2	2.B FE	2,537,250	116.7130	2,976,169	2,550,000	2,540,526		1,121			4.875	4.939	JD	8,633	124,313	11/29/2018	12/06/2028
053611-AM-1	AVERYDENNISONCORP SENIORCORPBND	0		2	2.B FE	48,538	97.1200	48,560	50,000	48,547		9			2.250	2.578	FA	416		12/02/2021	02/15/2032
05369A-AH-4	AVIATIONCAPITALGROUPLLC SENIORCORPBND144A	0		2	2.B FE	9,875,410	109.4100	9,846,900	9,000,000	9,864,829		(10,581)			5.500	2.039	JD	22,000	110,000	12/20/2021	12/15/2024
05379B-AL-1	AVISTA CORP AVA 6 1/4 12/01/35	0			1.G FE	510,220	132.0050	660,027	500,000	507,388		(330)			6.250	6.091	JD	2,604	31,250	06/01/2010	12/01/2035
05379B-AP-2	AVISTA CORP AVA 5 1/8 04/01/22				1.G FE	1,119,170	101.0950	1,010,950	1,000,000	1,003,978		(15,637)			5.125	3.506	AO	12,813	51,250	08/23/2013	04/01/2022
05379B-AP-2	AVISTA CORP AVA 5 1/8 04/01/22	0			1.G FE	10,632,115	101.0950	9,604,021	9,500,000	9,537,787		(148,554)			5.125	3.506	AO	121,719	486,875	08/23/2013	04/01/2022
05379B-AQ-0	AVISTA CORP AVA 4.35 06/01/48			2	1.G FE	1,028,271	124.1800	1,055,534	850,000	1,025,345		(2,925)			4.350	3.176	JD	3,081	36,975	04/22/2021	06/01/2048
05379B-AQ-0	AVISTA CORP AVA 4.35 06/01/48	0		2	1.G FE	1,391,190	124.1800	1,428,075	1,150,000	1,387,232		(3,958)			4.350	3.176	JD	4,169	50,025	04/22/2021	06/01/2048
053807-AS-2	AVNET INC AVT 4 5/8 04/15/26			2	2.C FE	23,826,240	109.6440	26,314,679	24,000,000	23,916,107		17,271			4.625	4.233	AO	234,333	1,110,000	03/21/2016	04/15/2026
053807-AS-2	AVNET INC AVT 4 5/8 04/15/26	0		2	2.C FE	5,485,900	109.6440	5,482,225	5,000,000	5,481,150		(4,750)			4.625	4.233	AO	48,819		12/14/2021	04/15/2026
053807-AU-7	AVNETINC SENIORCORPBND	0		2	2.C FE	49,585	98.7200	49,360	50,000	49,587		3			3.000	3.102	MN	192		12/02/2021	05/15/2031
054561-AM-7	EQUITABLEHOLDINGSINC SENIORCORPBND	0		2	2.B FE	64,138	124.9000	62,450	50,000	64,114		(24)			5.000	3.356	AO	493		12/02/2021	04/20/2048
05463H-AB-7	AXIS SPECIALTY FINANCE AXS 3.9 07/15/29			2	2.A FE	15,599,991	109.1830	17,141,670	15,700,000	15,621,929		8,722			3.900	3.977	JJ	282,338	612,300	06/12/2019	07/15/2029
05463H-AB-7	AXIS SPECIALTY FINANCE AXS 3.9 07/15/29	0		2	2.A FE	2,285,349	109.1830	2,511,200	2,300,000	2,288,563		1,278			3.900	3.977	JJ	41,362	89,700	06/12/2019	07/15/2029
05523U-AL-4	BAE SYSTEMS HOLDINGS INC BALN 4 3/4 10/07/44				2.B FE	8,057,637	124.1010	10,052,174	8,100,000	8,063,157		880			4.750	0.017	AO	89,775	384,750	09/30/2014	10/07/2044
05523U-AL-4	BAE SYSTEMS HOLDINGS INC BALN 4 3/4 10/07/44	0			2.B FE	1,890,063	124.1010	2,357,917	1,900,000	1,891,358		206			4.750	0.017	AO	21,058	90,250	09/30/2014	10/07/2044
05526D-BK-0	BAT CAPITAL CORP BATSLN 4.758 09/06/49			2	2.B FE	10,332,000	107.3050	10,730,497	10,000,000	10,327,321		(4,679)			4.758	4.547	MS	151,992	237,900	03/11/2021	09/06/2049
05526D-BK-0	BAT CAPITAL CORP BATSLN 4.758 09/06/49	0		2	2.B FE	1,033,200	107.3050	1,073,050	1,000,000	1,032,732		(468)			4.758	4.547	MS	15,199	23,790	03/11/2021	09/06/2049
05526D-BN-4	BAT CAPITAL CORP BASIC	0		2	2.B FE	2,000,000	112.5850	2,251,698	2,000,000	2,000,000					4.906	4.906	AO	24,257	98,120	03/30/2020	04/02/2030
05526D-BT-1	BAT CAPITAL CORP BATSLN 3.734 09/25/40	0		2	2.B FE	500,000	96.3380	481,689	500,000	500,000					3.734	4.061	MS	4,979	18,670	09/22/2020	09/25/2040
05526D-BT-1	BAT CAPITAL CORP BATSLN 3.734 09/25/40			2	2.B FE	1,890,160	96.3380	1,926,754	2,000,000	1,893,147		2,987			3.734	4.061	MS	19,915	74,680	03/11/2021	09/25/2040
05526D-BU-8	BAT CAPITAL CORP BATSLN 3.984 09/25/50			2	2.B FE	18,586,000	96.9730	19,394,669	20,000,000	18,604,322		18,322			3.984	4.415	MS	212,480	398,400	03/24/2021	09/25/2050
05684B-AB-3	BAINCAPITALSPECIALTYFINANCE SENIORCORPBND	0		2	2.C FE	2,494,575	99.7000	2,492,500	2,500,000	2,494,660		85			2.950	3.004	MS	22,740		12/08/2021	03/10/2026
057224-AZ-0	BAKER HUGHES HOLDINGS LLC BHI 5 1/8 09/15/40				1.G FE	23,059,215	125.9070	28,329,053	22,500,000	22,937,894		(14,511)			5.125	5.010	MS	339,531	1,153,125	05/25/2012	09/15/2040
057224-AZ-0	BAKER HUGHES HOLDINGS LLC BHI 5 1/8 09/15/40	0			1.G FE	9,088,688	125.9070	11,457,528	9,100,000	9,090,172		264			5.125	5.010	MS	137,322	466,375	02/26/2019	09/15/2040
05723K-AF-7	BAKER HUGHES A GE CO LLC BHI 4.08 12/15/47			2	1.G FE	24,150,000	114.3700	27,620,301	24,150,000	24,150,000					4.080	4.080	JD	43,792	990,556	02/01/2018	12/15/2047
05723K-AF-7	BAKER HUGHES A GE CO LLC BHI 4.08 12/15/47	0		2	1.G FE	5,850,000	114.3700	6,690,632	5,850,000	5,850,000					4.080	4.080	JD	10,608	233,444	02/01/2018	12/15/2047
05724B-AA-7	BAKER HUGHES A GE CO LLC / BAK BASIC	0		2	1.G FE	1,107,140	115.2050	1,152,048	1,000,000	1,091,729		(9,799)			4.486	3.190	MN	7,477	44,860	05/27/2020	05/01/2030
058498-AV-8	BALL CORPORATION BALL CORP	0		2	3.A FE	1,000,000	110.1630	1,101,626	1,000,000	1,000,000					4.875	4.875	MS	14,354	48,750	03/06/2018	03/15/2026
059165-DX-5	BALTIMORE GAS AND ELECTRIC CO EXC 5.2 06/15/33				1.G FE	6,443,680	121.3260	7,886,219	6,500,000	6,463,543		2,220			5.200	5.265	JD	15,022	338,000	08/31/2010	06/15/2033
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO EXC 6.35 10/01/36				1.G FE	18,296,963	142.0750	22,047,250	15,518,000	17,511,676		(88,879)			6.350	5.105	AO	246,348	985,393	09/03/2010	10/01/2036
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO EXC 6.35 10/01/36	0			1.G FE	1,756,170	142.0750	2,131,130	1,500,000	1,684,180		(8,176)			6.350	5.105	AO	23,813	95,250	09/23/2010	10/01/2036
059165-EJ-5	BALTIMORE GAS AND ELECTRIC CO BALTIMORE GAS & ELECTRIC	0		2	1.F FE	1,983,980	114.6690	2,293,381	2,000,000	1,985,331		334			3.750	3.795	FA	28,333	75,000	08/21/2017	08/15/2047
059165-EK-2	BALTIMORE GAS AND ELECTRIC CO BASIC	0		2	1.F FE	999,160	122.4270	1,224,270	1,000,000	999,204		16			4.250	4.255	MS	12,514	42,500	09/17/2018	09/15/2048
05964H-AH-8	BANCO SANTANDER SA BANCO SANTANDER SA	0			1.G FE	1,000,000	101.0000	1,009,997	1,000,000	1,000,000					1.244	3.459	JAJO	2,798	13,231	04/09/2018	04/12/2023
05964H-AJ-4	BANCO SANTANDER SA BANCO SANTANDER SA	0			1.G FE	1,000,000	112.2410	1,122,405	1,000,000	1,000,000					4.379	4.379	AO	9,609	43,790	04/09/2018	04/12/2028
06051G-EU-9	BANK OF AMERICA CORP BAC 3.3 01/11/23				1.G FE	6,743,298	102.7150	6,965,074	6,781,000	6,776,521		4,214			3.300	3.366	JJ	105,671	223,773	01/08/2013	01/11/2023
06051G-EU-9	BANK OF AMERICA CORP BAC 3.3 01/11/23	0			1.G FE	497,220	102.7150	513,573	500,000	499,670		311			3.300	3.366	JJ	7,792	16,500	01/08/2013	01/11/2023
06051G-FH-7	BANK OF AMERICA CORP	0			2.A FE	4,006,095	107.2670	4,290,689	4,000,000	4,001,865		(653)			4.200	4.181	FA	58,333	168,000	08/21/2014	08/26/2024
060051G-FU-8	BANK OF AMERICA CORP BANK OF AMERICA CORP	0			2.A FE	14,007,450	110.1000	14,313,000	13,000,000	13,996,672		(10,778)			4.450	2.486	MS	189,619	133,500	12/13/2021	03/03/2026
06051G-FX-2	BANK OF AMERICA CORP BANK OF AMERICA CORP	0			1.G FE	1,554,390	107.8580	1,617,875	1,500,000	1,526,402		(5,663)			3.500	3.060	AO	10,500	52,500	09/20/2016	04/19/2026
06051G-GM-5	BANK OF AMERICA CORP BAC 4.244 04/24/38			2	1.G FE	13,000,000	117.4550	15,269,139	13,000,000	13,000,000					4.244	4.244	AO	102,681	551,720	04/19/2017	04/24/2038
06051G-GM-5	BANK OF AMERICA CORP BAC 4.244 04/24/38	0		2	1.G FE	2,000,000	117.4550	2,349,098	2,000,000	2,000,000					4.244	4.244	AO	15,797	84,880	04/19/2017	04/24/2038
06051G-HD-4	BANK OF AMERICA CORP BAC 3.419 12/20/28			2	1.F FE	22,498,162	106.9390	24,061,179	22,500,000	22,499,007		124			3.419	3.420	JD	23,506	769,275	05/23/2018	12/20/2028
060051G-HD-4	BANK OF AMERICA CORP BAC 3.419 12/20/28	0		2	1.F FE	2,499,796	106.9390	2,673,464	2,500,000	2,499,890		14			3.419	3.420	JD	2,612	85,475	05/23/2018	12/20/2028
06051G-HQ-5	BANK OF AMERICA CORP BASIC	0		2	1.G FE	2,000,000	110.3000	2,205,995	2,000,000	2,000,000					3.974	3.974	FA	31,792	79,480	02/04/2019	02/07/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-JA-8	BANK OF AMERICA CORP BASIC	0		2	1.G FE	13,307,562	120.2800	13,711,920	11,400,000	13,298,747		(8,815)			4.083	3.184	MS	130,588		10/12/2021	03/20/2051
06051G-JM-2	BANK OF AMERICA CORP BASIC	0		2	1.F FE	600,000	98.1730	589,037	600,000	600,000					2.831	2.831	AO	3,161	17,128	10/16/2020	10/24/2051
06051G-JW-0	BANK OF AMERICA CORP BAC 3.311 04/22/42			2	1.F FE	34,000,000	105.4060	35,838,112	34,000,000	34,000,000					3.311	3.311	AO	215,767	562,870	04/19/2021	04/22/2042
06051G-JW-0	BANK OF AMERICA CORP BAC 3.311 04/22/42	0		2	1.F FE	6,000,000	105.4060	6,324,373	6,000,000	6,000,000					3.311	3.311	AO	38,077	99,330	04/19/2021	04/22/2042
06406H-CQ-0	BANK OF NEW YORK MELLON BK 3.95 11/18/25			2	1.F FE	29,928,900	109.1080	32,732,259	30,000,000	29,973,253		6,257			3.950	3.975	MN	141,542	1,185,000	11/13/2013	11/18/2025
06406H-DA-4	BANK OF NEW YORK MELLON BK 3 02/24/25			2	1.F FE	9,849,950	105.0580	10,505,754	10,000,000	9,946,401		15,938			3.000	3.180	FA	105,833	300,000	06/03/2015	02/24/2025
06406R-AB-3	BANK OF NEW YORK MELLON CORP/T BK 3.442 02/07/28			2	1.F FE	5,000,000	107.9840	5,399,197	5,000,000	5,000,000					3.442	3.442	FA	68,840	172,100	01/31/2017	02/07/2028
06406R-AD-9	BANK OF NEW YORK MELLON CORP/T BK 3 1/4 05/16/27			2	1.F FE	4,997,900	107.8550	5,392,748	5,000,000	4,998,788		203			3.250	3.255	MN	20,313	162,500	05/09/2017	05/16/2027
06406R-AH-0	BANK OF NEW YORK MELLON CORP/T BANK OF NEW YORK MELLON CORP	0			1.E FE	2,993,340	112.2070	3,366,198	3,000,000	2,995,491		618			3.850	3.877	AO	20,213	115,500	04/23/2018	04/28/2028
06406R-AJ-6	BANK OF NEW YORK MELLON CORP/T BASIC	0			1.E FE	4,894,027	104.2490	5,082,133	4,875,000	4,882,026		(4,177)			3.450	3.357	FA	65,406	168,188	01/02/2019	08/11/2023
06406R-AR-8	BANK OF NEW YORK CO INC SENIORCORPBND	0		2	1.E FE	48,679	96.9500	48,475	50,000	48,688		9			1.650	1.967	JJ	351		12/02/2021	01/28/2031
06654D-AD-9	BANNER HEALTH BASIC	0		2	1.D FE	400,000	97.2800	389,121	400,000	400,000					1.897	1.897	JJ	3,794	5,101	10/20/2020	01/01/2031
06654D-AG-2	BANNERHEALTH SENIORCORPBND			2	1.D FE	10,786,000	101.8420	10,984,732	10,786,000	10,786,000					2.907	2.906	JJ	49,645		10/21/2021	01/01/2042
066836-AB-3	BAPTIST HLTH SO FLOR INC BASIC				1.E FE	2,389,208	115.9930	2,609,854	2,250,000	2,373,519		(4,035)			4.342	3.941	MN	12,483	97,695	11/13/2017	11/15/2041
066836-AB-3	BAPTIST HLTH SO FLOR INC BASIC	0			1.E FE	1,539,712	115.9930	1,681,906	1,450,000	1,529,601		(2,600)			4.342	3.941	MN	8,045	62,959	11/13/2017	11/15/2041
066836-AC-1	BAPTISTHEALTHSOUTHFLORIDAO SENIORCORPBND	0		2	1.E FE	24,368,950	95.6200	23,905,000	25,000,000	24,370,753		1,803			3.115	3.216	MN	305,010		10/19/2021	11/15/2071
06849R-AC-6	BARRICK NORTH AMERICA FINANCE BARICK NA FINANCE LLC	0			2.A FE	1,583,811	150.4780	1,957,716	1,301,000	1,543,504		(8,472)			7.500	5.749	MS	28,730	97,575	08/10/2016	09/15/2038
06849R-AG-7	BARRICK NORTH AMERICA FINANCE ABXCN 5.7 05/30/41				2.B FE	4,477,480	136.1140	5,444,558	4,000,000	4,385,736		(11,659)			5.700	4.923	MN	19,633	228,000	05/09/2012	05/30/2041
06887#-AG-6	BARRY-WEHMILLER COMPANIES, INC BARRYW 3.05 01/20/2033			1	2.C PL	8,000,000	94.9180	7,593,440	8,000,000	8,000,000					3.050	3.050	JJ	109,122	122,000	01/20/2021	01/20/2033
06887#-AH-4	BARRY-WEHMILLER COMPANIES, INC BARRYW 3.2 1/20/2036			1	2.C PL	10,000,000	92.1570	9,215,700	10,000,000	10,000,000					3.200	3.200	JJ	143,111	160,000	01/20/2021	01/20/2036
070101-AH-3	BASIN ELECTRIC POWER COOP BASIC	0		2	1.F FE	11,190,420	122.3600	11,012,400	9,000,000	11,178,369		(12,051)			4.750	3.312	AO	77,188	213,750	10/12/2021	04/26/2047
070101-E@-5	BASIN ELECTRIC POWER COOP SERIES 2011A				1.F	6,020,100	108.0360	6,503,875	6,020,100	6,020,100					4.000	4.000	AO	60,201	240,804	10/31/2011	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOP				1.F	9,984,923	108.1040	10,794,101	9,984,923	9,984,923					4.100	4.100	JD	18,195	409,382	07/07/2015	06/15/2034
070101-G@-3	BASIN ELECTRIC POWER COOP				1.G FE	4,000,000	119.7160	4,788,640	4,000,000	4,000,000					4.740	4.740	JD	8,427	189,600	07/07/2015	06/15/2044
07177M-AB-9	BAXALTA INC TACHEM 4 06/23/25			2	2.B FE	5,170,577	107.7640	5,606,953	5,203,000	5,189,088		3,652			4.000	4.083	JD	4,625	208,120	06/03/2016	06/23/2025
07177M-AB-9	BAXALTA INC TACHEM 4 06/23/25	0		2	2.B FE	745,326	107.7640	808,229	750,000	747,995		526			4.000	4.083	JD	667	30,000	06/03/2016	06/23/2025
07177M-AN-3	BAXALTAINC SENIORCORPBND	0		2	2.B FE	67,541	132.8000	66,400	50,000	67,505		(36)			5.250	3.107	JD	58	1,313	12/02/2021	06/23/2045
071813-AM-1	BAXTER INTERNATIONAL INC BAX 6 5/8 02/15/28				2.B FE	12,535,560	124.1440	14,897,240	12,000,000	12,246,121		(32,151)			6.625	6.217	FA	300,333	795,000	05/26/2009	02/15/2028
071813-AX-7	BAXTER INTERNATIONAL INC BAX 6 1/4 12/01/37				2.B FE	11,350,643	137.5420	13,180,648	9,583,000	10,887,057		(52,600)			6.250	5.000	JD	49,911	598,938	10/15/2010	12/01/2037
071813-AX-7	BAXTER INTERNATIONAL INC BAX 6 1/4 12/01/37	0			2.B FE	2,961,000	137.5420	3,438,550	2,500,000	2,840,200		(13,722)			6.250	5.000	JD	13,021	156,250	10/15/2010	12/01/2037
071813-BP-3	BAXTER INTERNATIONAL INC BAX 3 1/2 08/15/46			2	2.B FE	8,392,050	109.1950	9,827,510	9,000,000	8,455,633		13,016			3.500	3.884	FA	119,000	315,000	09/20/2016	08/15/2046
071813-CB-3	BAXTER INTERNATIONAL INC BASIC	0		2	2.B FE	548,303	94.7000	520,850	550,000	548,286		(17)			1.730	1.766	AO	2,379	4,325	12/02/2021	04/01/2031
07274E-AG-8	BAYER US FINANCE LLC BAYNGR 3 3/8 10/08/24				2.B FE	37,160,338	104.5810	38,858,207	37,156,000	37,157,648		(586)			3.375	3.381	AO	289,120	1,254,015	06/05/2015	10/08/2024
07274E-AG-8	BAYER US FINANCE LLC BAYNGR 3 3/8 10/08/24	0			2.B FE	3,474,135	104.5810	3,660,344	3,500,000	3,491,479		2,884			3.375	3.381	AO	27,234	118,125	06/05/2015	10/08/2024
07274N-AN-3	BAYER US FINANCE II LLC BAYER US FINANCE II LLC	0		2	2.B FE	1,968,720	116.9470	2,338,931	2,000,000	1,972,327		1,087			4.625	4.747	JD	1,542	92,500	06/18/2018	06/25/2038
07274N-AQ-6	BAYER US FINANCE II LLC BAYNGR 4 7/8 06/25/48			2	2.B FE	7,119,840	123.8720	7,432,341	6,000,000	7,101,123		(18,717)			4.875	3.762	JD	4,875	292,500	03/22/2021	06/25/2048
07274N-AZ-6	BAYER US FINANCE II LLC BAYNGR 4.2 07/15/34			2	2.B FE	3,974,200	111.8760	4,475,028	4,000,000	3,974,200					4.200	4.256	JJ	77,467	168,000	07/12/2018	07/15/2034
07274N-AZ-6	BAYER US FINANCE II LLC BAYNGR 4.2 07/15/34	0		2	2.B FE	993,550	111.8760	1,118,757	1,000,000	993,550					4.200	4.256	JJ	19,367	42,000	07/12/2018	07/15/2034
07274N-BA-0	BAYER US FINANCE II LLC BAYNGR 5 1/2 07/30/35				2.B FE	30,151,512	124.2540	34,768,891	27,982,000	29,836,910		(96,111)			5.500	4.852	JJ	645,529	1,539,010	07/12/2018	07/30/2035
07274N-BA-0	BAYER US FINANCE II LLC BAYNGR 5 1/2 07/30/35	0			2.B FE	3,021,306	124.2540	3,603,380	2,900,000	3,004,388		(5,211)			5.500	4.852	JJ	66,901	159,500	07/12/2018	07/30/2035
072863-AJ-2	BAYLORSCOTT&WHITEHOLDINGS UNSECCORPBND	0		2	1.D FE	51,457	100.0400	50,020	50,000	51,454		(2)			2.839	2.690	MN	181		12/02/2021	11/15/2050
07330M-AA-5	BRANCH BANKING & TRUST TFC 3.8 10/30/26			2	1.F FE	39,902,400	108.8400	43,535,844	40,000,000	39,963,872		6,691			3.800	3.821	AO	257,556	1,520,000	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TRUST TFC 3 5/8 09/16/25			2	1.F FE	8,694,171	107.0350	9,312,084	8,700,000	8,697,591		597			3.625	3.633	MS	91,984	315,375	09/09/2015	09/16/2025
07330M-AB-3	BRANCH BANKING & TRUST TFC 3 5/8 09/16/25	0		2	1.F FE	1,299,129	107.0350	1,391,461	1,300,000	1,299,640		89			3.625	3.633	MS	13,745	47,125	09/09/2015	09/16/2025
07330M-AC-1	BRANCH BANKING & TRUST TFC 2.636 09/17/29			2	1.F FE	13,700,000	102.8970	14,096,890	13,700,000	13,700,000					2.636	2.636	MS	104,327	361,132	09/09/2019	09/17/2029
07330M-AC-1	BRANCH BANKING & TRUST TFC 2.636 09/17/29	0		2	1.F FE	1,300,000	102.8970	1,337,661	1,300,000	1,300,000					2.636	2.636	MS	9,900	34,268	09/09/2019	09/17/2029
073730-AB-9	BEAM SUNTORY INC SUNTOR 7 7/8 01/15/23				2.B FE	5,020,124	106.5970	5,353,305	5,022,000	5,021,876		110			7.875	7.878	JJ	182,361	395,483	10/03/2011	01/15/2023
073730-AB-9	BEAM SUNTORY INC SUNTOR 7 7/8 01/15/23	0			2.B FE	749,720	106.5970	799,478	750,000	749,981		16			7.875	7.878	JJ	27,234	59,063	10/03/2011	01/15/2023
075887-AQ-2	BECTON DICKINSON AND COMPANY BDX 6.7 08/01/28				2.C FE	6,726,809	124.2650	7,890,804	6,350,000	6,350,000		(202,542)			6.700	6.013	FA	177,271	425,450	05/26/2009	08/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
075887-AQ-2	BECTON DICKINSON AND COMPANY BDX 6.7 08/01/28	0			2.C FE	1,218,241	124.2650	1,429,043	1,150,000	1,150,000		(36,681)			6.700	6.013	FA	32,104	77,050	05/26/2009	08/01/2028
075887-AV-1	BECTON DICKINSON AND COMPANY BDX 6 05/15/39				2.C FE	8,547,782	134.3930	11,154,626	8,300,000	8,490,152		(6,626)			6.000	5.820	MN	63,633	498,000	11/18/2010	05/15/2039
075887-AV-1	BECTON DICKINSON AND COMPANY BDX 6 05/15/39	0			2.C FE	1,187,808	134.3930	1,612,717	1,200,000	1,190,550		300			6.000	5.820	MN	9,200	72,000	05/11/2009	05/15/2039
075887-AX-7	BECTON DICKINSON AND COMPANY BDX 5 11/12/40				2.C FE	9,131,360	116.6620	10,692,046	9,165,000	9,138,770		814			5.000	5.045	MN	62,373	458,250	06/23/2011	11/12/2040
075887-AX-7	BECTON DICKINSON AND COMPANY BDX 5 11/12/40	0			2.C FE	2,253,425	116.6620	2,683,219	2,300,000	2,263,315		1,132			5.000	5.045	MN	15,653	115,000	11/10/2010	11/12/2040
075887-BX-6	BECTON DICKINSON AND COMPANY BDX 4.669 6/6/47	0		2	2.C FE	1,311,173	126.0800	1,323,840	1,050,000	1,303,508		(6,195)			4.669	3.249	JD	3,404	46,690	12/02/2021	06/06/2047
075887-CE-7	BECTON DICKINSON AND COMPANY BDX 6.7 12/01/26				2.C FE	18,540,474	120.3700	20,282,409	16,850,000	17,906,816		(184,813)			6.700	5.233	JD	94,079	1,128,950	05/01/2018	12/01/2026
075887-CJ-6	BECTON DICKINSON AND COMPANY BASIC	0		2	2.C FE	1,090,914	103.6300	1,036,303	1,000,000	1,078,753		(8,918)			2.823	1.779	MN	3,215	28,230	08/18/2020	05/20/2030
075887-CK-3	BECTON DICKINSON AND COMPANY BDX 3.794 05/20/50			2	2.C FE	10,113,320	112.9230	10,727,682	9,500,000	10,103,506		(9,814)			3.794	3.438	MN	41,049	360,430	03/11/2021	05/20/2050
075887-CK-3	BECTON DICKINSON AND COMPANY BDX 3.794 05/20/50	0		2	2.C FE	532,280	112.9230	564,615	500,000	531,763		(517)			3.794	3.438	MN	2,160	18,970	03/11/2021	05/20/2050
081437-AS-4	BEMIS COMPANY INC AMCR 3.1 09/15/26			2	2.B FE	6,996,782	104.0440	7,283,095	7,000,000	6,997,691		449			3.100	3.112	MS	63,894	217,000	06/01/2020	09/15/2026
081437-AS-4	BEMIS COMPANY INC AMCR 3.1 09/15/26	0		2	2.B FE	4,994,452	104.0440	5,202,211	5,000,000	4,995,862		805			3.100	3.112	MS	45,639	155,000	06/01/2020	09/15/2026
08352P-AA-9	BEREA COLLEGE BASIC			2	1.A FE	6,750,000	113.9620	7,692,448	6,750,000	6,750,000					3.592	3.592	JD	20,205	157,599	03/31/2021	06/01/2071
08352P-AA-9	BEREA COLLEGE BASIC	0		2	1.A FE	10,500,000	113.9620	11,966,030	10,500,000	10,500,000					3.592	3.592	JD	31,430	245,154	03/31/2021	06/01/2071
084423-AS-1	BERKLEY (WR) CORPORATION WRB 4 5/8 03/15/22				2.A FE	1,494,300	100.7530	1,511,300	1,500,000	1,499,855		689			4.625	4.673	MS	20,427	69,375	03/13/2012	03/15/2022
084423-AS-1	BERKLEY (WR) CORPORATION WRB 4 5/8 03/15/22	0			2.A FE	5,977,200	100.7530	6,045,201	6,000,000	5,999,421		2,758			4.625	4.673	MS	81,708	277,500	03/13/2012	03/15/2022
084423-AW-2	WRBERKLEYCORP SENIORCORPBND	0		2	2.A FE	49,471	94.9000	47,450	50,000	49,471		1			3.150	3.197	MS	464		12/02/2021	09/30/2061
084664-BL-4	BERKSHIRE HATHAWAY FINANCE COR BRK 5 3/4 01/15/40				1.C FE	4,940,100	142.5890	7,129,472	5,000,000	4,952,966		1,443			5.750	5.835	JJ	132,569	287,500	01/06/2010	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FINANCE COR BRK 4.4 05/15/42				1.C FE	29,041,218	122.9410	35,099,561	28,550,000	29,037,764		(17,075)			4.400	4.292	MN	160,514	1,256,200	07/29/2019	05/15/2042
084664-BU-4	BERKSHIRE HATHAWAY FINANCE COR BRK 4.4 05/15/42	0			1.C FE	4,096,839	122.9410	5,102,038	4,150,000	4,107,023		1,271			4.400	4.292	MN	23,332	182,600	05/08/2012	05/15/2042
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE COR BRK 4.2 08/15/48			2	1.C FE	10,975,151	121.7910	11,143,863	9,150,000	10,944,948		(30,203)			4.200	3.099	FA	145,180	192,150	04/21/2021	08/15/2048
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE COR BRK 4.2 08/15/48	0		2	1.C FE	1,019,550	121.7910	1,035,222	850,000	1,016,744		(2,806)			4.200	3.099	FA	13,487	17,850	04/21/2021	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY FINANCE COR BRK 4 1/4 01/15/49			2	1.C FE	11,096,022	123.1020	11,263,795	9,150,000	11,064,523		(31,499)			4.250	3.023	JJ	179,315	194,438	04/21/2021	01/15/2049
084664-CR-0	BERKSHIRE HATHAWAY FINANCE COR BRK 4 1/4 01/15/49	0		2	1.C FE	24,421,108	123.1020	24,435,664	19,850,000	24,396,027		(25,081)			4.250	3.023	JJ	389,005	18,063	10/13/2021	01/15/2049
084664-CW-9	BERKSHIRE HATHAWAY FINANCE COR BASIC	0		2	1.C FE	997,960	95.6990	956,988	1,000,000	998,192		191			1.450	1.472	AO	3,061	14,500	10/05/2020	10/15/2030
084670-BR-8	BERKSHIRE HATHAWAY INC BERKSHIRE HATHAWAY INC	0		2	1.C FE	3,989,120	102.2590	4,090,358	4,000,000	3,997,974		1,631			2.750	2.793	MS	32,389	110,000	03/08/2016	03/15/2023
085770-AA-3	BERRYGLOBALINC SECUREDCORPBND144A	0		2	2.C FE	10,076,672	103.4400	10,059,540	9,725,000	10,066,228		(10,444)			4.875	2.789	JJ	218,610		12/09/2021	07/15/2026
09062X-AF-0	BIOGEN INC BIIB 4.05 09/15/25			2	1.G FE	17,408,818	108.5900	18,949,007	17,450,000	17,432,778		4,224			4.050	4.079	MS	208,091	706,725	09/10/2015	09/15/2025
09062X-AF-0	BIOGEN INC BIIB 4.05 09/15/25	0		2	1.G FE	2,543,982	108.5900	2,769,053	2,550,000	2,547,483		617			4.050	4.079	MS	30,409	103,275	09/10/2015	09/15/2025
09143#-AA-3	BISHOP HILL ENERGY LLC BISHOP HILL ENERGY LLC				3.B PL	4,259,144	92.6090	3,944,349	4,259,144	4,259,144					3.280	3.281	MS	35,313	158,706	11/01/2021	06/30/2037
091802-AB-4	BLACK & DECKER HOLDINGS SWK 7.05 07/01/28				1.G FE	4,242,699	125.9300	5,100,168	4,050,000	4,145,507		(11,436)			7.050	6.598	JJ	142,763	285,525	02/18/2010	07/01/2028
091802-AB-4	BLACK & DECKER HOLDINGS SWK 7.05 07/01/28	0			1.G FE	628,548	125.9300	755,580	600,000	614,149		(1,694)			7.050	6.598	JJ	21,150	42,300	02/18/2010	07/01/2028
092113-AH-2	BLACK HILLS CORPORATION BKH 4 1/4 11/30/23			2	2.A FE	1,534,335	105.1580	1,577,364	1,500,000	1,507,009		(3,955)			4.250	4.208	MN	5,490	63,750	01/30/2014	11/30/2023
092113-AH-2	BLACK HILLS CORPORATION BKH 4 1/4 11/30/23	0		2	2.A FE	5,487,945	105.1580	5,783,669	5,500,000	5,497,063		1,272			4.250	4.208	MN	20,128	233,750	01/30/2014	11/30/2023
092113-AQ-2	BLACK HILLS CORPORATION BKH 4.35 05/01/33			2	2.A FE	4,977,150	113.7320	5,686,625	5,000,000	4,980,949		1,273			4.350	4.405	MN	36,250	217,500	08/14/2018	05/01/2033
092113-AQ-2	BLACK HILLS CORPORATION BKH 4.35 05/01/33	0		2	2.A FE	3,970,170	113.7320	4,549,300	4,000,000	3,975,192		1,652			4.350	4.405	MN	29,000	174,000	09/21/2018	05/01/2033
092113-AS-8	BLACKHILLSCORP SENIORCORPBND	0		2	2.A FE	57,031	109.3800	54,690	50,000	57,019		(11)			3.875	3.108	AO	409		12/02/2021	10/15/2049
092114-AB-3	BLACK HILLS POWER INC BKH 6 1/8 11/01/39				1.F FE	13,890,010	138.6620	15,252,783	11,000,000	13,267,458		(83,253)			6.125	4.550	MN	112,292	673,750	03/18/2013	11/01/2039
092114-AB-3	BLACK HILLS POWER INC BKH 6 1/8 11/01/39	0			1.F FE	999,310	138.6620	1,386,617	1,000,000	999,464		16			6.125	4.550	MN	10,208	61,250	10/22/2009	11/01/2039
09247X-AJ-0	BLACKROCK INC BASIC	0			1.D FE	316,531	101.0840	303,252	300,000	303,766		(9,018)			3.375	0.357	JD	844	10,125	07/31/2020	06/01/2022
09247X-AR-2	BLACKROCKINC SENIORCORPBND	0		2	1.D FE	49,493	98.5400	49,270	50,000	49,496		4			1.900	2.022	JJ	404		12/02/2021	01/28/2031
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO BX 2 1/2 01/10/30			2	1.E FE	38,753,095	101.6960	39,915,553	39,250,000	38,852,155		43,961			2.500	2.641	JJ	466,094	981,250	09/03/2019	01/10/2030
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO BX 2 1/2 01/10/30	0		2	1.E FE	5,677,205	101.6960	5,847,501	5,750,000	5,691,717		6,440			2.500	2.641	JJ	68,281	143,750	09/03/2019	01/10/2030
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO BX 1.6 03/30/31	0		2	1.E FE	998,170	93.7370	937,371	1,000,000	998,373		162			1.600	1.619	MS	4,044	16,044	09/22/2020	03/30/2031
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO BX 2.8 09/30/50	0		2	1.E FE	579,596	95.5820	557,243	583,000	579,689		74			2.800	2.922	MS	4,126	16,369	09/23/2020	09/30/2050
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO BX 2.8 09/30/50			2	1.E FE	2,190,778	95.5820	2,155,375	2,255,000	2,191,001		224			2.800	2.922	MS	15,960		11/04/2021	09/30/2050
09261B-AF-7	BLACKSTONEHOLDINGSFINANCECO SENIORCORPBND144A			2	1.E FE	5,590,285	98.0520	5,706,614	5,820,000	5,591,234		949			2.850	3.053	FA	67,270		10/25/2021	08/05/2051
09261H-AA-5	BLACKSTONEPRIVATECREDITFUND SENIORCORPBND144A	0			2.C FE	4,923,500	98.3600	4,918,000	5,000,000	4,924,711		1,211			1.750	2.327	MS	25,764		12/13/2021	09/15/2024
09261H-AG-2	BLACKSTONEPRIVATECREDITFUND SENIORCORPBND144A	0			2.C FE	4,994,600	99.9200	4,996,000	5,000,000	4,994,707		107			2.350	2.388	MN	12,729		12/07/2021	11/22/2024
09261H-AJ-6	BLACKSTONEPRIVATECREDITFUND SENIORCORPBND144A			2	2.C FE	68,396,258	100.5150	68,953,274	68,600,000	68,399,323		3,065			3.374	3.436	MS	250,744		11/15/2021	03/15/2027
09261L-AC-2	BLACKSTONESECUREDLENDINGFUN SENIORCORPBND	0		2	2.C FE	5,223,100	104.3300	5,216,500	5,000,000	5,220,072		(3,028)			3.625	2.451	JJ	83,576		12/08/2021	01/15/2026
09579@-AA-8	Blue Ocean Income Fund II LP Blue Ocean Inc Fdll 6% 9/22/30				2.A PL	11,066,359	97.1320	10,749,008	11,066,359	11,066,359					6.000	5.984	JJ	846,576		12/14/2021	09/22/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09581J-AC-0	BLUEOWLFINANCELLC BLUEOWLFINANCELLC	0		2	2.B FE	12,096,120	100.1900	12,022,800	12,000,000	12,095,805		(315)			4.125	4.078	AO	115,500		10/13/2021	10/07/2051
097023-AS-4	BOEING CO BA 6 5/8 02/15/38			2	2.C FE	7,368,780	134.5210	8,071,256	6,000,000	7,018,001		(40,040)			6.625	5.072	FA	150,167	397,500	10/27/2010	02/15/2038
097023-AU-9	BOEING CO BA 6 1/8 02/15/33			2	2.C FE	1,145,660	126.8060	1,268,056	1,000,000	1,091,871		(6,035)			6.125	5.036	FA	23,139	61,250	08/05/2010	02/15/2033
097023-AX-3	BOEING CO BA 6 7/8 03/15/39			2	2.C FE	5,658,018	138.8120	7,981,668	5,750,000	5,676,981		2,136			6.875	7.005	MS	116,398	395,313	04/06/2009	03/15/2039
097023-AX-3	BOEING CO BA 6 7/8 03/15/39	0		2	2.C FE	244,783	138.8120	347,029	250,000	245,850		121			6.875	7.005	MS	5,061	17,188	03/10/2009	03/15/2039
097023-BK-0	BOEING CO BA 3.3 03/01/35			2	2.C FE	9,705,200	100.7540	10,075,389	10,000,000	9,784,225		12,702			3.300	3.506	MS	110,000	330,000	02/18/2015	03/01/2035
097023-BS-3	BOEING CO BA 3 3/8 06/15/46			2	2.C FE	13,487,500	96.8750	14,531,177	15,000,000	13,637,333		32,569			3.375	3.958	JD	22,500	506,250	02/02/2017	06/15/2046
097023-BV-6	BOEING CO BA 3.65 03/01/47			2	2.C FE	4,769,600	100.0230	5,001,170	5,000,000	4,791,424		4,801			3.650	3.912	MS	60,833	182,500	02/14/2017	03/01/2047
097023-BY-0	BOEING CO BA 3.55 03/01/38			2	2.C FE	6,669,110	101.6130	7,112,909	7,000,000	6,714,734		12,474			3.550	3.889	MS	82,833	248,500	02/21/2018	03/01/2038
097023-BY-0	BOEING CO BA 3.55 03/01/38	0		2	2.C FE	50,583	101.6130	50,806	50,000	50,582		(1)			3.550	3.889	MS	592		12/02/2021	03/01/2038
097023-CB-9	BOEING CO BASIC	0		2	2.C FE	1,050,318	103.9160	1,039,161	1,000,000	1,049,234		(1,078)			3.850	3.560	MN	6,417	38,500	12/29/2020	11/01/2048
097023-CT-0	BOEING CO SENIORCORPBND	0		2	2.C FE	5,470,750	109.4100	5,470,500	5,000,000	5,463,828		(6,922)			4.875	1.917	MN	40,625		12/09/2021	05/01/2025
099724-AC-0	BORGWARNER INC BWA 7 1/8 02/15/29				2.A FE	3,721,236	129.7980	4,211,937	3,245,000	3,490,966		(27,189)			7.125	5.810	FA	87,345	231,206	11/01/2010	02/15/2029
099724-AC-0	BORGWARNER INC BWA 7 1/8 02/15/29	0			2.A FE	688,056	129.7980	778,786	600,000	645,479		(5,027)			7.125	5.810	FA	16,150	42,750	11/01/2010	02/15/2029
099724-AH-9	BORGWARNER INC BWA 4 3/8 03/15/45			2	2.A FE	3,339,448	117.0120	3,919,910	3,350,000	3,340,794		225			4.375	4.380	MS	43,155	146,563	03/09/2015	03/15/2045
099724-AH-9	BORGWARNER INC BWA 4 3/8 03/15/45	0		2	2.A FE	1,704,350	117.0120	1,989,208	1,700,000	1,704,994		91			4.375	4.380	MS	21,899	72,188	12/02/2021	03/15/2045
099724-AJ-5	BORGWARNER INC BWA 3 3/8 03/15/25			2	2.A FE	18,664,617	105.6170	19,755,738	18,705,000	18,690,517		4,208			3.375	3.403	MS	185,881	631,294	06/02/2015	03/15/2025
099724-AJ-5	BORGWARNER INC BWA 3 3/8 03/15/25	0		2	2.A FE	2,740,155	105.6170	2,904,479	2,750,000	2,746,442		1,033			3.375	3.403	MS	27,328	92,813	06/02/2015	03/15/2025
10112R-BC-7	BOSTON PROPERTIES LP BXP 2.9 03/15/30			2	2.A FE	9,506,070	102.1830	9,707,374	9,500,000	9,504,901		(542)			2.900	2.897	MS	81,119	275,500	08/19/2019	03/15/2030
10112R-BC-7	BOSTON PROPERTIES LP BXP 2.9 03/15/30	0		2	2.A FE	5,497,470	102.1830	5,620,059	5,500,000	5,497,998		213			2.900	2.897	MS	46,964	159,500	08/19/2019	03/15/2030
10112R-BF-0	BOSTONPROP SENIORCORPBND	0		2	2.A FE	48,307	96.8400	48,420	50,000	48,316		9			2.450	2.788	AO	313		12/02/2021	10/01/2033
101137-AT-4	BOSTONSCIENTIFICCORP SENIORCORPBND	0		2	2.B FE	60,269	119.6100	59,805	50,000	60,237		(32)			4.550	2.982	MS	758		12/02/2021	03/01/2039
101137-AW-7	BOSTONSCIENTIFICCORP SENIORCORPBND	0		2	2.B FE	6,451,980	107.4300	6,445,800	6,000,000	6,445,738		(6,242)			3.750	1.816	MS	75,000		12/07/2021	03/01/2026
102291-AB-7	BOWDOIN COLLEGE BOWDOI 4.061 07/01/47			2	1.C FE	2,350,000	118.9920	2,796,305	2,350,000	2,350,000					4.061	4.061	JJ	47,717	95,434	03/28/2017	07/01/2047
102291-AB-7	BOWDOIN COLLEGE BOWDOI 4.061 07/01/47	0		2	1.C FE	2,650,000	118.9920	3,153,281	2,650,000	2,650,000					4.061	4.061	JJ	53,808	107,617	03/28/2017	07/01/2047
10240*-AA-7	BOWIE ACQUISITIONS BOWIE ACQUISITION 3.92 9/30/38				2.C PL	27,313,233	105.1510	28,720,176	27,313,233	27,313,233					3.920	3.921	JD	2,974	1,070,679	12/16/2019	09/30/2038
10334#-AG-7	BOYD WATTERSON GSA REIT BOYD WATTERSON GSA REITS				2.C PL	8,000,000	107.2260	8,578,092	8,000,000	8,000,000					4.640	4.640	MS	112,391	371,200	03/13/2019	03/12/2027
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC BPLN 3.017 01/16/27			2	1.F FE	5,000,000	105.6370	5,281,873	5,000,000	5,000,000					3.017	3.017	JJ	69,140	150,850	12/14/2018	01/16/2027
10373Q-BM-1	BP CAPITAL MARKETS AMERICA INC BPLN 1.749 08/10/30	0		2	1.F FE	499,416	96.5310	482,656	500,000	499,487		55			1.749	1.762	FA	3,425	8,745	09/11/2020	08/10/2030
10510K-AC-1	BRAMBLES USA INC BXBAU 4 1/8 10/23/25			2	2.A FE	19,153,344	108.2260	20,779,414	19,200,000	19,179,933		4,767			4.125	4.155	AO	149,600	792,000	10/19/2015	10/23/2025
10510K-AC-1	BRAMBLES USA INC BXBAU 4 1/8 10/23/25	0		2	2.A FE	2,793,196	108.2260	3,030,331	2,800,000	2,797,074		695			4.125	4.155	AO	21,817	115,500	10/19/2015	10/23/2025
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT				5.B FE	8,509,893	89.2950	9,506,221	10,645,833	8,880,574		370,681	2,135,940		6.540	6.541	JD	1,934	696,237	11/04/2009	06/30/2024
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BHF 3.7 06/22/27			2	2.B FE	11,192,375	107.7980	12,074,474	11,201,000	11,195,738		852			3.700	3.710	JD	10,361	414,437	05/01/2018	06/22/2027
10922N-AF-0	BRIGHTHOUSEFINANCIALINC SENIORCORPBND	0		2	2.B FE	11,305,500	109.7500	10,975,000	10,000,000	11,300,559		(4,941)			4.700	3.882	JD	11,750	235,000	10/26/2021	06/22/2047
110122-AP-3	BRISTOL-MYERS SQUIBB CO BMY 5 7/8 11/15/36				1.F FE	9,182,279	136.4380	11,119,689	8,150,000	8,891,947		(32,973)			5.875	5.000	MN	61,182	478,813	10/15/2010	11/15/2036
110122-AP-3	BRISTOL-MYERS SQUIBB CO BMY 5 7/8 11/15/36	0			1.F FE	2,647,856	136.4380	3,206,291	2,350,000	2,563,934		(9,508)			5.875	5.000	MN	17,641	138,063	10/15/2010	11/15/2036
110122-AU-2	BRISTOL-MYERS SQUIBB CO BMY 3 1/4 08/01/42				1.F FE	12,957,275	107.0000	16,397,812	15,325,000	13,344,422		59,659			3.250	4.192	FA	207,526	498,063	08/14/2014	08/01/2042
110122-AU-2	BRISTOL-MYERS SQUIBB CO BMY 3 1/4 08/01/42	0			1.F FE	1,948,057	107.0000	2,461,009	2,300,000	2,006,248		8,951			3.250	4.192	FA	31,146	73,125	12/02/2021	08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO BMY 4 1/2 03/01/44			2	1.F FE	12,537,899	126.1060	15,258,858	12,100,000	12,471,734		(10,254)			4.500	4.281	MS	181,500	544,500	08/06/2014	03/01/2044
110122-AX-6	BRISTOL-MYERS SQUIBB CO BMY 4 1/2 03/01/44	0		2	1.F FE	3,004,951	126.1060	3,657,082	2,900,000	2,989,093		(2,458)			4.500	4.281	MS	43,500	130,500	08/06/2014	03/01/2044
110122-CQ-9	BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39			2	1.F FE	2,816,237	118.6230	3,084,191	2,600,000	2,803,781		(8,670)			4.125	3.508	JD	4,767	107,250	07/17/2020	06/15/2039
110122-CQ-9	BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39	0		2	1.F FE	433,267	118.6230	474,491	400,000	431,351		(1,334)			4.125	3.508	JD	733	16,500	07/17/2020	06/15/2039
110122-DE-5	BRISTOL-MYERS SQUIBB CO BRISTOL MYERS 3.90 2/20/28	0		2	1.F FE	964,768	111.5570	1,115,567	1,000,000	970,675		4,073			3.900	4.452	FA	14,192	39,000	07/17/2020	02/20/2028
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31				2.B FE	6,840,471	101.4880	6,942,285	6,840,471	6,840,471					4.125	4.146	MJSD	8,622	282,169	03/20/2018	09/20/2031
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31	0			2.B FE	1,143,285	101.4880	1,160,302	1,143,285	1,143,285					4.125	4.146	MJSD	1,441	47,161	03/20/2018	09/20/2031
11120V-AC-7	BRIXMOR OPERATING PART BRX 4 1/8 06/15/26			2	2.C FE	8,959,770	108.4700	9,436,870	8,700,000	8,827,098		(27,324)			4.125	3.748	JD	15,950	358,875	09/21/2016	06/15/2026
11120V-AC-7	BRIXMOR OPERATING PART BRX 4 1/8 06/15/26	0		2	2.C FE	1,338,220	108.4700	1,410,107	1,300,000	1,318,703		(4,020)			4.125	3.748	JD	2,383	53,625	09/21/2016	06/15/2026
11120V-AH-6	BRIXMOR OPERATING PART BRX 4 1/8 05/15/29			2	2.C FE	3,493,140	110.8680	3,880,379	3,500,000	3,494,702		603			4.125	4.149	MN	18,448	144,375	05/07/2019	05/15/2029
11120V-AH-6	BRIXMOR OPERATING PART BRX 4 1/8 05/15/29	0		2	2.C FE	499,020	110.8680	554,340	500,000	499,243		86			4.125	4.149	MN	2,635	20,625	05/07/2019	05/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11120V-AL-7	BRIXMOROPERATINGPARTNERSHIP SENIORCORPBND	0		2	2.C FE	48,942	97.8600	48,930	50,000	48,949		7			2.500	2.750	FA	469		12/02/2021	08/16/2031
11133T-AC-7	BROADRIDGE FINANCIAL SOL BR 3.4 06/27/26			2	2.A FE	4,332,122	106.6540	4,639,456	4,350,000	4,341,216		1,780			3.400	3.449	JD	1,643	147,900	06/21/2016	06/27/2026
11133T-AC-7	BROADRIDGE FINANCIAL SOL BR 3.4 06/27/26	0		2	2.A FE	647,329	106.6540	693,252	650,000	648,687		266			3.400	3.449	JD	246	22,100	06/21/2016	06/27/2026
11133T-AE-3	BROADRIDGEFINANCIALSOLUTIONS SENIORCORPBND	0		2	2.A FE	50,370	100.3700	50,185	50,000	50,368		(2)			2.600	2.508	MN	217		12/02/2021	05/01/2031
11134L-AH-2	BROADCOM CRP / CAYMN FI AVGO 3 7/8 01/15/27			2	2.C FE	40,085,637	108.4470	43,378,875	40,000,000	40,050,561		(9,503)			3.875	3.846	JJ	714,722	1,550,000	02/21/2018	01/15/2027
11134L-AR-0	BROADCOM CRP / CAYMN FI AVGO 3 1/2 01/15/28			2	2.C FE	4,997,879	106.9720	5,348,620	5,000,000	4,999,084		134			3.500	3.503	JJ	80,694	175,000	02/21/2018	01/15/2028
11135E-AA-2	BROADSTONENETLEASELLC SENIORCORPBND	0		2	2.B FE	49,015	97.0500	48,525	50,000	49,021		6			2.600	2.832	MS	383		12/02/2021	09/15/2031
11135F-BG-5	BROADCOM INC AVGO 3 3/4 02/15/51			2	2.C FE	17,837,967	104.5300	19,003,562	18,180,000	17,843,817		5,849			3.750	3.857	FA	257,550	390,113	04/08/2021	02/15/2051
11135F-BG-5	BROADCOM INC AVGO 3 3/4 02/15/51	0		2	2.C FE	1,831,676	104.5300	1,954,712	1,870,000	1,832,342		665			3.750	3.857	FA	26,492	39,054	12/02/2021	02/15/2051
11135F-BJ-9	BROADCOM INC AVGO 3 1/2 02/15/41			2	2.C FE	17,108,040	101.9910	18,358,440	18,000,000	17,132,290		24,250			3.500	3.859	FA	238,000	360,500	03/29/2021	02/15/2041
11135F-BQ-3	BROADCOM INC BASIC	0		1	2.C FE	815,254	100.3110	802,491	800,000	815,030		(224)			3.187	3.027	MN	3,258	3,187	09/30/2021	11/15/2036
11271R-AA-7	BROOKFIELD FINANCE LLC BAMACN 4 04/01/24			2	1.G FE	3,989,680	105.6340	4,225,348	4,000,000	3,996,427		1,489			4.000	4.042	AO	40,000	160,000	03/07/2017	04/01/2024
11271R-AA-7	BROOKFIELD FINANCE LLC BAMACN 4 04/01/24	0		2	1.G FE	5,984,520	105.6340	6,338,021	6,000,000	5,994,640		2,233			4.000	4.042	AO	60,000	240,000	03/07/2017	04/01/2024
11271R-AB-5	BROOKFIELD FINANCE LLC BAMACN 3.45 04/15/50			2	1.G FE	7,742,490	103.9130	8,313,039	8,000,000	7,746,259		3,769			3.450	3.651	AO	58,267	276,000	04/12/2021	04/15/2050
11271R-AB-5	BROOKFIELD FINANCE LLC BAMACN 3.45 04/15/50	0		2	1.G FE	1,898,460	103.9130	2,078,260	2,000,000	1,899,966		1,506			3.450	3.651	AO	14,567	69,000	03/30/2021	04/15/2050
114259-AP-9	BROOKLYN UNION GAS CO NGGLN 4.504 03/10/46			2	2.A FE	9,750,000	117.2530	11,432,193	9,750,000	9,750,000					4.504	4.504	MS	135,402	439,140	03/07/2016	03/10/2046
114259-AP-9	BROOKLYN UNION GAS CO NGGLN 4.504 03/10/46	0		2	2.A FE	250,000	117.2530	293,133	250,000	250,000					4.504	4.504	MS	3,472	11,260	03/07/2016	03/10/2046
114259-AQ-7	BROOKLYN UNION GAS CO BROOKLYN UNION GAS CO	0		2	2.A FE	1,000,000	114.9960	1,149,958	1,000,000	1,000,000					4.273	4.273	MS	12,582	42,730	03/09/2018	03/15/2048
115236-AA-9	BROWN & BROWN INC BRO 4.2 09/15/24			2	2.C FE	5,981,100	106.7340	6,404,025	6,000,000	5,994,073		2,027			4.200	4.239	MS	74,200	252,000	09/15/2014	09/15/2024
115236-AA-9	BROWN & BROWN INC BRO 4.2 09/15/24	0		2	2.C FE	3,987,400	106.7340	4,269,350	4,000,000	3,996,049		1,351			4.200	4.239	MS	49,467	168,000	09/15/2014	09/15/2024
115236-AC-5	BROWN&BROWNINC SENIORCORPBND	0		2	2.C FE	49,049	97.4000	48,700	50,000	49,056		7			2.375	2.607	MS	350		12/02/2021	03/15/2031
115637-AM-2	BROWN-FORMAN CORP BFB 2 1/4 01/15/23	0		2	1.G FE	2,929,565	101.1710	3,318,422	3,280,000	3,235,256		41,543			2.250	3.600	JJ	34,030	73,800	08/19/2013	01/15/2023
115637-AT-7	BROWN-FORMAN CORP BFB 4 04/15/38			2	1.G FE	11,961,455	116.3050	14,072,959	12,100,000	11,979,929		5,105			4.000	4.084	AO	102,178	484,000	03/22/2018	04/15/2038
115637-AT-7	BROWN-FORMAN CORP BFB 4 04/15/38	0		2	1.G FE	2,866,795	116.3050	3,372,858	2,900,000	2,871,223		1,224			4.000	4.084	AO	24,489	116,000	03/22/2018	04/15/2038
115757-AC-2	BROWNUNIVERSITY SENIORCORPBND	0		2	1.B FE	56,834	108.2600	54,130	50,000	56,822		(12)			2.924	2.266	MS	487		12/02/2021	09/01/2050
117043-AT-6	BRUNSWICK CORP SENIORCORPBND			2	2.B FE	19,133,200	96.4420	19,288,327	20,000,000	19,147,499		14,299			2.400	2.910	FA	177,333		10/21/2021	08/18/2031
117043-AT-6	BRUNSWICK CORP SENIORCORPBND	0		2	2.B FE	48,133	96.4420	48,221	50,000	48,145		12			2.400	2.910	FA	443		12/02/2021	08/18/2031
118230-AS-0	BUCKEYE PARTNERS BUCKEYE PARTNERS LP	0		2	4.A FE	4,380,000	90.1160	5,406,938	6,000,000	4,383,005		1,099			6.375	8.752	JJ	168,938	382,500	01/18/2018	01/22/2078
119807-AS-4	BUFF ST FOUNDATION HC BASIC			2	1.C FE	5,810,000	103.0840	5,989,162	5,810,000	5,810,000					3.500	3.500	MN	33,892	203,350	01/17/2020	11/01/2041
119807-AS-4	BUFF ST FOUNDATION HC BASIC	0		2	1.C FE	550,000	103.0840	566,960	550,000	550,000					3.500	3.500	MN	3,208	19,250	01/17/2020	11/01/2041
120568-BC-3	BUNGELIMITEDFINANCECORP SENIORCORPBND	0		2	2.B FE	50,382	101.4900	50,745	50,000	50,379		(2)			2.750	2.656	MN	180		12/02/2021	05/14/2031
12189L-AC-5	BURLINGTN NORTH SANTA FE BNSF 5.05 03/01/41			2	1.D FE	6,974,170	130.8980	9,162,851	7,000,000	6,979,553		620			5.050	5.074	MS	117,833	353,500	09/07/2010	03/01/2041
12189L-AJ-0	BURLINGTN NORTH SANTA FE BNSF 4.4 03/15/42			2	1.D FE	11,851,856	122.6390	13,615,328	11,102,000	11,696,061		(19,501)			4.400	4.005	MS	143,833	488,488	07/27/2012	03/15/2042
12189L-AJ-0	BURLINGTN NORTH SANTA FE BNSF 4.4 03/15/42	0		2	1.D FE	1,810,205	122.6390	2,084,855	1,700,000	1,789,805		(2,585)			4.400	4.005	MS	22,024	72,600	12/02/2021	03/15/2042
12189L-AK-7	BURLINGTN NORTH SANTA FE BNSF 4 3/8 09/01/42			2	1.D FE	2,584,920	122.3210	3,180,343	2,600,000	2,587,394		368			4.375	4.411	MS	37,917	113,750	07/24/2014	09/01/2042
12189L-AK-7	BURLINGTN NORTH SANTA FE BNSF 4 3/8 09/01/42	0		2	1.D FE	397,680	122.3210	489,284	400,000	398,061		57			4.375	4.411	MS	5,833	17,500	07/24/2014	09/01/2042
12189L-BB-6	BURLINGTN NORTH SANTA FE BNSF 4 1/8 06/15/47			2	1.G FE	3,954,280	121.1700	4,846,812	4,000,000	3,958,927		890			4.125	4.191	JD	7,333	165,000	03/06/2017	06/15/2047
12189L-BB-6	BURLINGTN NORTH SANTA FE BNSF 4 1/8 06/15/47	0		2	1.G FE	988,570	121.1700	1,211,703	1,000,000	989,732		223			4.125	4.191	JD	1,833	41,250	03/06/2017	06/15/2047
12189L-BC-4	BURLINGTN NORTH SANTA FE BNSF 4.05 06/15/48			2	1.G FE	3,341,458	120.6230	4,040,865	3,350,000	3,341,899		168			4.050	4.065	JD	6,030	138,308	02/26/2018	06/15/2048
12189L-BC-4	BURLINGTN NORTH SANTA FE BNSF 4.05 06/15/48	0		2	1.G FE	1,645,793	120.6230	1,990,277	1,650,000	1,646,010		83			4.050	4.065	JD	2,970	64,193	02/26/2018	06/15/2048
12189L-BG-5	BURLINGTN NORTH SANTA FE BNSF 3.3 09/15/51			2	1.G FE	3,455,492	109.1880	3,657,781	3,350,000	3,453,939		(1,553)			3.300	3.137	MS	32,551	48,826	04/14/2021	09/15/2051
12189L-BG-5	BURLINGTN NORTH SANTA FE BNSF 3.3 09/15/51	0		2	1.G FE	1,701,959	109.1880	1,801,594	1,650,000	1,701,194		(765)			3.300	3.137	MS	16,033	24,049	04/14/2021	09/15/2051
12189L-BH-3	BURLINGTON NORTHERN SENIORCORPBND			2	1.G FE	21,960,220	101.0340	22,313,428	22,085,000	21,960,346		127			2.875	2.903	JD	40,566		11/29/2021	06/15/2052
12189T-AZ-7	BURLINGTN NORTH SANTA FE BNSF 6.15 05/01/37				1.D FE	10,271,637	142.5990	12,691,297	8,900,000	9,899,130		(42,194)			6.150	5.088	MN	91,225	547,350	09/08/2010	05/01/2037
12189T-AZ-7	BURLINGTN NORTH SANTA FE BNSF 6.15 05/01/37	0			1.D FE	1,497,769	142.5990	1,853,785	1,300,000	1,444,136		(6,080)			6.150	5.088	MN	13,325	79,950	09/08/2010	05/01/2037
12325J-AJ-0	BUSINESSDEVELOPMENTCORPORATI SENIORCORPBND	0		2	2.C FE	5,002,250	99.8400	4,992,000	5,000,000	5,002,244		(6)			3.250	3.234	MS	41,076		12/14/2021	03/30/2026
124857-AF-0	CBS CORP VIAC 5.9 10/15/40			2	2.B FE	4,429,961	133.2250	5,582,124	4,190,000	4,381,743		(5,966)			5.900	5.500	AO	52,189	247,210	08/19/2011	10/15/2040
124857-AF-0	CBS CORP VIAC 5.9 10/15/40	0		2	2.B FE	2,061,677	133.2250	2,597,886	1,950,000	2,039,236		(2,777)			5.900	5.500	AO	24,288	115,050	08/19/2011	10/15/2040
124857-AK-9	CBS CORP SENIORCORPBND	0		2	2.B FE	12,289,700	121.6800	12,168,000	10,000,000	12,276,394		(13,306)			4.900	3.424	FA	185,111		10/18/2021	08/15/2044
124857-AR-4	CBS CORP VIAC 2.9 01/15/27			2	2.B FE	4,917,500	104.3850	5,219,269	5,000,000	4,957,146		7,747			2.900	3.085	JJ	66,861	145,000	07/06/2016	01/15/2027
124900-AB-7	CCL INDUSTRIES INC CCLBCN 3 1/4 10/01/26			2	2.B FE	23,881,680	105.0870	25,220,911	24,000,000	23,939,230		11,634			3.250	3.308	AO	195,000	780,000	09/15/2016	10/01/2026
12503M-AA-6	CBOE HOLDINGS INC CBOE 3.65 01/12/27			2	1.G FE	19,942,650	108.4810	21,696,268	20,000,000	19,967,437		5,790			3.650	3.686	JJ	342,694	730,000	02/09/2018	01/12/2027
12503M-AC-2	CBOEGLOBALMARKETSINC SENIORCORPBND	0		2	1.G FE	47,801	94.9900	47,495	50,000	47,816		15			1.625	2.164	JD	36	406	12/02/2021	12/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12505B-AE-0	CBRESERVICESINC SENIORCORPBND	0		2	2.A FE	50,077	100.5800	50,290	50,000	50,076					2.500	2.481	AO	313		12/02/2021	04/01/2031
12513G-BJ-7	CDWFINANCECORP SENIORCORPBND	0		2	2.C FE	3,869,000	104.0400	4,025,308	3,869,000	3,869,000					3.569	3.569	JD	11,507		11/23/2021	12/01/2031
12527G-AF-0	CF INDUSTRIES INC CF 5.15 03/15/34				2.C FE	5,968,800	120.7130	7,242,791	6,000,000	5,977,413		1,298			5.150	5.192	MS	90,983	309,000	03/06/2014	03/15/2034
12541W-AA-8	CH ROBINSON WORLDWIDE CHRW 4.2 04/15/28			2	2.A FE	24,752,820	112.5680	28,142,048	25,000,000	24,832,417		22,717			4.200	4.323	AO	221,667	1,050,000	04/25/2018	04/15/2028
12542R-L#-5	CHS INC CHSINC	0			2.C	1,000,000	105.0590	1,050,594	1,000,000	1,000,000					3.580	3.580	MN	5,867	35,800	11/02/2020	11/02/2032
12542R-L@-7	CHS INC CHSINC 3.48 11/2/2030	0			2.C	1,000,000	103.9470	1,039,469	1,000,000	1,000,000					3.480	3.480	MN	5,703	34,800	11/02/2020	11/02/2030
12542R-M*-8	CHS INC CHSINC 3.73 11/02/2035	0			2.C	1,000,000	106.0180	1,060,177	1,000,000	1,000,000					3.730	3.730	MN	6,113	37,300	11/02/2020	11/02/2035
125523-AG-5	CIGNACORP SENIORCORPBND	0		2	2.A FE	7,647,290	109.3600	7,655,200	7,000,000	7,643,536		(3,754)			4.125	1.562	MN	36,896		12/21/2021	11/15/2025
125523-AH-3	CIGNA CORP BASIC	0		2	2.A FE	2,996,431	113.7600	3,412,795	3,000,000	2,997,324		332			4.375	4.390	AO	27,708	131,250	08/28/2019	10/15/2028
125523-AJ-9	CIGNA CORP CI 4.8 08/15/38			2	2.A FE	2,446,073	123.2670	3,020,042	2,450,000	2,446,432		138			4.800	4.813	FA	44,427	117,600	08/28/2019	08/15/2038
125523-AJ-9	CIGNA CORP CI 4.8 08/15/38	0		2	2.A FE	3,544,310	123.2670	4,375,980	3,550,000	3,544,830		199			4.800	4.813	FA	64,373	170,400	08/28/2019	08/15/2038
125523-AK-6	CIGNA CORP BASIC	0		2	2.A FE	997,989	129.7000	1,297,004	1,000,000	998,135		33			4.900	4.913	JD	2,178	49,000	08/28/2019	12/15/2048
125523-AX-8	CIGNA CORP CI 7 7/8 05/15/27				2.A FE	623,941	128.9690	812,504	630,000	625,069		709			7.875	8.057	MN	6,339	49,613	07/14/2020	05/15/2027
125523-BD-1	CIGNA CORP CI 6.15 11/15/36				2.A FE	12,499,704	136.5730	15,815,109	11,580,000	12,446,897		(37,209)			6.150	5.571	MN	91,000	712,170	07/14/2020	11/15/2036
125523-BD-1	CIGNA CORP CI 6.15 11/15/36	0			2.A FE	4,617,486	136.5730	6,214,054	4,550,000	4,613,910		(2,785)			6.150	5.571	MN	35,755	279,825	07/14/2020	11/15/2036
125523-BZ-2	CIGNA CORP CI 4 1/2 02/25/26			2	2.A FE	7,376,021	110.8310	8,201,461	7,400,000	7,381,958		3,866			4.500	4.565	FA	116,550	333,000	07/14/2020	02/25/2026
125523-BZ-2	CIGNA CORP CI 4 1/2 02/25/26	0		2	2.A FE	598,056	110.8310	664,983	600,000	598,537		313			4.500	4.565	FA	9,450	27,000	07/14/2020	02/25/2026
12572Q-AH-8	CMEGROUPINC SENIORCORPBND	0		2	1.D FE	66,021	129.3900	64,695	50,000	65,991		(30)			4.150	2.473	JD	92	1,038	12/02/2021	06/15/2048
125896-BL-3	CMS ENERGY CORP CMS 4.7 03/31/43			2	2.B FE	9,434,400	120.9470	9,675,784	8,000,000	9,407,573		(26,828)			4.700	3.500	MS	95,044	188,000	05/26/2021	03/31/2043
12610#-AA-1	CBRE US CORE PARTNERS REIT OPE CBRE US CORE PARTNERS REIT	0			2.B	5,000,000	105.7180	5,285,907	5,000,000	5,000,000					3.380	3.380	AO	28,636	169,000	10/30/2019	10/30/2029
12610#-AB-9	CBRE US CORE PARTNERS REIT OPE CBRE US CORE PARTNERS REIT	0			2.B	5,000,000	106.5260	5,326,320	5,000,000	5,000,000					3.480	3.480	AO	29,483	174,000	10/30/2019	10/30/2031
126117-AS-9	CNA FINANCIAL CORP CNA 3.95 05/15/24			2	2.A FE	8,998,920	105.5630	9,500,680	9,000,000	8,999,596		160			3.950	3.952	MN	45,425	355,500	02/24/2014	05/15/2024
126117-AS-9	CNA FINANCIAL CORP CNA 3.95 05/15/24	0		2	2.A FE	5,999,280	105.5630	6,333,787	6,000,000	5,999,731		106			3.950	3.952	MN	30,283	237,000	02/24/2014	05/15/2024
126117-AT-7	CNA FINANCIAL CORP CNA 4 1/2 03/01/26			2	2.A FE	20,984,790	110.2510	23,152,663	21,000,000	20,991,539		1,807			4.500	4.511	MS	315,000	945,000	11/06/2018	03/01/2026
126117-AW-0	CNA FINANCIAL CORP BASIC	0		2	2.A FE	997,480	97.1860	971,856	1,000,000	997,798		231			2.050	2.078	FA	7,744	20,557	08/11/2020	08/15/2030
12626P-AF-0	CRH AMERICA INC CRHID 6.4 10/15/33				2.A FE	6,985,092	134.4060	9,173,232	6,825,000	6,933,692		(6,119)			6.400	6.275	AO	92,213	436,800	06/23/2010	10/15/2033
12626P-AF-0	CRH AMERICA INC CRHID 6.4 10/15/33	0			2.A FE	4,002,880	134.4060	5,376,253	4,000,000	4,002,284		(127)			6.400	6.275	AO	54,044	256,000	01/13/2010	10/15/2033
12626P-AM-5	CRH AMERICA INC CRHID 3 7/8 05/18/25			2	2.A FE	13,483,395	107.0260	14,448,466	13,500,000	13,493,660		1,723			3.875	3.890	MN	62,484	523,125	05/12/2015	05/18/2025
12626P-AM-5	CRH AMERICA INC CRHID 3 7/8 05/18/25	0		2	2.A FE	1,498,155	107.0260	1,605,385	1,500,000	1,499,296		191			3.875	3.890	MN	6,943	58,125	05/12/2015	05/18/2025
12634M-AB-6	CNOOC FINANCE 2015 US CNOOC 3 1/2 05/05/25			1.E	FE	4,953,750	105.2690	5,263,438	5,000,000	4,982,663		4,795			3.500	3.611	MN	27,222	175,000	04/28/2015	05/05/2025
12636Y-AB-8	CRH AMERICA FINANCE INC CRHID 4.4 05/09/47			2	2.A FE	8,970,420	120.7880	10,870,945	9,000,000	8,972,876		570			4.400	4.420	MN	57,200	396,000	05/05/2017	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC CRHID 4 1/2 04/04/48			2	2.A FE	14,900,940	122.6340	16,065,000	13,100,000	14,885,769		(17,449)			4.500	3.733	AO	142,463	391,500	10/28/2021	04/04/2048
12636Y-AD-4	CRH AMERICA FINANCE INC CRHID 4 1/2 04/04/48	0		2	2.A FE	1,282,502	122.6340	1,594,237	1,300,000	1,283,620		317			4.500	3.733	AO	14,138	58,500	03/27/2018	04/04/2048
126408-GH-0	CSX CORP CSX 6 10/01/36				2.A FE	11,285,393	137.0060	14,043,083	10,250,000	10,998,177		(32,840)			6.000	5.282	AO	153,750	615,000	09/21/2010	10/01/2036
126408-GH-0	CSX CORP CSX 6 10/01/36	0			2.A FE	2,475,383	137.0060	3,082,628	2,250,000	2,412,891		(7,146)			6.000	5.282	AO	33,750	135,000	09/15/2010	10/01/2036
126408-GS-6	CSX CORP CSX 6.22 04/30/40				2.A FE	7,969,268	143.9130	9,786,067	6,800,000	7,751,118		(31,043)			6.220	5.109	AO	71,668	422,960	10/22/2013	04/30/2040
126408-GS-6	CSX CORP CSX 6.22 04/30/40	0			2.A FE	1,673,790	143.9130	2,158,691	1,500,000	1,636,860		(4,277)			6.220	5.109	AO	15,809	93,300	10/22/2010	04/30/2040
126408-HP-1	CSX CORP SENIORCORPBND	0		2	2.A FE	63,842	124.1100	62,055	50,000	63,819		(23)			4.500	2.990	MS	663		12/02/2021	03/15/2049
126408-HQ-9	CSX CORP CSX 2.4 02/15/30			2	2.A FE	14,199,270	101.7940	14,505,692	14,250,000	14,209,297		4,480			2.400	2.439	FA	129,200	342,000	09/03/2019	02/15/2030
126408-HQ-9	CSX CORP CSX 2.4 02/15/30	0		2	2.A FE	747,330	101.7940	763,457	750,000	747,858		236			2.400	2.439	FA	6,800	18,000	09/03/2019	02/15/2030
126650-CM-0	CVS PASSTHROUGH TRUST CVS 4 7/8 07/20/35			2	2.B FE	16,998,924	122.8520	20,639,081	16,800,000	16,962,079		(9,932)			4.875	4.787	JJ	366,275	819,000	01/26/2017	07/20/2035
126650-CM-0	CVS PASSTHROUGH TRUST CVS 4 7/8 07/20/35	0		2	2.B FE	4,624,903	122.8520	5,669,605	4,615,000	4,622,423		(584)			4.875	4.787	JJ	100,617	224,981	01/15/2016	07/20/2035
126650-CN-8	CVS PASSTHROUGH TRUST CVS 5 1/8 07/20/45			2	2.B FE	4,585,460	130.4430	4,956,831	3,800,000	4,569,296		(16,164)			5.125	3.799	JJ	87,097	97,375	03/12/2021	07/20/2045
126650-CN-8	CVS PASSTHROUGH TRUST CVS 5 1/8 07/20/45	0		2	2.B FE	241,340	130.4430	260,886	200,000	240,489		(851)			5.125	3.799	JJ	4,584	5,125	03/12/2021	07/20/2045
126650-CY-4	CVS PASSTHROUGH TRUST CVS HALTH CORP	0		2	2.B FE	2,940,420	122.0880	3,662,629	3,000,000	2,947,836		2,057			4.780	4.937	MS	38,240	143,400	03/06/2018	03/25/2038
126650-CZ-1	CVS PASSTHROUGH TRUST CVS 5.05 03/25/48			2	2.B FE	24,888,810	131.2040	29,783,244	22,700,000	24,852,958		(39,335)			5.050	4.461	MS	305,693	1,146,350	03/11/2021	03/25/2048
126650-CZ-1	CVS PASSTHROUGH TRUST CVS 5.05 03/25/48	0		2	2.B FE	2,352,915	131.2040	3,083,287	2,350,000	2,353,738		192			5.050	4.461	MS	31,647	116,150	12/02/2021	03/25/2048
126650-DN-7	CVS PASSTHROUGH TRUST BASIC	0		2	2.B FE	499,180	95.3870	476,935	500,000	499,283		76			1.750	1.768	FA	3,160	8,750	08/12/2020	08/21/2030
12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 CVS LSE BCKD PT PP TR SERIES 2	0			2.B	4,252,870	109.9800	4,677,316	4,252,870	4,252,870					3.901	3.901	MON	9,678	166,431	09/27/2017	10/10/2039
127055-AH-4	CABOT CORP CBT 3.7 07/15/22				2.B FE	24,606,578	101.5410	24,420,715	24,050,000	24,085,792		(64,756)			3.700	3.441	JJ	410,320	889,850	11/28/2012	07/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
127055-AH-4	CABOT CORP CBT 3.7 07/15/22	0			2.B FE	5,573,645	101.5410	5,584,779	5,500,000	5,504,740		(8,568)			3.700	3.441	JJ	93,836	203,500	09/12/2012	07/15/2022
127055-AK-7	CABOT CORP CBT 3.4 09/15/26			2	2.B FE	4,992,450	104.9060	5,245,304	5,000,000	4,996,129		746			3.400	3.418	MS	50,056	170,000	09/06/2016	09/15/2026
127387-AL-2	CADENCE DESIGN SYS INC CDNS 4 3/8 10/15/24			2	1.G FE	26,991,936	107.5230	28,996,803	26,968,000	26,981,274		(5,265)			4.375	4.365	AO	249,079	1,179,850	05/18/2018	10/15/2024
127387-AL-2	CADENCE DESIGN SYS INC CDNS 4 3/8 10/15/24	0		2	1.G FE	5,478,770	107.5230	5,913,765	5,500,000	5,493,145		2,262			4.375	4.365	AO	50,799	240,625	10/06/2014	10/15/2024
12806*-AH-4	CAITHNESS LONG ISLAND LLC				2.B PL	6,315,043	120.4470	7,606,280	6,315,043	6,315,043					5.710	5.710	JJ	166,272	360,589	01/15/2009	01/15/2032
13034V-AA-2	CALIFORNIA INSTITUTE OF BASIC				1.D FE	31,522,883	147.1470	34,107,135	23,179,000	31,513,287		(9,596)			4.700	3.412	MN	181,569	1,089,413	04/19/2021	11/01/2111
13034V-AD-6	CALIFORNIAINSTITUTEOFTECHNO SENIORCORPBND	0		2	1.D FE	60,550	116.3500	58,175	50,000	60,549		(1)			3.650	2.983	MS	608		12/02/2021	09/01/2119
130789-AF-7	CALIFORNIA WATER SERVICE CWT 5 1/2 12/01/40			2	1.E FE	24,040,671	129.8100	31,284,113	24,100,000	24,052,651		1,314			5.500	5.518	JD	110,458	1,325,500	06/23/2011	12/01/2040
130789-AF-7	CALIFORNIA WATER SERVICE CWT 5 1/2 12/01/40	0		2	1.E FE	1,988,320	129.8100	2,596,192	2,000,000	1,990,696		273			5.500	5.518	JD	9,167	110,000	11/17/2010	12/01/2040
130789-W#-3	CALIFORNIA WATER SERVICE CALIFORNIA WATER SERVICES				1.D	5,000,000	122.6580	6,132,890	5,000,000	5,000,000					4.310	4.310	AO	44,896	215,500	10/12/2015	10/16/2045
133131-AS-1	CAMDEN PROPERTY TRUST CPT 4 7/8 06/15/23			2	1.G FE	2,966,340	104.5300	3,135,895	3,000,000	2,994,801		3,363			4.875	5.000	JD	6,500	146,250	05/31/2011	06/15/2023
133131-AS-1	CAMDEN PROPERTY TRUST CPT 4 7/8 06/15/23	0		2	1.G FE	3,955,120	104.5300	4,181,194	4,000,000	3,993,067		4,484			4.875	5.000	JD	8,667	195,000	05/31/2011	06/15/2023
133131-AT-9	CAMDEN PROPERTY TRUST CPT 2.95 12/15/22			2	1.G FE	14,297,011	101.5670	14,879,631	14,650,000	14,607,866		42,533			2.950	3.329	JD	19,208	432,175	01/09/2014	12/15/2022
133131-AT-9	CAMDEN PROPERTY TRUST CPT 2.95 12/15/22	0		2	1.G FE	1,234,670	101.5670	1,371,161	1,350,000	1,335,563		14,526			2.950	3.329	JD	1,770	39,825	01/09/2014	12/15/2022
133131-AU-6	CAMDEN PROPERTY TRUST CPT 4 1/4 01/15/24			2	1.G FE	2,195,908	104.9260	2,308,379	2,200,000	2,199,063		431			4.250	4.272	JJ	43,114	93,500	11/20/2013	01/15/2024
133131-AU-6	CAMDEN PROPERTY TRUST CPT 4 1/4 01/15/24	0		2	1.G FE	299,442	104.9260	314,779	300,000	299,872		59			4.250	4.272	JJ	5,879	12,750	11/20/2013	01/15/2024
133131-AY-8	CAMDENPROPERTYTRUST SENIORCORPBND	0		2	1.G FE	56,098	109.5900	54,795	50,000	56,088		(10)			3.350	2.716	MN	279		12/02/2021	11/01/2049
13342B-AD-7	CAMERON INTL CORP SLB 7 07/15/38				2.A FE	6,418,582	141.4460	8,110,491	5,734,000	6,261,949		(18,414)			7.000	6.156	JJ	185,081	401,380	09/28/2010	07/15/2038
13342B-AD-7	CAMERON INTL CORP SLB 7 07/15/38	0			2.A FE	622,938	141.4460	848,674	600,000	617,954		(580)			7.000	6.156	JJ	19,367	42,000	09/03/2009	07/15/2038
13342B-AF-2	CAMERON INTL CORP SLB 5.95 06/01/41			2	2.A FE	4,820,281	127.8670	5,977,800	4,675,000	4,792,629		(3,443)			5.950	5.768	JD	23,180	278,163	08/24/2011	06/01/2041
13342B-AF-2	CAMERON INTL CORP SLB 5.95 06/01/41	0		2	2.A FE	999,720	127.8670	1,278,674	1,000,000	999,768		6			5.950	5.768	JD	4,958	59,500	05/25/2011	06/01/2041
13342B-AL-9	CAMERON INTL CORP SLB 4 12/15/23			2	2.A FE	6,581,280	103.1320	6,814,970	6,608,000	6,601,895		2,942			4.000	4.073	JD	11,748	264,320	12/26/2013	12/15/2023
13342B-AL-9	CAMERON INTL CORP SLB 4 12/15/23	0		2	2.A FE	4,659,956	103.1320	4,847,209	4,700,000	4,690,824		4,419			4.000	4.073	JD	8,356	188,000	12/26/2013	12/15/2023
134429-BA-6	CAMPBELL SOUP CO CPB 3.3 03/19/25			2	2.C FE	8,688,255	105.4840	9,177,122	8,700,000	8,695,794		1,220			3.300	3.316	MS	81,345	287,100	03/16/2015	03/19/2025
134429-BA-6	CAMPBELL SOUP CO CPB 3.3 03/19/25	0		2	2.C FE	1,298,245	105.4840	1,371,294	1,300,000	1,299,372		182			3.300	3.316	MS	12,155	42,900	03/16/2015	03/19/2025
134429-BG-3	CAMPBELL SOUP CO CPB 4.15 03/15/28			2	2.C FE	14,983,050	111.1390	16,670,822	15,000,000	14,988,663		1,571			4.150	4.164	MS	183,292	622,500	03/12/2018	03/15/2028
134429-BK-4	CAMPBELL SOUP CO SENIORCORPBND	0		2	2.B FE	50,148	98.4300	49,215	50,000	50,147					3.125	3.109	AO	291		12/02/2021	04/24/2050
14040*-AB-9	CAPITAL POWER LP				2.C	18,000,000	111.7270	20,110,860	18,000,000	18,000,000					5.610	5.610	JD	44,880	1,009,800	06/15/2011	06/15/2026
14040H-BF-1	CAPITAL ONE FINANCIAL CORPORAT COF 3 3/4 04/24/24			2	2.A FE	3,717,431	105.4750	3,800,269	3,603,000	3,638,266		(14,970)			3.750	3.292	AO	25,146	135,113	04/13/2016	04/24/2024
14040H-BF-1	CAPITAL ONE FINANCIAL CORPORAT COF 3 3/4 04/24/24	0		2	2.A FE	4,642,920	105.4750	4,746,381	4,500,000	4,544,046		(18,697)			3.750	3.292	AO	31,406	168,750	04/13/2016	04/24/2024
14040H-BJ-3	CAPITALONEFINCORP SUBCORPBND	0		2	2.B FE	5,431,300	108.9300	5,446,500	5,000,000	5,425,804		(5,496)			4.200	1.836	AO	36,167		12/09/2021	10/29/2025
14040H-BN-4	CAPITAL ONE FINANCIAL CORPORAT COF 3 3/4 03/09/27			2	2.A FE	4,984,700	108.3950	5,419,759	5,000,000	4,991,350		1,482			3.750	3.787	MS	58,333	187,500	03/06/2017	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORAT CAPITAL ONE FINANCIAL CO	0		2	2.A FE	998,020	109.0180	1,090,181	1,000,000	998,708		185			3.800	3.824	JJ	15,939	38,000	01/25/2018	01/31/2028
14040H-CJ-2	CAPITALONEFINCORP SENIORCORPBND			2	2.A FE	20,000,000	99.7440	19,948,840	20,000,000	20,000,000					2.618	2.618	MN	85,812		10/28/2021	11/02/2032
14040H-CJ-2	CAPITALONEFINCORP SENIORCORPBND	0		2	2.A FE	49,870	99.7440	49,872	50,000	49,870		1			2.618	2.618	MN	215		12/02/2021	11/02/2032
140420-NB-2	CAPITAL ONE BANK USA NA COF 3 3/8 02/15/23				2.A FE	13,700,000	102.7460	14,076,149	13,700,000	13,700,000					3.375	3.375	FA	174,675	462,375	02/06/2013	02/15/2023
140420-NB-2	CAPITAL ONE BANK USA NA COF 3 3/8 02/15/23	0			2.A FE	1,300,000	102.7460	1,335,693	1,300,000	1,300,000					3.375	3.375	FA	16,575	43,875	02/06/2013	02/15/2023
14149Y-AY-4	CARDINAL HEALTH INC CAH 3.2 03/15/23				2.B FE	6,985,510	102.5780	7,180,457	7,000,000	6,998,028		1,581			3.200	3.224	MS	65,956	224,000	02/19/2013	03/15/2023
14149Y-BM-9	CARDINAL HEALTH INC CAH 4.368 06/15/47			2	2.B FE	14,964,650	113.1940	16,979,163	15,000,000	14,967,320		685			4.368	4.381	JD	29,120	655,200	12/04/2017	06/15/2047
14149Y-BM-9	CARDINAL HEALTH INC CAH 4.368 06/15/47	0		2	2.B FE	1,049,864	113.1940	1,188,541	1,050,000	1,050,386		125			4.368	4.381	JD	2,038	44,772	12/02/2021	06/15/2047
14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO CARESOURCE MANAGEMENT GROUP CO	0			1.E	9,406,844	119.2750	11,220,022	9,406,844	9,406,844					4.670	4.670	MON	19,524	439,972	03/27/2018	03/15/2044
141781-AC-8	CARGILL INC CARGIL 7 3/8 10/01/25	0			1.F FE	4,424,186	119.2470	4,382,324	3,675,000	3,924,114		(58,534)			7.375	5.355	AO	67,758	271,031	01/05/2011	10/01/2025
141781-AW-4	CARGILL INC CARGIL 6 5/8 09/15/37				1.F FE	13,112,050	147.3580	16,209,407	11,000,000	12,564,203		(62,689)			6.625	5.301	MS	214,576	728,750	10/27/2010	09/15/2037
141781-AW-4	CARGILL INC CARGIL 6 5/8 09/15/37	0			1.F FE	7,097,940	147.3580	8,841,495	6,000,000	6,814,798		(32,489)			6.625	5.301	MS	117,042	397,500	10/27/2010	09/15/2037
141781-BC-7	CARGILL INC CARGIL 4.1 11/01/42				1.F FE	14,020,652	114.6610	16,391,954	14,296,000	14,065,151		6,788			4.100	4.220	MN	97,689	586,136	10/07/2014	11/01/2042
141781-BC-7	CARGILL INC CARGIL 4.1 11/01/42	0			1.F FE	973,660	114.6610	1,146,611	1,000,000	977,914		648			4.100	4.220	MN	6,833	41,000	08/07/2014	11/01/2042
141781-BR-4	CARGILL INC SENIORCORPBND144A	0		2	1.F FE	54,718	106.8400	53,420	50,000	54,710		(8)			3.125	2.656	MN	156		12/02/2021	05/25/2051
142339-AF-7	CARLISLE COS INC CSL 3 3/4 11/15/22			2	2.B FE	19,445,455	101.8040	19,851,848	19,500,000	19,494,323		6,226			3.750	3.784	MN	93,438	731,250	11/15/2012	11/15/2022
142339-AH-3	CARLISLE COS INC CSL 3 3/4 12/01/27			2	2.B FE	9,960,100	108.1320	10,813,194	10,000,000	9,974,794		3,733			3.750	3.798	JD	31,250	375,000	11/13/2017	12/01/2027
142339-AJ-9	CARLISLE COS INC CSL 2 3/4 03/01/30			2	2.B FE	16,294,740	102.2820	16,876,583	16,500,000	16,328,255		18,396			2.750	2.894	MS	151,250	453,750	02/13/2020	03/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
142339-AJ-9	CARLISLE COS INC CSL 2 3/4 03/01/30	0		2	2.B FE	3,456,460	102.2820	3,579,881	3,500,000	3,463,569		3,902			2.750	2.894	MS	32,083	96,250	02/13/2020	03/01/2030
142339-AL-4	CARLISLECOINC SENIORCORPBND	0		2	2.B FE	48,261	96.3100	48,155	50,000	48,271		10			2.200	2.589	MS	284		12/02/2021	03/01/2032
143658-AF-9	CARNIVAL CORP CCL 7.2 10/01/23				4.C FE	5,558,438	106.2590	5,578,598	5,250,000	5,305,693		(29,152)			7.200	6.548	AO	94,500	378,000	11/10/2009	10/01/2023
143658-AH-5	CARNIVAL CORP CCL 6.65 01/15/28				4.C FE	17,519,011	102.9000	17,112,319	16,630,000	17,056,943		(57,450)			6.650	6.132	JJ	509,940	1,105,895	04/20/2012	01/15/2028
144141-CU-0	DUKE ENERGY PROGRESS INC DUK 6 1/8 09/15/33				1.F FE	14,684,939	132.2270	18,567,319	14,042,000	14,462,099		(25,469)			6.125	5.817	MS	253,244	860,073	11/30/2010	09/15/2033
144141-CU-0	DUKE ENERGY PROGRESS INC DUK 6 1/8 09/15/33	0			1.F FE	2,500,000	132.2270	3,305,676	2,500,000	2,500,000					6.125	5.817	MS	45,087	153,125	04/07/2009	09/15/2033
144285-AK-9	CARPENTER TECHNOLOGY CRS 4.45 03/01/23			2	3.C FE	9,984,700	102.1470	10,214,711	10,000,000	9,997,862		1,749			4.450	4.469	MS	148,333	445,000	02/21/2013	03/01/2023
14448C-AR-5	CARRIERGLOBALCORP SENIORCORPBND	0		2	2.C FE	51,906	104.4800	52,240	50,000	51,900		(5)			3.377	3.097	AO	403		12/02/2021	04/05/2040
14456#-AA-4	CARRIX INC CARRIX INC				2.C PL	12,000,000	112.0080	13,440,948	12,000,000	12,000,000					4.960	4.960	JJ	249,653	595,200	07/19/2017	07/31/2027
14456#-AA-4	CARRIX INC CARRIX INC	0			2.C PL	2,000,000	112.0080	2,240,158	2,000,000	2,000,000					4.960	4.960	JJ	41,609	99,200	07/19/2017	07/31/2027
14456#-AB-2	CARRIX INC CARRIX INC	0			2.C PL	8,000,000	113.6460	9,091,660	8,000,000	8,000,000					5.060	5.060	JJ	169,791	404,800	07/19/2017	07/31/2029
14456#-AF-3	CARRIX INC CARRIX 4.09 7/31/32				2.C PL	5,000,000	106.9370	5,346,869	5,000,000	5,000,000					4.090	4.090	JJ	85,776	204,500	11/20/2019	07/31/2032
14456#-AG-1	CARRIX INC CARRIX 4.19 7/31/34				2.C PL	20,000,000	107.6180	21,523,599	20,000,000	20,000,000					4.190	4.190	JJ	351,494	838,000	11/20/2019	07/31/2034
149123-BF-7	CATERPILLAR INC CAT 6 5/8 07/15/28				1.F FE	1,007,990	128.4840	1,092,118	850,000	925,690		(9,565)			6.625	5.011	JJ	25,966	56,313	02/16/2011	07/15/2028
149123-BF-7	CATERPILLAR INC CAT 6 5/8 07/15/28	0			1.F FE	177,881	128.4840	192,727	150,000	163,357		(1,688)			6.625	5.011	JJ	4,582	9,938	02/16/2011	07/15/2028
149123-BN-0	CATERPILLAR INC CAT 6.05 08/15/36				1.F FE	11,282,745	142.6850	14,030,249	9,833,000	10,871,518		(47,182)			6.050	5.026	FA	224,739	594,897	12/06/2010	08/15/2036
149123-BN-0	CATERPILLAR INC CAT 6.05 08/15/36	0			1.F FE	2,974,894	142.6850	3,709,819	2,600,000	2,868,819		(12,192)			6.050	5.026	FA	59,424	157,300	12/06/2010	08/15/2036
149123-BS-9	CATERPILLAR INC CAT 5.2 05/27/41				1.F FE	20,992,650	137.5110	28,877,370	21,000,000	20,994,121		170			5.200	5.203	MN	103,133	1,092,000	05/25/2011	05/27/2041
149123-BS-9	CATERPILLAR INC CAT 5.2 05/27/41	0			1.F FE	997,890	137.5110	1,375,113	1,000,000	998,305		50			5.200	5.203	MN	4,911	52,000	05/24/2011	05/27/2041
149123-CE-9	CATERPILLAR INC SENIORCORPBND	0		2	1.F FE	73,662	143.6100	71,805	50,000	73,641		(21)			4.750	2.819	MN	303		12/02/2021	05/15/2064
149123-CF-6	CATERPILLAR INC CAT 3 1/4 09/19/49			2	1.F FE	27,547,020	110.3740	30,684,047	27,800,000	27,558,787		5,260			3.250	3.298	MS	255,992	903,500	09/16/2019	09/19/2049
149123-CF-6	CATERPILLAR INC CAT 3 1/4 09/19/49	0		2	1.F FE	5,152,680	110.3740	5,739,462	5,200,000	5,154,881		984			3.250	3.298	MS	47,883	169,000	09/16/2019	09/19/2049
14916R-AC-8	CATHOLIC HEALTH INITIATI CATMED 2.95 11/01/22				2.A FE	4,356,546	101.7430	4,566,227	4,488,000	4,472,800		17,710			2.950	3.366	MN	22,066	132,396	09/24/2014	11/01/2022
14916R-AC-8	CATHOLIC HEALTH INITIATI CATMED 2.95 11/01/22	0			2.A FE	388,284	101.7430	406,972	400,000	398,645		1,578			2.950	3.366	MN	1,967	11,800	09/24/2014	11/01/2022
14916R-AF-1	CATHOLIC HEALTH INITIATI CATMED 4.2 08/01/23				2.A FE	1,933,007	104.6410	1,930,626	1,845,000	1,862,845		(10,771)			4.200	3.600	FA	32,288	77,490	09/24/2014	08/01/2023
14916R-AF-1	CATHOLIC HEALTH INITIATI CATMED 4.2 08/01/23	0			2.A FE	2,607,775	104.6410	2,616,025	2,500,000	2,521,885		(13,200)			4.200	3.600	FA	43,750	105,000	09/24/2014	08/01/2023
14987B-AE-3	CC HOLDINGS GS V LLC/CROWN CAS CC HOLDINGS GS V LLC/CRO	0			2.B FE	6,439,020	103.5030	6,210,204	6,000,000	6,091,662		(69,060)			3.849	2.635	AO	48,754	230,940	08/31/2016	04/15/2023
15189T-AX-5	CENTERPOINT ENERGY CNP 2.95 03/01/30			2	2.B FE	5,229,158	103.4170	5,429,415	5,250,000	5,233,356		1,774			2.950	2.994	MS	51,625	154,875	08/12/2019	03/01/2030
15189T-AX-5	CENTERPOINT ENERGY CNP 2.95 03/01/30	0		2	2.B FE	747,023	103.4170	775,631	750,000	747,622		253			2.950	2.994	MS	7,375	22,125	08/12/2019	03/01/2030
15189W-AH-3	CENTERPOINTENERGYRESOURCESC SENIORCORPBND			2	2.A FE	2,371,110	136.8060	2,361,268	1,726,000	2,370,556		(554)			5.850	3.170	JJ	46,559		12/21/2021	01/15/2041
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES C CNP 4.1 09/01/47	0		2	2.A FE	1,988,340	115.5140	2,310,283	2,000,000	1,989,299		231			4.100	4.134	MS	27,333	82,000	08/21/2017	09/01/2047
15189X-AM-0	CENTERPOINT ENER HOUSTON CNP 3.55 08/01/42			2	1.F FE	23,624,187	111.7150	29,828,963	26,701,000	24,149,770		75,974			3.550	4.273	FA	394,952	947,886	08/08/2014	08/01/2042
15189X-AM-0	CENTERPOINT ENER HOUSTON CNP 3.55 08/01/42	0		2	1.F FE	4,353,130	111.7150	5,641,596	5,050,000	4,472,445		16,971			3.550	4.273	FA	74,698	179,275	10/31/2013	08/01/2042
15189X-AN-8	CENTERPOINT ENER HOUSTON CNP 4 1/2 04/01/44			2	1.F FE	3,972,016	126.2620	4,292,905	3,400,000	3,899,478		(15,065)			4.500	3.527	AO	38,250	153,000	10/24/2016	04/01/2044
15189X-AN-8	CENTERPOINT ENER HOUSTON CNP 4 1/2 04/01/44	0		2	1.F FE	1,869,184	126.2620	2,020,191	1,600,000	1,835,049		(7,090)			4.500	3.527	AO	18,000	72,000	10/24/2016	04/01/2044
15189X-AS-7	CENTERPOINT ENER HOUSTON CNP 3.95 03/01/48			2	1.F FE	5,077,764	119.4000	6,089,400	5,100,000	5,079,375		442			3.950	3.975	MS	67,150	201,450	02/26/2018	03/01/2048
15189X-AS-7	CENTERPOINT ENER HOUSTON CNP 3.95 03/01/48	0		2	1.F FE	1,891,716	119.4000	2,268,600	1,900,000	1,892,316		165			3.950	3.975	MS	25,017	75,050	02/26/2018	03/01/2048
15361G-AX-3	CENTRAL HUDSON GAS & ELE FTSCN 5.716 04/01/41				1.G FE	14,000,000	127.2050	17,808,634	14,000,000	14,000,000					5.716	5.716	AO	200,060	800,240	12/02/2010	04/01/2041
15361G-AX-3	CENTRAL HUDSON GAS & ELE FTSCN 5.716 04/01/41	0			1.G FE	1,000,000	127.2050	1,272,045	1,000,000	1,000,000					5.716	5.716	AO	14,290	57,160	12/02/2010	04/01/2041
15361G-BA-2	CENTRAL HUDSON GAS & ELE FTSCN 4.707 04/01/42	0			1.G FE	10,000,000	110.6990	11,069,908	10,000,000	10,000,000					4.707	4.707	AO	117,675	470,700	09/27/2011	04/01/2042
15361G-BB-0	CENTRAL HUDSON GAS & ELE FTSCN 4.776 04/01/42				1.G FE	9,000,000	120.2570	10,823,153	9,000,000	9,000,000					4.776	4.776	AO	107,460	429,840	03/27/2012	04/01/2042
15361G-BB-0	CENTRAL HUDSON GAS & ELE FTSCN 4.776 04/01/42	0			1.G FE	1,000,000	120.2570	1,202,573	1,000,000	1,000,000					4.776	4.776	AO	11,940	47,760	03/27/2012	04/01/2042
15405E-AB-4	CENTRAL MAINE POWER CO AGR 5 3/8 06/10/35				1.G FE	3,680,000	119.6030	4,784,133	4,000,000	3,775,717		10,638			5.375	5.989	MS	71,667	215,000	10/02/2009	06/10/2035
15405E-AB-4	CENTRAL MAINE POWER CO AGR 5 3/8 06/10/35	0			1.G FE	920,000	119.6030	1,196,033	1,000,000	943,929		2,660			5.375	5.989	MS	17,917	53,750	10/02/2009	06/10/2035
15502#-AA-5	CENTRAL PORT LLC CENTRAL PORT LLC				3.A	14,100,000	106.2050	14,974,837	14,100,000	14,151,862		(4,611)			4.860	4.796	JD	1,904	685,260	11/05/2019	11/05/2029
161175-BT-0	CHARTER COMM OPT LLC/CAP CHTR 4.8 03/01/50			2	2.C FE	21,913,400	112.3160	22,463,123	20,000,000	21,888,310		(25,090)			4.800	4.218	MS	320,000	480,000	04/08/2021	03/01/2050
161175-BZ-6	CHARTER COMM OPT LLC/CAP CHTR 3 1/2 06/01/41			2	2.C FE	18,886,400	97.8120	19,562,307	20,000,000	18,913,820		27,420			3.500	3.901	JD	58,333	519,167	03/29/2021	06/01/2041
161175-CG-7	CHARTERCOMMUNICATIONSOPERATI CHARTERCOMMUNICATIONSOPERATI	0		2	2.C FE	5,814,900	96.3400	5,780,400	6,000,000	5,814,999		99			3.950	4.106	JD	52,008		10/13/2021	06/30/2062
16412X-A@-4	CHENIERE CORPUS CHRISTI HOLDIN CORPUS CHRISTI LNG 3.93 12/39				2.C FE	36,000,000	109.1210	39,283,607	36,000,000	36,000,000					3.930	3.931	JD	3,930	1,413,000	10/17/2019	12/31/2039
16412X-AC-9	CHENIERECORPUSCHRISTIHOLDIN SECUREDCORPBND	0		2	2.C FE	11,129,550	110.8300	11,083,000	10,000,000	11,109,489		(20,061)			5.875	1.731	JD	1,632	293,750	12/13/2021	03/31/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
166754-AP-6	CHEVRON PHILLIPS CHEM CO CPCHEM 3.4 12/01/26			2	1.G FE	29,958,900	107.1990	32,159,565	30,000,000	29,978,200		3,998			3.400	3.416	JD	85,000	1,020,000	11/18/2016	12/01/2026
166756-AT-3	CHEVRON USA INC CVX 6 03/01/41			2	1.D FE	14,183,547	149.6580	20,292,118	13,559,000	14,164,562		(18,985)			6.000	5.611	MS	271,180	813,540	01/06/2021	03/01/2041
166756-AU-0	CHEVRON USA INC CVX 5 1/4 11/15/43			2	1.D FE	8,954,941	137.8200	12,403,799	9,000,000	8,955,377		436			5.250	5.289	MN	60,375	472,500	01/06/2021	11/15/2043
166756-AU-0	CHEVRON USA INC CVX 5 1/4 11/15/43	0		2	1.D FE	5,969,960	137.8200	8,269,199	6,000,000	5,970,251		291			5.250	5.289	MN	40,250	315,000	01/06/2021	11/15/2043
166764-AH-3	CHEVRON CORP CVX 3.191 06/24/23			2	1.D FE	42,830,537	103.1770	44,469,435	43,100,000	43,054,375		29,599			3.191	3.273	JD	26,742	1,375,321	06/20/2013	06/24/2023
166764-AH-3	CHEVRON CORP CVX 3.191 06/24/23	0		2	1.D FE	4,834,683	103.1770	5,055,690	4,900,000	4,888,909		7,189			3.191	3.273	JD	3,040	156,359	06/20/2013	06/24/2023
166764-BD-1	CHEVRON CORP CVX 3.326 11/17/25			2	1.D FE	11,666,244	107.0350	12,416,075	11,600,000	11,627,227		(6,904)			3.326	3.257	MN	47,155	385,816	11/10/2015	11/17/2025
16687*-AD-8	CHEYENNE LIGHT FUEL & POWER CO				1.G	5,000,000	126.5040	6,325,177	5,000,000	5,000,000					4.530	4.530	AO	44,671	226,500	10/01/2014	10/20/2044
16829@-AF-0	CHICK-FIL-A INC CHICK-FIL-A INC 1.97 10/29/29	0			2.B	1,000,000	96.1990	961,993	1,000,000	1,000,000					1.970	1.970	AO	3,393	19,700	10/16/2020	10/29/2029
16829@-AG-8	CHICK-FIL-A INC CHICK-FIL-A INC 2.09 10/29/30	0			2.B	3,000,000	96.5550	2,896,635	3,000,000	3,000,000					2.090	2.090	AO	10,798	62,700	10/16/2020	10/29/2030
169905-AG-1	CHOICEHOTELSINTLINC SENIORCORPBND	0		2	2.C FE	52,693	106.0100	53,005	50,000	52,675		(18)			3.700	3.003	JJ	853		12/02/2021	01/15/2031
171232-AQ-4	CHUBBINAHOLDINGSINC SENIORCORPBND	0			1.G FE	71,621	141.9600	70,980	50,000	71,541		(80)			6.000	2.584	MN	417		12/02/2021	05/11/2037
171239-AJ-5	CHUBBINAHOLDINGSINC SENIORCORPBND			2	1.F FE	36,666,109	102.4220	37,763,046	36,870,000	36,666,307		198			3.050	3.074	JD	134,319		11/15/2021	12/15/2061
171340-AH-5	CHURCH & DWIGHT CO INC CHD 2 7/8 10/01/22				2.A FE	20,359,586	101.6460	21,456,379	21,109,000	21,039,060		90,625			2.875	3.411	AO	151,721	606,884	07/19/2013	10/01/2022
171340-AH-5	CHURCH & DWIGHT CO INC CHD 2 7/8 10/01/22	0			2.A FE	4,179,997	101.6460	4,574,054	4,500,000	4,469,321		39,638			2.875	3.411	AO	32,344	129,375	09/12/2013	10/01/2022
171340-AL-6	CHURCH & DWIGHT CO INC CHD 3.95 08/01/47			2	2.A FE	8,636,316	118.5770	10,316,240	8,700,000	8,641,730		1,291			3.950	3.992	FA	143,188	343,650	07/20/2017	08/01/2047
171340-AL-6	CHURCH & DWIGHT CO INC CHD 3.95 08/01/47	0		2	2.A FE	1,290,484	118.5770	1,541,507	1,300,000	1,291,293		193			3.950	3.992	FA	21,396	51,350	07/20/2017	08/01/2047
172070-CP-7	DUKE ENERGY OHIO INC DUK 5.4 06/15/33				2.A FE	4,660,772	121.9630	5,805,451	4,760,000	4,695,434		3,846			5.400	5.615	JD	11,424	257,040	07/07/2010	06/15/2033
172070-CP-7	DUKE ENERGY OHIO INC DUK 5.4 06/15/33	0			2.A FE	1,910,440	121.9630	2,439,265	2,000,000	1,941,849		3,505			5.400	5.615	JD	4,800	108,000	01/15/2010	06/15/2033
172070-CQ-5	DUKE ENERGY OHIO INC DUK 5 3/8 06/15/33	0			2.A FE	4,858,918	122.6690	5,826,754	4,750,000	4,820,658		(4,417)			5.375	5.201	JD	11,347	255,313	10/12/2010	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO. 2 CTAS 6.15 08/15/36				1.G FE	28,189,950	138.0570	34,605,244	25,066,000	27,378,649		(103,999)			6.150	5.324	FA	582,367	1,541,559	08/15/2013	08/15/2036
17252M-AG-5	CINTAS CORPORATION NO. 2 CTAS 6.15 08/15/36	0			1.G FE	5,019,862	138.0570	6,626,712	4,800,000	4,959,696		(6,786)			6.150	5.324	FA	111,520	295,200	01/14/2010	08/15/2036
17252M-AN-0	CINTAS CORPORATION NO. 2 CTAS 3.7 04/01/27			2	1.G FE	6,973,120	109.5060	7,665,398	7,000,000	6,984,784		2,578			3.700	3.746	AO	64,750	259,000	03/09/2017	04/01/2027
17275R-AD-4	CISCO SYSTEMS INC CSCO 5.9 02/15/39				1.E FE	13,840,940	144.3080	19,589,817	13,575,000	13,779,165		(7,562)			5.900	5.831	FA	302,572	800,925	11/18/2010	02/15/2039
17275R-AD-4	CISCO SYSTEMS INC CSCO 5.9 02/15/39	0			1.E FE	4,236,070	144.3080	6,277,400	4,350,000	4,267,381		3,320			5.900	5.831	FA	96,957	253,700	12/02/2021	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC CSCO 5 1/2 01/15/40				1.E FE	10,362,700	140.1750	14,017,472	10,000,000	10,283,299		(9,246)			5.500	5.255	JJ	253,611	550,000	11/15/2010	01/15/2040
17275R-AW-2	CISCO SYSTEMS INC CSCO 3 1/2 06/15/25				1.E FE	22,229,694	107.6420	23,465,935	21,800,000	21,965,135		(44,498)			3.500	3.300	JD	33,911	763,000	07/07/2015	06/15/2025
17275R-AW-2	CISCO SYSTEMS INC CSCO 3 1/2 06/15/25	0			1.E FE	3,191,456	107.6420	3,444,541	3,200,000	3,196,701		883			3.500	3.300	JD	4,978	112,000	06/10/2015	06/15/2025
17287H-AA-8	CITADELFINANCELLC SENIORCORPBND144A	0		2	2.C FE	5,010,900	99.8300	4,991,500	5,000,000	5,010,796		(104)			3.375	3.318	MS	52,500		12/07/2021	03/09/2026
172967-HQ-7	CITIGROUP INC	0		2	3.A FE	5,600,000	105.0000	5,880,000	5,600,000	5,600,000					6.300	6.300	MN	45,080	352,800	04/23/2014	12/29/2049
172967-HV-6	CITIGROUP INC	0			2.B FE	7,983,040	106.6430	8,531,457	8,000,000	7,994,933		1,818			4.000	4.026	FA	129,778	320,000	07/29/2014	08/05/2024
172967-JT-9	CITIGROUP INC SUBCORPBND	0			2.B FE	5,423,900	108.9000	5,445,000	5,000,000	5,418,000		(5,900)			4.400	1.880	JD	12,833		12/09/2021	06/10/2025
172967-KG-5	CITIGROUP INC	0			2.A FE	3,994,680	108.1440	4,325,763	4,000,000	3,997,618		538			3.700	3.716	JJ	69,478	148,000	01/05/2016	01/12/2026
172967-KJ-9	CITIGROUP INC CITIGROUP INC	0			2.B FE	1,067,620	110.4520	1,104,521	1,000,000	1,033,245		(7,205)			4.600	3.735	MS	14,311	46,000	11/02/2016	03/09/2026
172967-KR-1	CITIGROUP INC C 4 3/4 05/18/46				2.B FE	9,226,135	124.0150	11,471,409	9,250,000	9,228,803		453			4.750	4.766	MN	52,481	439,375	02/07/2017	05/18/2046
172967-KR-1	CITIGROUP INC C 4 3/4 05/18/46	0			2.B FE	5,735,165	124.0150	7,130,876	5,750,000	5,736,824		282			4.750	4.766	MN	32,623	273,125	02/07/2017	05/18/2046
172967-KU-4	CITIGROUP INC C 4 1/8 07/25/28	0			2.B FE	4,984,550	109.9890	5,499,441	5,000,000	4,990,613		1,220			4.125	4.158	JJ	89,375	206,250	07/18/2016	07/25/2028
172967-LW-9	CITIGROUP INC CITIGROUP INC	0		2	2.A FE	3,000,000	110.3590	3,310,784	3,000,000	3,000,000					4.075	4.075	AO	23,092	122,250	04/16/2018	04/23/2029
172967-MM-0	CITIGROUP INC BASIC	0		2	1.G FE	17,048,200	132.1700	17,182,100	13,000,000	17,013,166		(35,034)			5.316	3.089	MS	182,368		10/12/2021	03/26/2041
172967-NE-7	CITIGROUP INC SENIORCORPBND			2	1.G FE	16,930,000	100.1540	16,956,117	16,930,000	16,930,000					2.520	2.520	MN	68,736		10/27/2021	11/03/2032
1730T0-DC-0	CITIGROUP INC C Float 06/08/37				2.A FE	3,300,000	141.0570	4,654,881	3,300,000	3,300,000					8.657	0.000	JD	18,252	328,275	05/30/2007	06/08/2037
1730T0-DC-0	CITIGROUP INC C Float 06/08/37	0			2.A FE	1,700,000	141.0570	2,397,969	1,700,000	1,700,000					8.657	0.000	JD	9,402	103,528	05/30/2007	06/08/2037
17858#-AA-1	Brandywine Acq & Dev, LLC PF Training Investors, LLC			1	2.B	19,085,000	107.7600	20,370,716	18,903,848	19,078,685		(6,315)			5.280	5.246	MON	44,361	759,683	03/05/2021	09/15/2043
18055#-AZ-5	CLARION LION PPTYS FD HLDGS LP CLARION LION PROPERTIES FUND				1.G	7,000,000	106.7480	7,472,360	7,000,000	7,000,000					3.870	3.870	MN	45,150	270,900	05/01/2017	05/01/2029
184692-C#-6	CLEARBRIDGE ENERGY MLP FUND				1.A FE	559,610	104.9850	587,507	559,610	559,610					3.460	3.460	JD	1,076	30,691	12/31/2021	06/11/2025
185508-AE-8	CLECO POWER LLC CNL 6 1/2 12/01/35				2.A FE	8,954,555	141.0410	13,046,265	9,250,000	9,033,673		9,139			6.500	6.762	JD	50,104	601,250	11/09/2009	12/01/2035
185508-AE-8	CLECO POWER LLC CNL 6 1/2 12/01/35	0			2.A FE	3,146,195	141.0410	4,583,823	3,250,000	3,173,993		3,211			6.500	6.762	JD	17,604	211,250	11/09/2009	12/01/2035
185508-AG-3	CLECO POWER LLC CNL 6 12/01/40				2.A FE	5,788,621	136.8110	6,635,312	4,850,000	5,603,133		(24,156)			6.000	4.804	JD	24,250	291,000	09/19/2012	12/01/2040
185508-AG-3	CLECO POWER LLC CNL 6 12/01/40	0			2.A FE	1,194,707	136.8110	1,436,511	1,050,000	1,166,563		(3,612)			6.000	4.804	JD	5,250	63,000	09/19/2012	12/01/2040
185508-B@-6	CLECO POWER LLC CLECO POWER LLC				2.A	9,000,000	103.8500	9,346,500	9,000,000	9,000,000					3.570	3.570	JD	13,388	321,300	12/20/2016	12/16/2028
18551P-AC-3	CLECO CORPORATE HOLDINGS CNL 3.743 05/01/26			2	2.C FE	12,200,000	106.7520	13,023,798	12,200,000	12,200,000					3.743	3.743	MN	76,108	456,646	04/28/2017	05/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
18551P-AC-3	CLECO CORPORATE HOLDINGS CNL 3.743 05/01/26	0		2	2.C FE	1,800,000	106.7520	1,921,544	1,800,000	1,800,000					3.743	3.743	MN	11,229	67,374	04/28/2017	05/01/2026
18551P-AD-1	CLECOCORPORATEHOLDINGSLLC SECUREDCORPBND	0		2	2.C FE	62,046	120.7700	60,385	50,000	62,023		(22)			4.973	3.480	MN	414		12/02/2021	05/01/2046
18600T-AA-0	CLEVELAND CLINIC FOUND BASIC				1.C FE	30,751,555	149.3520	33,501,085	22,431,000	30,743,963		(7,592)			4.858	3.367	JJ	544,849	544,849	04/08/2021	01/01/2114
18600T-AA-0	CLEVELAND CLINIC FOUND BASIC	0			1.C FE	21,065,400	149.3520	20,909,241	14,000,000	21,063,452		(1,948)			4.858	3.367	JJ	340,060		10/19/2021	01/01/2114
18683K-AC-5	CLIFFS NATURAL RESOURCES CLF 6 1/4 10/01/40				4.B FE	2,250,000	107.8190	13,477,422	12,500,000	2,279,694		7,018			6.250	34.690	AO	195,313	781,250	10/26/2010	10/01/2040
189054-AU-3	CLOROX COMPANY CLX 3 1/2 12/15/24			2	2.A FE	9,026,725	106.6080	9,594,710	9,000,000	9,009,482		(3,171)			3.500	3.460	JD	14,000	315,000	01/07/2016	12/15/2024
191098-AK-8	COCA COLA BOTTL CO CONSL COKE 3.8 11/25/25			2	2.B FE	13,127,675	107.9550	14,142,138	13,100,000	13,111,655		(2,889)			3.800	3.778	MN	49,780	497,800	11/24/2015	11/25/2025
191098-AK-8	COCA COLA BOTTL CO CONSL COKE 3.8 11/25/25	0		2	2.B FE	1,899,525	107.9550	2,051,150	1,900,000	1,899,793		48			3.800	3.778	MN	7,220	72,200	11/20/2015	11/25/2025
191216-CQ-1	COCA-COLA CO SENIORCORPBND	0			1.E FE	64,855	126.8300	63,415	50,000	64,831		(24)			4.200	2.693	MS	560		12/02/2021	03/25/2050
191216-DC-1	COCA-COLA CO KO 2 1/2 03/15/51	0		2	1.F FE	1,242,325	96.2930	1,203,668	1,250,000	1,242,542		170			2.500	2.529	MS	9,201	30,990	09/14/2020	03/15/2051
19416Q-EJ-5	COLGATE-PALMOLIVE CO CL 4 08/15/45				1.D FE	48,818,055	125.9890	60,209,907	47,790,000	48,689,125		(24,638)			4.000	3.899	FA	722,160	1,911,600	04/01/2016	08/15/2045
19416Q-EJ-5	COLGATE-PALMOLIVE CO CL 4 08/15/45	0			1.D FE	6,911,445	125.9890	8,819,195	7,000,000	6,922,584		1,922			4.000	3.899	FA	105,778	280,000	08/06/2015	08/15/2045
19416Q-EK-2	COLGATE-PALMOLIVE CO COLGATE - PALMOLIVE	0		2	1.D FE	61,886	120.7700	60,385	50,000	61,863		(23)			3.700	2.431	FA	771		12/02/2021	08/01/2047
195869-AG-7	COLONIAL PIPELINE CO COLPLN 7.63 04/15/32				1.G FE	12,684,970	141.6070	13,452,638	9,500,000	11,445,104		(141,047)			7.630	4.962	MN	62,418	724,850	10/14/2010	04/15/2032
195869-AG-7	COLONIAL PIPELINE CO COLPLN 7.63 04/15/32	0			1.G FE	11,277,200	141.6070	12,036,571	8,500,000	10,386,594		(138,573)			7.630	4.962	MN	55,847	648,550	10/19/2018	04/15/2032
195869-AP-7	COLONIAL PIPELINE CO COLPLN 3 3/4 10/01/25			2	1.G FE	26,570,766	106.4500	28,315,798	26,600,000	26,587,852		2,958			3.750	3.766	AO	249,375	997,500	09/16/2015	10/01/2025
195869-AP-7	COLONIAL PIPELINE CO COLPLN 3 3/4 10/01/25	0		2	1.G FE	3,889,314	106.4500	4,151,564	3,900,000	3,895,543		1,087			3.750	3.766	AO	36,563	146,250	09/16/2015	10/01/2025
19828J-AB-4	COLUMBIA PROPERTY TRUST CXP 3.65 08/15/26			2	2.C FE	15,015,120	108.8090	16,321,359	15,000,000	15,006,996		(1,625)			3.650	3.637	FA	206,833	547,500	08/04/2016	08/15/2026
20030N-AF-8	COMCAST CORPORATION CMCSA 5.65 06/15/35				1.G FE	6,357,365	132.4030	8,606,225	6,500,000	6,399,472		4,737			5.650	5.864	JD	16,322	370,574	06/23/2011	06/15/2035
20030N-AF-8	COMCAST CORPORATION CMCSA 5.65 06/15/35	0			1.G FE	1,903,440	132.4030	2,648,069	2,000,000	1,931,886		3,211			5.650	5.864	JD	5,022	109,676	01/12/2010	06/15/2035
20030N-AK-7	COMCAST CORPORATION CMCSA 6 1/2 11/15/35				1.G FE	6,115,830	143.5550	8,613,308	6,000,000	6,080,668		(3,555)			6.500	6.389	MN	49,833	390,000	01/08/2009	11/15/2035
20030N-AK-7	COMCAST CORPORATION CMCSA 6 1/2 11/15/35	0			1.G FE	1,492,470	143.5550	2,153,327	1,500,000	1,494,716		228			6.500	6.389	MN	12,458	97,500	01/08/2009	11/15/2035
20030N-BH-3	COMCAST CORPORATION CMCSA 4 1/4 01/15/33				1.G FE	3,091,650	117.3600	3,520,790	3,000,000	3,062,638		(4,432)			4.250	4.051	JJ	58,792	127,500	07/24/2014	01/15/2033
20030N-BH-3	COMCAST CORPORATION CMCSA 4 1/4 01/15/33	0			1.G FE	4,169,577	117.3600	4,929,106	4,200,000	4,244,658		5,030			4.250	4.051	JJ	82,308	127,500	08/13/2021	01/15/2033
20030N-BK-6	COMCASTCORPORATION SENIORCORPBND	0			1.G FE	63,360	124.8600	62,430	50,000	63,331		(29)			4.750	3.081	MS	792		12/02/2021	03/01/2044
20030N-BP-5	COMCAST CORPORATION CMCSA 4.4 08/15/35			2	1.G FE	4,340,320	119.1240	4,764,949	4,000,000	4,260,845		(14,937)			4.400	3.767	FA	66,489	176,000	03/22/2016	08/15/2035
20030N-BS-9	COMCAST CORPORATION CMCSA 3.15 03/01/26			2	1.G FE	4,491,540	106.6510	4,799,278	4,500,000	4,496,147		852			3.150	3.172	MS	47,250	141,750	02/16/2016	03/01/2026
20030N-BS-9	COMCAST CORPORATION CMCSA 3.15 03/01/26	0		2	1.G FE	499,060	106.6510	533,253	500,000	499,572		95			3.150	3.172	MS	5,250	15,750	02/16/2016	03/01/2026
20030N-BU-4	COMCAST CORPORATION CMCSA 3.4 07/15/46			2	1.G FE	4,434,600	105.6530	5,282,627	5,000,000	4,489,605		11,958			3.400	4.061	JJ	78,389	170,000	01/06/2017	07/15/2046
20030N-CJ-8	COMCAST CORPORATION CMCSA 3.9 03/01/38			2	1.G FE	4,478,175	113.1960	5,093,822	4,500,000	4,481,299		814			3.900	3.935	MS	58,500	175,500	02/01/2018	03/01/2038
20030N-CJ-8	COMCAST CORPORATION CMCSA 3.9 03/01/38	0		2	1.G FE	497,575	113.1960	565,980	500,000	497,922		90			3.900	3.935	MS	6,500	19,500	02/01/2018	03/01/2038
20030N-CL-3	COMCAST CORPORATION CMCSA 4.6 10/15/38	0		2	1.G FE	2,198,548	121.8400	2,680,470	2,200,000	2,198,733		49			4.600	4.605	AO	21,364	101,200	10/03/2018	10/15/2038
20030N-CL-3	COMCAST CORPORATION CMCSA 4.6 10/15/38			2	1.G FE	15,789,572	121.8400	19,250,647	15,800,000	15,790,898		353			4.600	4.605	AO	153,436	726,800	10/03/2018	10/15/2038
20030N-CU-3	COMCAST CORPORATION BASIC	0		2	1.G FE	999,100	115.3190	1,153,195	1,000,000	999,343		61			4.250	4.259	AO	8,972	42,500	12/11/2018	10/15/2030
20030N-CZ-2	COMCAST CORPORATION CMCSA 3.45 02/01/50			2	1.G FE	30,676,200	107.1780	31,081,680	29,000,000	30,650,667		(25,533)			3.450	3.140	FA	416,875	500,250	04/14/2021	02/01/2050
20030N-CZ-2	COMCAST CORPORATION CMCSA 3.45 02/01/50	0		2	1.G FE	1,057,800	107.1780	1,071,782	1,000,000	1,056,920		(880)			3.450	3.140	FA	14,375	17,250	04/14/2021	02/01/2050
20030N-DR-9	COMCAST CORPORATION BASIC	0		2	1.G FE	263,814	96.9420	255,746	263,814	263,814					2.887	2.887	MN	1,269	1,519	08/20/2021	11/01/2051
200340-AQ-0	COMERICA INC CMA 3.8 07/22/26				2.B FE	13,056,564	107.9200	13,960,474	12,936,000	12,989,804		(10,649)			3.800	3.700	JJ	217,109	491,568	12/23/2014	07/22/2026
200340-AT-4	COMERICA INC CMA 4 02/01/29			2	2.A FE	18,736,240	111.9500	19,535,355	17,450,000	18,434,528		(127,650)			4.000	3.079	FA	290,833	698,000	07/18/2019	02/01/2029
200340-AT-4	COMERICA INC CMA 4 02/01/29	0		2	2.A FE	2,737,961	111.9500	2,854,737	2,550,000	2,693,871		(18,654)			4.000	3.079	FA	42,500	102,000	07/18/2019	02/01/2029
20268J-AC-7	COMMONSPIRITHEALTH SECUREDCORPBND	0		2	2.A FE	59,820	116.3500	58,175	50,000	59,804		(16)			4.187	3.114	AO	523		12/02/2021	10/01/2049
202795-HG-8	COMMONWEALTH EDISON COMPANY EXC 5 7/8 02/01/33				1.F FE	6,012,168	129.7330	6,944,610	5,353,000	5,801,918		(29,906)			5.875	4.886	FA	131,037	314,489	08/21/2013	02/01/2033
202795-HT-0	COMMONWEALTH EDISON COMPANY EXC 6.45 01/15/38				1.F FE	8,973,600	146.0130	13,141,153	9,000,000	8,980,147		688			6.450	6.474	JJ	267,675	580,500	01/10/2008	01/15/2038
202795-HT-0	COMMONWEALTH EDISON COMPANY EXC 6.45 01/15/38	0			1.F FE	994,220	146.0130	1,460,128	1,000,000	995,653		151			6.450	6.474	JJ	29,742	64,500	01/10/2008	01/15/2038
202795-JH-4	COMMONWEALTH EDISON COMPANY COMMONWEALTH EDISON CO	0		2	1.F FE	816,785	104.5120	845,503	809,000	814,388		(1,201)			2.550	2.383	JD	917	20,630	12/23/2019	06/15/2026
20454P-AC-7	COMPEERFINANCIALFLCA SUBCORPBND144A	0		2	2.B FE	10,171,374	101.6070	10,160,740	10,000,000	10,170,989		(385)			3.375	3.163	JD			12/22/2021	06/01/2036
205887-AF-9	CONAGRA BRANDS INC CAG 7 1/8 10/01/26				2.C FE	4,628,197	122.1770	5,226,742	4,278,000	4,401,879		(21,687)			7.125	6.408	AO	76,202	304,808	11/02/2005	10/01/2026
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38			2	2.C FE	20,250,168	126.8150	24,855,763	19,600,000	20,193,468		(23,768)			5.300	5.083	MN	173,133	1,038,800	06/14/2019	11/01/2038
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38	0		2	2.C FE	5,440,616	126.8150	6,911,424	5,450,000	5,442,866		685			5.300	5.083	MN	48,142	286,200	12/02/2021	11/01/2038
207597-EF-8	CONNECTICUT LIGHT & PWR ES 2 1/2 01/15/23			2	1.E FE	3,102,734	101.4590	3,353,224	3,305,000	3,279,883		23,402			2.500	3.250	JJ	38,099	82,625	06/20/2013	01/15/2023
207597-EF-8	CONNECTICUT LIGHT & PWR ES 2 1/2 01/15/23	0		2	1.E FE	3,755,200	101.4590	4,058,365	4,000,000	3,969,601		28,323			2.500	3.250	JJ	46,111	100,000	06/20/2013	01/15/2023
207597-EG-6	CONNECTICUT LIGHT & PWR ES 4.3 04/15/44			2	1.E FE	2,805,284	122.5110	3,320,042	2,710,000	2,790,757		(2,262)			4.300	4.092	AO	24,601	116,530	09/04/2014	04/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
207597-EG-6	CONNECTICUT LIGHT & PWR ES 4.3 04/15/44	0		2	1.E FE	414,064	122.5110	490,043	400,000	411,920		(334)			4.300	4.092	AO	3,631	17,200	09/04/2014	04/15/2044
207597-EL-5	CONNECTICUT LIGHT & PWR SECUREDCORPBND	0		2	1.E FE	61,699	119.6200	59,810	50,000	61,677		(21)			4.000	2.731	AO	500		12/02/2021	04/01/2048
20825C-AF-1	CONOCOPHILLIPS COP 5.9 10/15/32				1.G FE	2,307,900	131.1830	2,623,657	2,000,000	2,219,882		(15,440)			5.900	4.767	AO	24,911	118,000	07/20/2015	10/15/2032
20825C-AF-1	CONOCOPHILLIPS COP 5.9 10/15/32	0			1.G FE	1,102,240	131.1830	1,311,829	1,000,000	1,063,699		(4,329)			5.900	4.767	AO	12,456	59,000	07/07/2010	10/15/2032
20825C-BB-9	CONOCOPHILLIPS COP 4 7/8 10/01/47			2	1.G FE	21,078,183	132.4060	27,540,349	20,800,000	21,072,098		(6,085)			4.875	4.803	AO	253,500	1,014,000	02/08/2021	10/01/2047
20825C-BB-9	CONOCOPHILLIPS COP 4 7/8 10/01/47	0		2	1.G FE	4,190,061	132.4060	5,561,032	4,200,000	4,190,061					4.875	4.803	AO	51,188	204,750	02/08/2021	10/01/2047
20826F-AF-3	CONOCOPHILLIPS COMPANY COP 4.15 11/15/34			2	1.G FE	6,997,130	114.5230	8,016,614	7,000,000	6,997,915		120			4.150	4.153	MN	37,119	290,500	11/06/2014	11/15/2034
20826F-AF-3	CONOCOPHILLIPS COMPANY COP 4.15 11/15/34	0		2	1.G FE	3,998,360	114.5230	4,580,922	4,000,000	3,998,809		69			4.150	4.153	MN	21,211	166,000	11/06/2014	11/15/2034
209111-EF-6	CONSOLIDATED EDISON CO O ED 5.7 02/01/34				2.A FE	4,503,209	122.2480	5,145,427	4,209,000	4,402,992		(11,310)			5.700	5.182	FA	99,964	239,913	08/02/2010	02/01/2034
209111-EL-3	CONSOLIDATED EDISON CO O ED 5.85 03/15/36				2.A FE	4,775,622	131.5230	5,688,355	4,325,000	4,643,187		(14,938)			5.850	5.115	MS	74,498	253,013	08/06/2010	03/15/2036
209111-EQ-2	CONSOLIDATED EDISON CO O ED 5.7 12/01/36				2.A FE	5,988,730	129.4840	7,121,636	5,500,000	5,852,445		(15,487)			5.700	5.082	JD	26,125	313,500	09/16/2010	12/01/2036
209111-FC-2	CONSOLIDATED EDISON CO O ED 3.95 03/01/43			2	2.A FE	13,061,337	109.4450	14,900,944	13,615,000	13,148,663		13,468			3.950	4.199	MS	179,264	537,793	08/20/2014	03/01/2043
209111-FC-2	CONSOLIDATED EDISON CO O ED 3.95 03/01/43	0		2	2.A FE	1,910,920	109.4450	2,188,901	2,000,000	1,924,909		2,162			3.950	4.199	MS	26,333	79,000	08/20/2014	03/01/2043
209111-FK-4	CONSOLIDATED EDISON CO O SENIORCORPBND	0		2	2.A FE	5,966,400	118.8300	5,941,500	5,000,000	5,963,644		(2,756)			4.300	3.352	JD	17,917	107,500	10/19/2021	12/01/2056
209111-FQ-1	CONSOLIDATED EDISON CO O SENIORCORPBND	0		2	2.A FE	12,005,876	122.3100	12,012,065	9,821,000	12,000,041		(5,836)			4.500	3.421	MN	56,471	220,973	10/19/2021	05/15/2058
21036P-AP-3	CONSTELLATIONBRANDSINC SENIORCORPBND	0			2.B FE	4,473,240	111.4500	4,458,000	4,000,000	4,467,448		(5,792)			4.750	1.656	JD	15,833		12/09/2021	12/01/2025
21036P-AS-7	CONSTELLATION BRANDS INC STZ 3 1/2 05/09/27			2	2.B FE	13,988,540	107.8370	15,097,208	14,000,000	13,993,322		1,097			3.500	3.510	MN	70,778	490,000	05/03/2017	05/09/2027
21036P-BD-9	CONSTELLATIONBRANDSINC SENIORCORPBND	0		2	2.B FE	67,153	131.0600	65,530	50,000	67,125		(28)			5.250	3.296	MN	335		12/02/2021	11/15/2048
210518-CP-9	CONSUMERS ENERGY COMPANY CMS 5.8 09/15/35				1.F FE	7,939,908	130.9580	10,051,051	7,675,000	7,859,800		(9,165)			5.800	5.603	MS	131,072	445,150	09/20/2010	09/15/2035
210518-CP-9	CONSUMERS ENERGY COMPANY CMS 5.8 09/15/35	0			1.F FE	2,245,658	130.9580	2,946,562	2,250,000	2,247,260		128			5.800	5.603	MS	38,425	130,500	08/08/2005	09/15/2035
210518-CZ-7	CONSUMERS ENERGY COMPANY CMS 3 1/4 08/15/46			2	1.E FE	9,922,200	107.0330	10,703,345	10,000,000	9,931,233		1,790			3.250	3.291	FA	122,778	325,000	08/01/2016	08/15/2046
210518-DA-1	CONSUMERS ENERGY COMPANY CMS 3.95 07/15/47			2	1.F FE	16,381,239	118.3280	19,464,886	16,450,000	16,387,050		1,403			3.950	3.974	JJ	299,618	649,775	02/15/2017	07/15/2047
210518-DA-1	CONSUMERS ENERGY COMPANY CMS 3.95 07/15/47	0		2	1.F FE	3,535,161	118.3280	4,200,629	3,550,000	3,536,415		303			3.950	3.974	JJ	64,659	140,225	02/15/2017	07/15/2047
210518-DB-9	CONSUMERSENERGYCOMPANY SECUREDCORPBND			2	1.E FE	3,423,823	120.2010	3,426,941	2,851,000	3,422,384		(1,439)			4.050	2.938	MN	14,754		11/23/2021	05/15/2048
210518-DF-0	CONSUMERSENERGYCOMPANY SECUREDCORPBND			2	1.E FE	15,668,250	104.8020	15,720,328	15,000,000	15,666,925		(1,325)			3.100	2.868	FA	175,667		11/23/2021	08/15/2050
210518-G*-1	CONSUMERS ENERGY COMPANY CONSUMERS ENERGY COMPANY	0		2	1.E	5,000,000	115.0930	5,754,648	5,000,000	5,000,000					4.010	4.010	AO	50,125	200,500	10/01/2018	10/01/2038
212015-AL-5	CONTINENTAL RESOURCES CLR 4 1/2 04/15/23			2	2.C FE	3,452,058	103.2550	3,513,769	3,403,000	3,409,857		(6,140)			4.500	4.305	AO	32,329	153,135	01/08/2014	04/15/2023
212168-AA-6	CONTINENTAL WIND LLC EXC 6 02/28/33				2.B FE	11,332,716	113.1000	12,817,332	11,332,716	11,332,716					6.000	6.004	FA	232,321	679,963	09/23/2013	02/28/2033
212168-AA-6	CONTINENTAL WIND LLC EXC 6 02/28/33	0			2.B FE	2,268,385	113.1000	2,565,549	2,268,385	2,268,385					6.000	6.004	FA	46,502	136,103	09/23/2013	02/28/2033
21688*-AA-3	COOPERATIVE ENERGY COOPERATIVE ENGY 3.15 11/6/49				1.F	9,333,333	103.5190	9,661,783	9,333,333	9,333,333					3.150	3.150	MN	44,917	294,000	11/06/2019	11/06/2049
218718-AD-2	CORESITE LP CORESITE LP	0			2.B PL	5,000,000	111.9310	5,596,563	5,000,000	5,000,000					4.310	4.307	FA	81,411	215,500	04/17/2019	04/17/2029
219023-AC-2	INGREDION INC INGR 6 5/8 04/15/37				2.B FE	1,061,319	140.9920	1,480,419	1,050,000	1,058,339		(310)			6.625	6.542	AO	14,685	69,563	04/24/2007	04/15/2037
219023-AC-2	INGREDION INC INGR 6 5/8 04/15/37	0			2.B FE	1,971,021	140.9920	2,749,349	1,950,000	1,965,487		(576)			6.625	6.542	AO	27,273	129,188	04/24/2007	04/15/2037
219350-AW-5	CORNING INC GLW 4 3/4 03/15/42				2.A FE	5,073,428	126.1250	5,990,925	4,750,000	5,020,146		(8,236)			4.750	4.325	MS	66,434	225,625	07/24/2014	03/15/2042
219350-AW-5	CORNING INC GLW 4 3/4 03/15/42	0			2.A FE	267,023	126.1250	315,312	250,000	264,218		(433)			4.750	4.325	MS	3,497	11,875	07/24/2014	03/15/2042
219350-AX-3	CORNING INC GLW 4.7 03/15/37				2.A FE	28,793,380	118.2570	34,294,502	29,000,000	28,815,283		8,384			4.700	4.804	MS	401,328	1,363,000	11/06/2018	03/15/2037
219350-AX-3	CORNING INC GLW 4.7 03/15/37	0			2.A FE	4,775,500	118.2570	5,912,845	5,000,000	4,801,229		8,502			4.700	4.804	MS	69,194	235,000	11/06/2018	03/15/2037
219350-BF-1	CORNING INC SENIORCORPBND	0		2	2.A FE	12,253,391	118.8800	11,778,630	9,908,000	12,248,096		(5,295)			4.375	3.247	MN	55,388	216,738	11/05/2021	11/15/2057
22003B-AM-8	CORPOFFICE SENIORCORPBND	0		2	2.C FE	50,032	99.4300	49,715	50,000	50,032					2.750	2.742	AO	290		12/02/2021	04/15/2031
22160K-AM-7	COSTCO WHOLESALE CORP COST 3 05/18/27			2	1.D FE	49,568,500	107.3090	53,654,710	50,000,000	49,751,454		41,834			3.000	3.101	MN	179,167	1,500,000	05/09/2017	05/18/2027
22160K-AQ-8	PRICE COSTCO INC SENIORCORPBND	0		2	1.D FE	48,669	97.1600	48,580	50,000	48,677		8			1.750	2.036	AO	173		12/02/2021	04/20/2032
22160N-AA-7	COSTAR GROUP INC BASIC	0		2	2.C FE	528,610	100.3560	501,780	500,000	524,795		(2,704)			2.800	2.144	JJ	6,456	14,544	07/28/2020	07/15/2030
224044-BV-8	COX COMMUNICATIONS INC COX COMMUNICATIONS	0			2.B FE	19,791,120	165.6100	19,873,200	12,000,000	19,721,470		(69,650)			8.375	3.397	MS	335,000		10/13/2021	03/01/2039
224044-CC-9	COX COMMUNICATIONS INC COXENT 4 1/2 06/30/43			2	2.B FE	25,677,239	117.3030	27,038,375	23,050,000	25,618,347		(58,892)			4.500	3.730	JD	2,881	970,981	03/29/2021	06/30/2043
224044-CC-9	COX COMMUNICATIONS INC COXENT 4 1/2 06/30/43	0		2	2.B FE	4,400,221	117.3030	4,633,474	3,950,000	4,390,129		(10,092)			4.500	3.730	JD	494	244,019	03/29/2021	06/30/2043
224044-CF-2	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0		2	2.B FE	4,655,640	118.7170	5,935,830	5,000,000	4,708,378		14,930			4.800	5.427	FA	100,000	240,000	12/26/2018	02/01/2035
224044-CG-0	COX COMMUNICATIONS INC COXENT 3.35 09/15/26			2	2.B FE	2,994,930	106.3540	3,190,631	3,000,000	2,997,407		501			3.350	3.370	MS	29,592	100,500	09/08/2016	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0		2	2.B FE	3,980,880	107.6800	4,307,202	4,000,000	3,988,469		1,822			3.500	3.557	FA	52,889	140,000	07/24/2017	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC COXENT 4.6 08/15/47			2	2.B FE	10,649,947	123.3630	11,657,842	9,450,000	10,630,588		(20,244)			4.600	4.018	FA	164,220	273,700	04/12/2021	08/15/2047
224044-CK-1	COX COMMUNICATIONS INC COXENT 4.6 08/15/47	0		2	2.B FE	3,528,203	123.3630	4,379,401	3,550,000	3,529,888		403			4.600	4.018	FA	61,691	163,300	07/24/2017	08/15/2047
224050-AE-4	COX ENTERPRISES INC COXENT 7 3/8 07/15/27				2.B FE	4,455,000	126.3720	6,318,621	5,000,000	4,741,054		35,233			7.375	8.569	JJ	170,035	368,750	06/01/2009	07/15/2027
224399-AP-0	CRANE CO CR 6.55 11/15/36			1	2.B FE	21,307,314	138.3060	27,597,637	19,954,000	20,984,247		(42,134)			6.550	6.026	MN	167,004	1,306,987	07/19/2013	11/15/2036
224399-AP-0	CRANE CO CR 6.55 11/15/36	0		1	2.B FE	354,837	138.3060	484,072	350,000	353,649		(143)			6.550	6.026	MN	2,929	22,925	02/04/2010	11/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
224399-AR-6	CRANE CO CR 4.45 12/15/23			2	2.B FE	2,614,725	105.4480	2,636,211	2,500,000	2,526,873		(14,904)			4.450	4.122	JD	4,944	111,250	06/17/2015	12/15/2023
224399-AR-6	CRANE CO CR 4.45 12/15/23	0		2	2.B FE	5,568,515	105.4480	5,799,663	5,500,000	5,516,052		(8,908)			4.450	4.122	JD	10,878	244,750	06/17/2015	12/15/2023
22541L-AE-3	CREDIT SUISSE FB USA INC BASIC	0			1.F FE	1,262,420	142.6230	1,426,232	1,000,000	1,217,620		(15,822)			7.125	4.508	JJ	32,854	71,250	01/15/2019	07/15/2032
22757#-AD-7	CROSS TEXAS TRANSMISSION				2.A	10,000,000	103.1450	10,314,500	10,000,000	10,000,000					3.790	3.790	MS	95,803	379,000	09/15/2014	09/15/2034
22757#-AE-5	CROSS TEXAS TRANSMISSION				2.A	15,000,000	107.6400	16,146,000	15,000,000	15,000,000					4.210	4.210	MS	159,629	631,500	09/15/2014	09/15/2044
22757#-AG-0	CROSS TEXAS TRANSMISSION				2.A	4,000,000	99.2330	3,969,320	4,000,000	4,000,000					2.760	2.760	MS	27,907	110,400	08/18/2016	08/18/2031
22757#-AJ-4	CROSS TEXAS TRANSMISSION				2.A	4,000,000	97.0910	3,883,640	4,000,000	4,000,000					3.530	3.530	MS	35,692	141,200	08/18/2016	08/18/2046
22822R-BD-1	CROWN CASTLE TOWERS LLC CCI_18 CROCAS 3.663 05/15/25			2	1.F FE	11,272,850	104.0480	11,445,295	11,000,000	11,076,469		(39,220)			3.663	3.317	MON	17,908	402,930	09/01/2016	05/15/2025
22822R-BD-1	CROWN CASTLE TOWERS LLC CCI_18 CROCAS 3.663 05/15/25	0		2	1.F FE	1,000,000	104.0480	1,040,481	1,000,000	1,000,000					3.663	3.317	MON	1,628	36,630	04/30/2015	05/15/2025
22822R-BH-2	CROWN CASTLE TOWERS LLC CCI_18 CROCAS 4.241 07/15/28			2	1.F FE	11,000,000	109.0870	11,999,559	11,000,000	11,000,000					4.241	4.241	MON	20,734	466,510	06/28/2018	07/15/2028
22822R-BH-2	CROWN CASTLE TOWERS LLC CCI_18 CROCAS 4.241 07/15/28	0		2	1.F FE	9,500,000	109.0870	10,363,256	9,500,000	9,500,000					4.241	4.241	MON	17,906	402,895	07/01/2018	07/15/2028
22822V-AB-7	CROWN CASTLE INTERNATIONAL COR	0		2	2.C FE	1,993,420	109.5170	2,190,333	2,000,000	1,996,945		661			4.450	4.491	FA	33,622	89,000	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTERNATIONAL COR CROWN CASTLE INTL CORP	0		2	2.C FE	996,950	107.4320	1,074,319	1,000,000	998,536		297			3.700	3.736	JD	1,644	37,000	04/26/2016	06/15/2026
22822V-AF-8	CROWN CASTLE INTERNATIONAL COR CCI 4 3/4 05/15/47			2	2.C FE	11,849,367	123.0620	13,659,919	11,100,000	11,836,982		(13,757)			4.750	4.331	MN	67,371	527,250	03/11/2021	05/15/2047
22822V-AF-8	CROWN CASTLE INTERNATIONAL COR CCI 4 3/4 05/15/47	0		2	2.C FE	954,935	123.0620	1,169,092	950,000	955,492		109			4.750	4.331	MN	5,766	42,750	12/02/2021	05/15/2047
22822V-AH-4	CROWN CASTLE INTERNATIONAL COR CCI 3.65 09/01/27	0		2	2.C FE	4,382,570	107.6500	4,844,268	4,500,000	4,421,079		12,033			3.650	3.996	MS	54,750	164,250	09/12/2018	09/01/2027
22822V-AK-7	CROWN CASTLE INTERNATIONAL COR CROWN CASTLE INTL CORP	0		2	2.C FE	3,984,600	108.8890	4,355,557	4,000,000	3,990,042		1,417			3.800	3.846	FA	57,422	152,000	01/09/2018	02/15/2028
22822V-AQ-4	CROWN CASTLE INTERNATIONAL COR CCI 4.15 07/01/50			2	2.C FE	12,029,513	113.2920	12,745,331	11,250,000	12,017,842		(11,670)			4.150	3.754	JJ	233,438	233,438	03/11/2021	07/01/2050
22822V-AQ-4	CROWN CASTLE INTERNATIONAL COR CCI 4.15 07/01/50	0		2	2.C FE	1,871,258	113.2920	1,982,607	1,750,000	1,869,442		(1,815)			4.150	3.754	JJ	36,313	36,313	03/11/2021	07/01/2050
22822V-AX-9	CROWN CASTLE INTERNATIONAL COR CCI 2.9 04/01/41			2	2.C FE	9,070,200	97.6270	9,762,723	10,000,000	9,095,190		24,990			2.900	3.553	AO	72,500	181,250	03/30/2021	04/01/2041
22966R-AC-0	CUBESMART LP CUBE 4 11/15/25			2	2.B FE	4,986,750	107.6040	5,380,214	5,000,000	4,994,310		1,332			4.000	4.032	MN	25,556	200,000	10/19/2015	11/15/2025
22966R-AC-0	CUBESMART LP CUBE 4 11/15/25	0		2	2.B FE	1,994,700	107.6040	2,152,085	2,000,000	1,997,724		533			4.000	4.032	MN	10,222	80,000	10/19/2015	11/15/2025
22966R-AD-8	CUBESMART LP CUBE 3 1/8 09/01/26			2	2.B FE	14,925,600	105.0290	15,754,333	15,000,000	14,962,589		7,326			3.125	3.183	MS	156,250	468,750	08/08/2016	09/01/2026
22966R-AG-1	CUBESMARTLP SENIORCORPBND	0		2	2.B FE	48,625	96.3200	48,160	50,000	48,635		10			2.000	2.334	FA	378		12/02/2021	02/15/2031
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL)	0			2.B	4,359,193	109.8210	4,787,303	4,359,193	4,359,193					4.010	4.010	MON	7,769	175,298	07/14/2016	10/15/2036
22977@-AA-9	PENN MANFCTRS ASSOC INSUR COMP PENNSYLVANIA MAN ASSOC				1.F	20,651,495	107.5060	22,201,596	20,651,495	20,651,495					3.870	3.901	MON	35,521	799,213	12/15/2016	12/15/2038
231021-AQ-9	CUMMINS INC CMI 4 7/8 10/01/43			2	1.E FE	16,666,304	132.6910	19,704,577	14,850,000	16,454,093		(46,563)			4.875	4.112	AO	180,984	723,938	01/13/2017	10/01/2043
231021-AQ-9	CUMMINS INC CMI 4 7/8 10/01/43	0		2	1.E FE	2,411,887	132.6910	2,852,851	2,150,000	2,371,419		(6,401)			4.875	4.112	AO	26,203	104,813	01/13/2017	10/01/2043
231021-AS-5	CUMMINSINC SENIORCORPBND	0		2	1.F FE	48,226	92.1300	46,065	50,000	48,229		3			2.600	2.780	MS	433		12/02/2021	09/01/2050
23157#-AE-9	CURTISS WRIGHT CORPORATION				2.C	15,000,000	107.6200	16,142,986	15,000,000	15,000,000					4.240	4.240	JD	53,000	636,000	12/08/2011	12/01/2026
23157#-AH-2	CURTISS WRIGHT CORPORATION				2.C	4,500,000	107.0040	4,815,171	4,500,000	4,500,000					4.050	4.050	FA	63,281	182,250	02/26/2013	02/26/2028
232820-AJ-9	CYTEC INDUSTRIES INC SOLBBB 3 1/2 04/01/23			2	2.B FE	6,951,210	102.1470	7,150,278	7,000,000	6,992,968		5,410			3.500	3.583	AO	61,250	245,000	02/26/2013	04/01/2023
232820-AK-6	CYTEC INDUSTRIES INC SOLBBB 3.95 05/01/25			2	2.B FE	4,997,950	105.7370	5,286,835	5,000,000	4,999,234		211			3.950	3.955	MN	32,917	197,500	11/05/2014	05/01/2025
232820-AK-6	CYTEC INDUSTRIES INC SOLBBB 3.95 05/01/25	0		2	2.B FE	4,997,950	105.7370	5,286,835	5,000,000	4,999,234		211			3.950	3.955	MN	32,917	197,500	11/05/2014	05/01/2025
23311V-AH-0	DCP MIDSTREAM OPERATING LP BASIC	0		2	3.A FE	1,511,250	113.5910	1,703,859	1,500,000	1,509,818		(1,108)			5.125	5.016	MN	9,823	76,875	08/03/2020	05/15/2029
23338V-AB-2	DTE ELECTRIC CO DTE 3.65 03/15/24			2	1.F FE	29,877,300	104.8890	31,466,558	30,000,000	29,970,435		12,644			3.650	3.697	MS	322,417	1,095,000	08/20/2013	03/15/2024
23338V-AB-2	DTE ELECTRIC CO DTE 3.65 03/15/24	0		2	1.F FE	9,959,100	104.8890	10,488,853	10,000,000	9,990,145		4,215			3.650	3.697	MS	107,472	365,000	08/20/2013	03/15/2024
23338V-AL-0	DTE ELECTRIC CO SECUREDCORPBND	0		2	1.F FE	52,129	100.7500	50,375	50,000	52,125		(3)			2.950	2.730	MS	492		12/02/2021	03/01/2050
23357*-AG-6	DTE GAS COMPANY				1.F	9,000,000	119.4030	10,746,251	9,000,000	9,000,000					4.070	4.070	JD	16,280	366,300	12/15/2016	12/15/2046
233851-BW-3	DAIMLER FINANCE NA LLC DAIGR 3.3 05/19/25			1	1.G FE	13,850,801	105.7080	14,693,399	13,900,000	13,881,502		5,081			3.300	3.345	MN	53,515	458,700	05/12/2015	05/19/2025
233851-BW-3	DAIMLER FINANCE NA LLC DAIGR 3.3 05/19/25	0		1	1.G FE	1,091,849	105.7080	1,162,787	1,100,000	1,096,933		842			3.300	3.345	MN	4,235	36,300	05/12/2015	05/19/2025
233851-CB-8	DAIMLER FINANCE NA LLC DAIGR 3 1/2 08/03/25				1.G FE	9,207,543	106.5540	9,856,271	9,250,000	9,233,020		4,362			3.500	3.555	FA	133,097	323,750	07/28/2015	08/03/2025
233851-CB-8	DAIMLER FINANCE NA LLC DAIGR 3 1/2 08/03/25	0			1.G FE	746,558	106.5540	799,157	750,000	748,623		354			3.500	3.555	FA	10,792	26,250	07/28/2015	08/03/2025
233851-CU-6	DAIMLER FINANCE NA LLC DAIGR 3.45 01/06/27				1.G FE	9,959,800	107.8810	10,788,092	10,000,000	9,978,107		3,929			3.450	3.498	JJ	167,708	345,000	01/03/2017	01/06/2027
233853-AG-5	DAIMLERTRUCKSFINANCENORTHA SENIORCORPBND144A				2.A FE	41,576,966	100.4320	41,885,004	41,705,000	41,577,757		792			2.602	2.650	JD	51,244		12/02/2021	12/14/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23386#-AV-4	DAIRY FARMERS OF AMERICA INC DAIRY FARMERS OF AMERICA INC	0			2.B FE	3,000,000	121.3610	3,640,816	3,000,000	3,000,000					5.030	5.030	JJ	74,612	150,900	01/03/2019	01/03/2034
235851-AR-3	DANAHER CORP DHR 4 3/8 09/15/45			2	2.A FE	20,170,740	123.9050	22,302,820	18,000,000	19,907,858		(52,759)			4.375	3.726	MS	231,875	787,500	12/09/2016	09/15/2045
235851-AR-3	DANAHER CORP DHR 4 3/8 09/15/45	0		2	2.A FE	2,134,280	123.9050	2,540,043	2,050,000	2,126,902		(1,632)			4.375	3.726	MS	26,408	87,500	12/02/2021	09/15/2045
237194-AM-7	DARDENRESTAURANTSINC SENIORCORPBND	0		2	2.B FE	59,329	115.6200	57,810	50,000	59,314		(15)			4.550	3.449	FA	859		12/02/2021	02/15/2048
23745Q-AA-2	DARTMOUTH-HITCH HEALTH BASIC			2	1.F FE	13,121,599	120.6500	14,922,015	12,368,000	13,109,989		(11,610)			4.178	3.874	FA	215,306	407,668	04/28/2021	08/01/2048
23745Q-AA-2	DARTMOUTH-HITCH HEALTH BASIC	0		2	1.F FE	2,946,414	120.6500	3,559,180	2,950,000	2,946,650		68			4.178	3.874	FA	51,355	123,251	03/05/2018	08/01/2048
244199-BD-6	DEERE & COMPANY DE 5 3/8 10/16/29				1.F FE	20,307,418	124.1660	24,187,465	19,480,000	19,920,618		(46,137)			5.375	5.022	AO	218,135	1,047,050	04/11/2011	10/16/2029
244199-BD-6	DEERE & COMPANY DE 5 3/8 10/16/29	0			1.F FE	2,968,218	124.1660	3,538,720	2,850,000	2,913,102		(6,605)			5.375	5.022	AO	31,914	153,188	04/11/2011	10/16/2029
244199-BF-1	DEERE & COMPANY DE 3.9 06/09/42			2	1.F FE	10,053,238	119.2700	12,344,413	10,350,000	10,103,435		7,612			3.900	4.072	JD	24,668	406,125	07/30/2014	06/09/2042
244199-BF-1	DEERE & COMPANY DE 3.9 06/09/42	0		2	1.F FE	2,621,226	119.2700	3,220,282	2,700,000	2,636,164		2,248			3.900	4.072	JD	6,435	101,850	12/02/2021	06/09/2042
244199-BG-9	DEERE & COMPANY DE 2 7/8 09/07/49			2	1.F FE	26,518,793	103.9720	27,968,432	26,900,000	26,537,344		8,266			2.875	2.960	MS	244,902	773,375	09/20/2019	09/07/2049
244199-BG-9	DEERE & COMPANY DE 2 7/8 09/07/49	0		2	1.F FE	4,939,197	103.9720	5,302,565	5,100,000	4,947,014		3,486			2.875	2.960	MS	46,431	146,625	09/20/2019	09/07/2049
24422E-TC-3	JOHN DEERE CAPITAL CORP DE 3.4 09/11/25				1.F FE	6,980,610	107.2270	7,505,869	7,000,000	6,992,060		1,983			3.400	3.433	MS	72,722	238,000	09/08/2015	09/11/2025
24618#-AL-4	DELAWARE NORTH COMPANIES INC DELAWARE NORTH COMPANIES	0			3.A	4,000,000	104.1930	4,167,713	4,000,000	4,000,000					4.290	4.290	JD	5,243	209,711	12/20/2017	12/20/2032
24703D-BG-5	DELLINTERNATIONALLLC SENIORCORPBND144A	0		2	2.B FE	9,968,400	96.0100	9,601,000	10,000,000	9,968,429		29			3.450	3.467	JD	17,250		12/06/2021	12/15/2051
24703T-AE-6	DELLINTERNATIONALLLC SECUREDCORPBND	0		2	2.B FE	3,381,180	112.6300	3,378,900	3,000,000	3,376,607		(4,573)			4.900	2.016	AO	36,750		12/07/2021	10/01/2026
24703T-AJ-5	DELL INT LLC / EMC CORP BASIC	0		2	2.B FE	11,433,985	152.1600	11,412,000	7,500,000	11,396,475		(37,510)			8.100	3.411	JJ	280,125		11/09/2021	07/15/2036
247109-BR-1	DELMARVA PWR & LIGHT CO EXC 4 06/01/42			2	1.F FE	10,939,390	112.2260	12,344,819	11,000,000	10,951,343		1,512			4.000	4.032	JD	36,667	440,000	06/19/2012	06/01/2042
247109-BR-1	DELMARVA PWR & LIGHT CO EXC 4 06/01/42	0		2	1.F FE	3,977,960	112.2260	4,489,025	4,000,000	3,982,307		550			4.000	4.032	JD	13,333	160,000	06/19/2012	06/01/2042
24710X-AF-5	DELMARVA PWR & LIGHT CO EXC 7.72 02/01/27				2.A FE	6,400,020	122.6180	6,743,965	5,500,000	5,881,908		(62,342)			7.720	6.110	FA	176,917	424,600	12/07/2010	02/01/2027
247361-ZX-9	DELTA AIR LINES SECUREDCORPBND144A	0			2.C FE	6,886,800	114.3400	6,860,400	6,000,000	6,876,265		(10,535)			7.000	2.412	MN	70,000		12/14/2021	05/01/2025
24736X-AA-6	DELTA AIR LINES 2015-1AA DAL 3 5/8 07/30/27				1.F FE	3,695,611	104.9790	3,879,614	3,695,611	3,695,611					3.625	3.625	JJ	56,191	133,966	08/10/2015	07/30/2027
24736Y-AA-4	DELTA AIR LINES 2015-1A DAL 3 7/8 07/30/27				2.A FE	3,695,652	104.8290	3,874,113	3,695,652	3,695,652					3.875	3.875	JJ	60,067	143,207	08/10/2015	07/30/2027
250847-EH-9	DTE ELECTRIC CO DTE 4 1/2 09/01/41			2	1.F FE	2,172,580	117.9670	2,359,335	2,000,000	2,134,150		(4,587)			4.500	3.996	MS	30,000	90,000	01/12/2012	09/01/2041
250847-EH-9	DTE ELECTRIC CO DTE 4 1/2 09/01/41	0		2	1.F FE	1,086,290	117.9670	1,179,667	1,000,000	1,067,075		(2,293)			4.500	3.996	MS	15,000	45,000	01/12/2012	09/01/2041
25245B-AA-5	DIAGEO INVESTMENT CORP DGELN 4 1/4 05/11/42				1.G FE	3,308,896	122.6560	4,108,975	3,350,000	3,315,769		1,032			4.250	4.326	MN	19,774	142,375	08/05/2014	05/11/2042
25245B-AA-5	DIAGEO INVESTMENT CORP DGELN 4 1/4 05/11/42	0			1.G FE	1,629,755	122.6560	2,023,824	1,650,000	1,633,140		508			4.250	4.326	MN	9,740	70,125	08/05/2014	05/11/2042
252747-AF-7	ULTRAMAR DIAMOND SHAMRCK VLO 7.65 07/01/26				2.B FE	4,130,280	121.0030	4,840,140	4,000,000	4,052,120		(9,469)			7.650	7.305	JJ	153,000	306,000	02/01/2010	07/01/2026
25278X-AQ-2	DIAMONDBACKENERGYINC SENIORCORPBND			2	2.C FE	18,231,205	115.0680	18,485,707	16,065,000	18,226,420		(4,784)			4.400	3.641	MS	190,460		11/17/2021	03/24/2051
254010-AA-9	DIGNITY HEALTH CATMED 3 1/8 11/01/22				2.A FE	25,201,738	101.7290	25,508,520	25,075,000	25,087,153		(14,199)			3.125	3.067	MN	130,599	783,594	11/07/2012	11/01/2022
254010-AA-9	DIGNITY HEALTH CATMED 3 1/8 11/01/22	0			2.A FE	2,358,507	101.7290	2,390,629	2,350,000	2,350,818		(955)			3.125	3.067	MN	12,240	73,438	11/05/2012	11/01/2022
254010-AD-3	DIGNITY HEALTH CATMED 3.812 11/01/24				2.A FE	5,674,624	105.9030	5,941,185	5,610,000	5,632,828		(7,541)			3.812	3.659	MN	35,642	213,853	12/09/2015	11/01/2024
25466A-AJ-0	DISCOVER BANK DFS 3.45 07/27/26			2	2.B FE	3,995,640	105.9680	4,238,734	4,000,000	3,997,821		433			3.450	3.463	JJ	59,033	138,000	07/21/2016	07/27/2026
25466A-AP-6	DISCOVER BANK DFS 4.65 09/13/28			2	2.B FE	8,686,950	113.7080	9,892,604	8,700,000	8,690,612		1,169			4.650	4.669	MS	121,365	404,550	09/10/2018	09/13/2028
25466A-AP-6	DISCOVER BANK DFS 4.65 09/13/28	0		2	2.B FE	1,298,050	113.7080	1,478,205	1,300,000	1,298,597		175			4.650	4.669	MS	18,135	60,450	09/10/2018	09/13/2028
254687-DD-5	DISNEY (WALT) COMPANY DIS 3.7 10/15/25			2	2.A FE	3,993,963	107.7600	4,310,387	4,000,000	3,996,046		955			3.700	3.728	AO	31,244	148,000	11/27/2019	10/15/2025
254687-DH-6	DISNEY (WALT) COMPANY DIS 7.43 10/01/26				2.A FE	2,948,376	125.8760	3,360,900	2,670,000	2,874,167		(36,613)			7.430	5.575	AO	49,595	198,381	11/27/2019	10/01/2026
254687-DP-8	DISNEY (WALT) COMPANY DIS 7.3 04/30/28				2.A FE	10,767,760	129.6850	12,968,485	10,000,000	10,611,994		(77,108)			7.300	6.119	AO	123,694	730,000	11/27/2019	04/30/2028
254687-DV-5	DISNEY (WALT) COMPANY DIS 6.55 03/15/33				1.G FE	6,120,381	139.1950	8,351,694	6,000,000	6,108,013		(6,463)			6.550	6.323	MS	115,717	393,000	11/27/2019	03/15/2033
254687-DV-5	DISNEY (WALT) COMPANY DIS 6.55 03/15/33	0			1.G FE	3,060,191	139.1950	4,175,847	3,000,000	3,054,007		(3,232)			6.550	6.323	MS	57,858	196,500	11/27/2019	03/15/2033
254687-EK-8	DISNEY (WALT) COMPANY DIS 6 3/4 01/09/38				2.A FE	6,883,421	137.9220	8,758,067	6,350,000	6,847,234		(18,112)			6.750	5.983	JJ	204,788	428,625	11/27/2019	01/09/2038
254687-EK-8	DISNEY (WALT) COMPANY DIS 6 3/4 01/09/38	0			2.A FE	704,602	137.9220	896,495	650,000	700,898		(1,854)			6.750	5.983	JJ	20,963	43,875	11/27/2019	01/09/2038
254687-EX-0	WALTDISNEYCO SENIORCORPBND	0		2	1.G FE	66,549	131.6200	65,810	50,000	66,515		(34)			4.950	2.974	AO	523		12/02/2021	10/15/2045
254687-FM-3	DISNEY (WALT) COMPANY DIS 2 3/4 09/01/49			2	2.A FE	3,775,320	97.1310	3,885,238	4,000,000	3,778,982		3,662			2.750	3.047	MS	36,667	55,000	04/14/2021	09/01/2049
25468P-BW-5	WALT DISNEY COMPANY/THE DIS 7 03/01/32				2.A FE	13,710,200	141.4220	16,263,485	11,500,000	12,849,339		(98,385)			7.000	5.535	MS	268,333	805,000	05/04/2011	03/01/2032
25468P-BW-5	WALT DISNEY COMPANY/THE DIS 7 03/01/32	0			2.A FE	1,083,410	141.4220	1,414,216	1,000,000	1,048,981		(3,345)			7.000	5.535	MS	23,333	70,000	04/17/2006	03/01/2032
25468P-CP-9	WALT DISNEY COMPANY/THE DIS 4 3/8 08/16/41				2.A FE	5,116,850	121.8420	6,092,093	5,000,000	5,096,674		(3,112)			4.375	4.229	FA	82,031	218,750	07/24/2014	08/16/2041
25468P-CR-5	WALT DISNEY COMPANY/THE DIS 4 1/8 12/01/41				2.A FE	22,466,393	118.6620	26,995,712	22,750,000	22,522,031		7,204			4.125	4.201	JD	78,203	938,438	07/24/2014	12/01/2041
25468P-CR-5	WALT DISNEY COMPANY/THE DIS 4 1/8 12/01/41	0			2.A FE	2,218,658	118.6620	2,669,906	2,250,000	2,224,093		818			4.125	4.201	JD	7,734	92,813	07/24/2014	12/01/2041
25468P-DF-0	WALT DISNEY COMPANY/THE DIS 3.15 09/17/25				2.A FE	4,988,100	106.1120	5,305,582	5,000,000	4,995,142		1,215			3.150	3.178	MS	45,500	157,500	09/14/2015	09/17/2025
254709-AG-3	DISCOVER FINANCIAL SVS DFS 5.2 04/27/22				2.C FE	8,592,763	101.4510	8,116,056	8,000,000	8,024,265		(73,528)			5.200	4.239	AO	73,956	416,000	11/20/2012	04/27/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254709-AG-3	DISCOVER FINANCIAL SVS DFS 5.2 04/27/22	0			2.C FE	2,148,191	101.4510	2,029,014	2,000,000	2,006,066		(18,382)			5.200	4.239	AO	18,489	104,000	11/20/2012	04/27/2022
254709-AJ-7	DISCOVER FINANCIAL SVS DFS 3.85 11/21/22				2.C FE	2,573,438	102.6620	2,566,544	2,500,000	2,507,829		(8,532)			3.850	3.489	MN	10,694	96,250	03/22/2013	11/21/2022
254709-AJ-7	DISCOVER FINANCIAL SVS DFS 3.85 11/21/22	0			2.C FE	2,573,438	102.6620	2,566,544	2,500,000	2,507,829		(8,532)			3.850	3.489	MN	10,694	96,250	03/22/2013	11/21/2022
254709-AP-3	DISCOVERFINANCIALSERVICES SENIORCORPBND	0		2	2.C FE	4,391,600	109.5100	4,380,400	4,000,000	4,386,872		(4,728)			4.500	1.922	JJ	75,500		12/09/2021	01/30/2026
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC DISCOVERY COMMUNICATIONS	0		2	2.C FE	4,821,100	104.8530	5,242,653	5,000,000	4,920,361		22,861			3.450	3.984	MS	50,792	172,500	05/03/2017	03/15/2025
25470D-AL-3	DISCOVERYCOMMUNICATIONSLLC SENIORCORPBND	0		2	2.C FE	4,475,840	111.4500	4,458,000	4,000,000	4,469,162		(6,678)			4.900	1.806	MS	59,889		12/08/2021	03/11/2026
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC DISCOVERY COMMUNICATIONS	0		2	2.C FE	2,973,870	104.9930	3,149,782	3,000,000	2,990,857		3,905			3.800	3.946	MS	34,200	114,000	05/10/2017	03/13/2024
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC DISCOVERY COMMUNICATIONS	0		2	2.C FE	4,995,000	119.3780	5,968,887	5,000,000	4,995,691		177			5.000	5.008	MS	70,139	250,000	09/07/2017	09/20/2037
25470D-AT-6	DISCOVERYCOMMUNICATIONSLLC DISCOVERYCOMMUNICATIONSLLC	0		2	2.C FE	6,196,700	123.9600	6,198,000	5,000,000	6,190,738		(5,962)			5.200	3.734	MS	72,944		10/13/2021	09/20/2047
256677-AH-8	DOLLARGENERALCORP SENIORCORPBND	0		2	2.B FE	59,185	115.4200	57,710	50,000	59,170		(14)			4.125	3.131	AO	504		12/02/2021	04/03/2050
256746-AH-1	DOLLAR TREE INC DLTR 4.2 05/15/28			2	2.B FE	11,968,320	111.7310	13,407,674	12,000,000	11,978,733		2,852			4.200	4.232	MN	64,400	504,000	04/05/2018	05/15/2028
257469-AJ-5	DOMINION ENERGY INC D 5 1/4 08/01/33				2.B FE	8,981,928	123.0720	10,214,935	8,300,000	8,796,289		(31,864)			5.250	4.579	FA	181,563	435,750	05/18/2015	08/01/2033
25746U-BQ-1	DOMINION ENERGY INC D 4.05 09/15/42			2	2.B FE	10,632,020	112.9960	10,734,643	9,500,000	10,605,816		(26,204)			4.050	3.259	MS	113,288	192,375	04/21/2021	09/15/2042
25746U-BQ-1	DOMINION ENERGY INC D 4.05 09/15/42	0		2	2.B FE	559,580	112.9960	564,981	500,000	558,201		(1,379)			4.050	3.259	MS	5,963	10,125	04/21/2021	09/15/2042
260003-AK-4	DOVER CORP DOV 5 3/8 03/01/41			2	2.A FE	14,737,121	129.5700	19,040,275	14,695,000	14,727,459		(1,231)			5.375	5.366	MS	263,285	789,856	06/07/2011	03/01/2041
260003-AK-4	DOVER CORP DOV 5 3/8 03/01/41	0		2	2.A FE	1,726,095	129.5700	2,267,471	1,750,000	1,730,821		556			5.375	5.366	MS	31,354	94,063	02/16/2011	03/01/2041
260543-BY-8	DOW CHEMICAL CO/THE SENIORCORPBND	0			2.B FE	16,070,580	179.1600	16,124,400	9,000,000	16,014,079		(56,501)			9.400	3.415	MN	108,100	423,000	10/20/2021	05/15/2039
260543-CE-1	DOW CHEMICAL CO/THE DOW 5 1/4 11/15/41			2	2.B FE	23,728,989	129.4960	28,942,383	22,350,000	23,539,481		(36,481)			5.250	4.824	MN	149,931	1,173,375	05/23/2019	11/15/2041
260543-CE-1	DOW CHEMICAL CO/THE DOW 5 1/4 11/15/41	0		2	2.B FE	692,341	129.4960	841,725	650,000	684,097		(1,045)			5.250	4.824	MN	4,360	34,125	05/16/2012	11/15/2041
260543-CK-7	DOW CHEMICAL CO/THE DOW 4 1/4 10/01/34			2	2.B FE	9,763,600	115.5890	11,558,863	10,000,000	9,827,041		9,911			4.250	4.429	AO	106,250	425,000	09/09/2014	10/01/2034
260543-CY-7	DOW CHEMICAL CO/THE DOW 4.8 11/30/28			2	2.B FE	17,983,088	116.7730	21,019,073	18,000,000	17,986,519		1,608			4.800	4.813	MN	74,400	864,000	11/26/2019	11/30/2028
260543-DD-2	DOW CHEMICAL CO/THE DOW 3.6 11/15/50			2	2.B FE	27,941,140	108.7070	29,350,865	27,000,000	27,928,663		(12,477)			3.600	3.416	MN	124,200	1,185,300	04/15/2021	11/15/2050
260543-DD-2	DOW CHEMICAL CO/THE DOW 3.6 11/15/50	0		2	2.B FE	995,420	108.7070	1,087,069	1,000,000	995,550		130			3.600	3.416	MN	4,600	43,900	03/30/2021	11/15/2050
26078J-AC-4	DUPONTDENEMOURSINC SENIORCORPBND	0		2	2.A FE	7,723,590	110.5000	7,735,000	7,000,000	7,719,432		(4,158)			4.493	1.643	MN	40,187		12/21/2021	11/15/2025
26078J-AE-0	DOWDUPONT INC DD 5.319 11/15/38			2	2.A FE	51,547,220	128.9550	64,606,238	50,100,000	51,411,884		(53,888)			5.319	5.094	MN	340,505	2,664,819	06/05/2019	11/15/2038
26078J-AE-0	DOWDUPONT INC DD 5.319 11/15/38	0		2	2.A FE	4,964,553	128.9550	6,383,251	4,950,000	4,964,505		(48)			5.319	5.094	MN	33,643	260,631	12/02/2021	11/15/2038
26138E-AS-8	DR PEPPER SNAPPLE GROUP KDP 3.4 11/15/25			2	2.B FE	4,970,150	106.1540	5,307,721	5,000,000	4,987,241		3,029			3.400	3.471	MN	21,722	170,000	10/29/2015	11/15/2025
26138E-AT-6	DR PEPPER SNAPPLE GROUP KDP 4 1/2 11/15/45			2	2.B FE	2,988,863	119.3460	3,401,371	2,850,000	2,978,245		(3,182)			4.500	4.184	MN	16,388	128,250	06/15/2018	11/15/2045
26138E-AT-6	DR PEPPER SNAPPLE GROUP KDP 4 1/2 11/15/45	0		2	2.B FE	2,315,557	119.3460	2,625,620	2,200,000	2,307,525		(2,422)			4.500	4.184	MN	12,650	96,750	12/02/2021	11/15/2045
263901-AA-8	DUKE ENERGY INDIANA INC DUK 6.35 08/15/38				1.F FE	11,116,970	140.8960	15,142,051	10,747,000	11,025,755		(10,495)			6.350	6.125	FA	257,809	682,435	10/28/2010	08/15/2038
263901-AA-8	DUKE ENERGY INDIANA INC DUK 6.35 08/15/38	0			1.F FE	1,495,230	140.8960	2,113,434	1,500,000	1,496,338		121			6.350	6.125	FA	35,983	95,250	08/18/2008	08/15/2038
26439R-AK-2	SPECTRA ENERGY CAPITAL SE 6 3/4 02/15/32			2	2.B FE	6,598,567	124.1050	7,790,070	6,277,000	6,478,974		(13,897)			6.750	6.333	FA	160,064	423,698	03/05/2010	02/15/2032
26439R-AK-2	SPECTRA ENERGY CAPITAL SE 6 3/4 02/15/32	0		2	2.B FE	6,122,453	124.1050	7,260,142	5,850,000	6,021,233		(11,756)			6.750	6.333	FA	149,175	394,875	04/06/2010	02/15/2032
26441C-AT-2	DUKE ENERGY CORP DUKE ENERGY CORP	0		2	2.B FE	3,876,200	107.4060	4,296,250	4,000,000	3,886,329		2,692			3.750	3.931	MS	50,000	150,000	01/23/2018	09/01/2046
26441C-AX-3	DUKE ENERGY CORP DUKE ENERGY CORP	0		2	2.B FE	5,983,140	105.8410	6,350,439	6,000,000	5,989,897		1,617			3.150	3.183	FA	71,400	189,000	08/07/2017	08/15/2027
26441C-AY-1	DUKE ENERGY CORP DUK 3.95 08/15/47			2	2.B FE	10,463,680	110.5000	10,497,492	9,500,000	10,447,606		(16,074)			3.950	3.359	FA	141,761	187,625	04/21/2021	08/15/2047
26441C-AY-1	DUKE ENERGY CORP DUK 3.95 08/15/47	0		2	2.B FE	550,720	110.5000	552,500	500,000	549,874		(846)			3.950	3.359	FA	7,461	9,875	04/21/2021	08/15/2047
26441C-BL-8	DUKE ENERGY CO SENIORCORPBND	0		2	2.B FE	2,014,236	100.1970	2,003,940	2,000,000	2,014,147		(89)			2.550	2.462	JD	2,267	26,208	12/06/2021	06/15/2031
26441Y-AY-3	DUKE REALTY LP DRE 3 3/4 12/01/24			2	2.A FE	1,481,925	106.1040	1,591,560	1,500,000	1,494,018		1,901			3.750	3.896	JD	4,688	56,250	11/12/2014	12/01/2024
26441Y-AY-3	DUKE REALTY LP DRE 3 3/4 12/01/24	0		2	2.A FE	3,457,825	106.1040	3,713,641	3,500,000	3,486,042		4,436			3.750	3.896	JD	10,938	131,250	11/12/2014	12/01/2024
26441Y-AZ-0	DUKE REALTY LP DRE 3 1/4 06/30/26			2	2.A FE	5,201,175	106.4900	5,590,745	5,250,000	5,226,049		4,855			3.250	3.360	JD	474	159,961	06/16/2016	06/30/2026
26441Y-AZ-0	DUKE REALTY LP DRE 3 1/4 06/30/26	0		2	2.A FE	743,025	106.4900	798,678	750,000	746,578		694			3.250	3.360	JD	68	35,039	06/16/2016	06/30/2026
26441Y-BA-4	DUKE REALTY LP DRE 3 3/8 12/15/27			2	2.A FE	5,208,100	106.8360	5,341,812	5,000,000	5,151,831		(24,199)			3.375	2.796	JD	7,500	168,750	08/13/2019	12/15/2027
26441Y-BB-2	DUKE REALTY LP DRE 4 09/15/28			2	2.A FE	5,193,615	111.8370	5,871,459	5,250,000	5,209,770		5,110			4.000	4.132	MS	61,833	210,000	09/04/2018	09/15/2028
26441Y-BB-2	DUKE REALTY LP DRE 4 09/15/28	0		2	2.A FE	741,945	111.8370	838,780	750,000	744,253		730			4.000	4.132	MS	8,833	30,000	09/04/2018	09/15/2028
26441Y-BD-8	DUKEREALTYPARTNERSHIPLTD SENIORCORPBND	0		2	2.A FE	50,827	98.0900	49,045	50,000	50,826		(1)			3.050	2.962	MS	508		12/02/2021	03/01/2050
26442C-AE-4	DUKE ENERGY CAROLINAS DUK 6.05 04/15/38				1.F FE	5,459,270	138.9220	6,771,060	4,874,000	5,314,188		(16,816)			6.050	5.220	AO	62,252	294,877	12/06/2010	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS DUK 5.3 02/15/40				1.F FE	10,239,800	132.0590	13,205,897	10,000,000	10,187,041		(6,155)			5.300	5.140	FA	200,222	530,000	12/01/2010	02/15/2040
26442T-AD-9	DUKE UNIVERSITY DUKUNI 3.199 10/01/38				1.B FE	15,700,000	108.8410	17,088,089	15,700,000	15,700,000					3.199	3.199	AO	125,561	502,243	10/12/2016	10/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26442T-AD-9	DUKE UNIVERSITY DUKUNI 3.199 10/01/38	0			1.B FE	2,300,000	108.8410	2,503,351	2,300,000	2,300,000					3.199	3.199	AO	18,394	73,577	10/12/2016	10/01/2038
26442T-AE-7	DUKE UNIVERSITY DUKUNI 3.299 10/01/46				1.B FE	10,000,000	111.7170	11,171,659	10,000,000	10,000,000					3.299	3.299	AO	82,475	329,900	10/12/2016	10/01/2046
26444H-AL-5	DUKE ENERGY FLORIDA LLC SECUREDCORPBND			2	1.F FE	14,467,065	102.0710	14,851,344	14,550,000	14,467,156		91			3.198	3.228	JD	37,483		11/29/2021	12/15/2051
266233-AB-1	DUQUESNE LIGHT HOLDINGS DQE 6 1/4 08/15/35				2.C FE	3,593,681	125.0270	4,563,503	3,650,000	3,611,811		1,721			6.250	6.366	FA	86,181	228,125	01/12/2006	08/15/2035
266233-AB-1	DUQUESNE LIGHT HOLDINGS DQE 6 1/4 08/15/35	0			2.C FE	3,790,595	125.0270	4,813,558	3,850,000	3,809,719		1,815			6.250	6.366	FA	90,903	240,625	01/12/2006	08/15/2035
266233-AG-0	DUQUESNE LIGHT HOLDINGS DQE 3.616 08/01/27			2	2.C FE	10,000,000	106.1040	10,610,437	10,000,000	10,000,000					3.616	3.616	FA	150,667	361,600	07/19/2017	08/01/2027
266233-AJ-4	DUQUESNELIGHTHOLDINGSINC SENIORCORPBND144A	0		2	2.C FE	50,052	98.8100	49,405	50,000	50,052					2.775	2.763	JJ	671		12/02/2021	01/07/2032
26875P-AN-1	EOG RESOURCES INC EOG 3.9 04/01/35	0		2	1.G FE	1,963,540	113.3020	2,266,042	2,000,000	1,969,064		1,734			3.900	4.052	AO	19,500	78,000	09/06/2018	04/01/2035
26875P-AQ-4	EOG RESOURCES INC EOG RESOURCES INC	0		2	1.G FE	4,517,600	123.0690	4,922,743	4,000,000	4,437,923		(23,916)			5.100	4.042	JJ	94,067	204,000	03/14/2019	01/15/2036
26882P-AR-3	ERAC USA FINANCE LLC ENTERP 6.7 06/01/34				2.A FE	3,560,250	139.0270	4,170,819	3,000,000	3,401,100		(22,477)			6.700	5.223	JD	16,750	201,000	06/13/2013	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC ENTERP 7 10/15/37				2.A FE	4,425,023	147.8680	6,787,140	4,590,000	4,460,991		4,245			7.000	7.323	AO	67,830	321,300	10/26/2009	10/15/2037
26882P-BE-1	ERAC USA FINANCE LLC ENTERP 7 10/15/37	0			2.A FE	3,403,563	147.8680	5,249,313	3,550,000	3,435,375		3,756			7.000	7.323	AO	52,461	248,500	09/29/2009	10/15/2037
26884A-BB-8	ERPOPERATINGLP SENIORCORPBND	0		2	1.G FE	63,227	125.5500	62,775	50,000	63,198		(29)			4.500	2.873	JJ	1,125		12/02/2021	07/01/2044
26884A-BD-4	ERP OPERATING LP EQR 3 3/8 06/01/25			2	1.G FE	13,845,640	106.0180	14,789,561	13,950,000	13,910,376		10,742			3.375	3.472	JD	39,234	470,813	06/08/2015	06/01/2025
26884A-BD-4	ERP OPERATING LP EQR 3 3/8 06/01/25	0		2	1.G FE	2,023,760	106.0180	2,173,376	2,050,000	2,039,991		2,711			3.375	3.472	JD	5,766	69,188	06/08/2015	06/01/2025
26884A-BF-9	ERP OPERATING LP EQR 2.85 11/01/26			2	1.G FE	21,879,220	104.9760	23,094,762	22,000,000	21,937,678		11,841			2.850	2.913	MN	104,500	627,000	10/05/2016	11/01/2026
26884A-BH-5	ERP OPERATING LP EQR 4 08/01/47			2	1.G FE	11,851,806	120.7760	14,613,904	12,100,000	11,872,181		4,951			4.000	4.122	FA	201,667	484,000	07/31/2017	08/01/2047
26884A-BH-5	ERP OPERATING LP EQR 4 08/01/47	0		2	1.G FE	2,834,054	120.7760	3,502,506	2,900,000	2,839,458		1,313			4.000	4.122	FA	48,333	116,000	07/31/2017	08/01/2047
26884T-AS-1	ERACUSAFINANCELLC SENIORCORPBND144A	0		2	2.A FE	60,018	117.6100	58,805	50,000	59,999		(19)			4.200	3.032	MN	350		12/02/2021	11/01/2046
26884U-A*-0	EPR PROPERTIES EPR PROPERTIES				2.C FE	10,000,000	107.0440	10,704,400	10,000,000	10,168,241		(55,253)			5.600	4.913	FA	200,667	535,278	08/22/2016	08/22/2024
26885B-AB-6	EQM MIDSTREAM PARTNERS LP EQM 4 1/8 12/01/26	0		2	3.C FE	2,013,340	103.3180	2,066,360	2,000,000	2,007,505		(1,415)			4.125	4.037	JD	6,875	82,500	07/07/2017	12/01/2026
26885B-AC-4	EQM MIDSTREAM PARTNERS LP EQM 5 1/2 07/15/28			2	3.C FE	4,976,900	109.8530	5,492,672	5,000,000	4,983,740		2,012			5.500	5.560	JJ	126,806	275,000	06/20/2018	07/15/2028
26969P-AB-4	EAGLEMATERIALSINC SENIORCORPBND	0		2	2.B FE	49,390	98.6900	49,345	50,000	49,394		4			2.500	2.645	JJ	625		12/02/2021	07/01/2031
26986*-AA-1	EAGLE SOLAR LLC EAGLE SOLAR LLC	0			3.A	4,391,334	114.3340	5,020,783	4,391,334	4,391,334					4.820	4.820	JD	588	208,844	11/01/2018	12/31/2042
27326#-AB-2	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A				2.A	10,140,000	112.5350	11,411,049	10,140,000	10,140,000					4.610	4.610	FA	188,280	467,454	02/06/2014	02/06/2044
27616#-AF-2	EASTERLY GOVT PROPERTIES LP EASTERLY GOVERNMENT PROPERTIES				2.B	40,000,000	105.2900	42,116,000	40,000,000	40,000,000					3.980	3.980	MS	482,022	1,592,000	09/12/2019	09/12/2034
276480-AA-8	EASTERNGASTRANSMISSIONANDS SENIORCORPBND144A	0		2	1.G FE	12,133,550	110.7000	12,177,000	11,000,000	12,128,752		(4,798)			3.900	3.326	MN	54,817	214,500	10/18/2021	11/15/2049
277432-AD-2	EASTMAN CHEMICAL CO EMN 7.6 02/01/27				2.C FE	20,351,017	124.0920	21,286,820	17,154,000	18,489,834		(220,116)			7.600	5.808	FA	543,210	1,303,704	01/03/2011	02/01/2027
277432-AL-4	EASTMAN CHEMICAL CO EMN 4.8 09/01/42			2	2.C FE	5,211,675	120.8980	6,347,154	5,250,000	5,219,375		847			4.800	4.832	MS	84,000	252,000	05/29/2012	09/01/2042
277432-AL-4	EASTMAN CHEMICAL CO EMN 4.8 09/01/42	0		2	2.C FE	1,797,990	120.8980	2,176,167	1,800,000	1,800,531		257			4.800	4.832	MS	28,800	84,000	12/02/2021	09/01/2042
277432-AN-0	EASTMAN CHEMICAL CO EMN 3.6 08/15/22			2	2.C FE	4,976,970	101.0090	5,050,448	5,000,000	4,998,144		2,899			3.600	3.691	FA	68,000	180,000	09/15/2015	08/15/2022
277432-AN-0	EASTMAN CHEMICAL CO EMN 3.6 08/15/22	0		2	2.C FE	2,967,480	101.0090	3,030,269	3,000,000	2,997,408		4,048			3.600	3.691	FA	40,800	108,000	07/19/2013	08/15/2022
277432-AW-0	EASTMAN CHEMICAL CO EMN 4 1/2 12/01/28			2	2.C FE	8,623,962	113.7850	9,899,291	8,700,000	8,644,398		6,686			4.500	4.609	JD	32,625	391,500	10/30/2018	12/01/2028
277432-AW-0	EASTMAN CHEMICAL CO EMN 4 1/2 12/01/28	0		2	2.C FE	1,288,638	113.7850	1,479,204	1,300,000	1,291,692		999			4.500	4.609	JD	4,875	58,500	10/30/2018	12/01/2028
278058-AY-8	EATON CORP ETN 5.45 10/15/34				2.A FE	12,182,444	126.2510	13,704,517	10,855,000	11,778,224		(53,686)			5.450	4.845	AO	124,893	591,598	02/25/2013	10/15/2034
278058-AY-8	EATON CORP ETN 5.45 10/15/34	0			2.A FE	1,242,896	126.2510	2,020,012	1,600,000	1,343,360		11,727			5.450	4.845	AO	18,409	87,200	05/19/2009	10/15/2034
278058-DB-5	EATON CORP ETN 5.8 03/15/37	0			2.A FE	1,313,450	128.0630	1,600,793	1,250,000	1,296,004		(1,971)			5.800	5.436	MS	21,347	72,500	08/20/2010	03/15/2037
278062-AD-6	EATON CORP ETN 4 11/02/32				2.A FE	16,844,086	115.1980	18,834,951	16,350,000	16,672,455		(23,926)			4.000	3.802	MN	107,183	654,000	11/14/2013	11/02/2032
278062-AD-6	EATON CORP ETN 4 11/02/32	0			2.A FE	2,450,462	115.1980	2,822,363	2,450,000	2,452,906		304			4.000	3.802	MN	16,061	96,000	12/02/2021	11/02/2032
278062-AE-4	EATON CORP ETN 4.15 11/02/42				2.A FE	976,030	117.9440	1,179,435	1,000,000	979,901		587			4.150	4.297	MN	6,801	41,500	07/25/2014	11/02/2042
278265-AD-5	EATON VANCE CORP MS 3 5/8 06/15/23				2.A FE	12,440,000	103.7610	12,970,184	12,500,000	12,489,809		6,696			3.625	3.683	JD	20,139	453,125	06/14/2013	06/15/2023
278265-AD-5	EATON VANCE CORP MS 3 5/8 06/15/23	0			2.A FE	2,488,000	103.7610	2,594,037	2,500,000	2,497,962		1,339			3.625	3.683	JD	4,028	90,625	06/14/2013	06/15/2023
278265-AE-3	EATON VANCE CORP MS 3 1/2 04/06/27			2	2.A FE	9,963,200	107.6050	10,760,515	10,000,000	9,979,030		3,565			3.500	3.544	AO	82,639	350,000	04/03/2017	04/06/2027
278642-AL-7	EBAY INC EBAY 3.45 08/01/24			2	2.A FE	34,382,659	105.0460	36,661,028	34,900,000	34,746,738		55,621			3.450	3.631	FA	501,688	1,204,050	09/16/2014	08/01/2024
278642-AL-7	EBAY INC EBAY 3.45 08/01/24	0		2	2.A FE	5,020,491	105.0460	5,357,342	5,100,000	5,076,439		8,549			3.450	3.631	FA	73,313	175,950	09/15/2014	08/01/2024
278642-AV-5	EBAYINC SENIORCORPBND	0		2	2.A FE	7,080,010	101.1200	7,078,400	7,000,000	7,079,461		(549)			1.900	1.525	MS	40,639		12/21/2021	03/11/2025
278642-AZ-6	EBAYINC SENIORCORPBND	0		2	2.A FE	55,197	108.7500	54,375	50,000	55,189		(8)			3.650	3.103	MN	259		12/02/2021	05/10/2051
278865-AM-2	ECOLAB INC ECL 5 1/2 12/08/41				1.G FE	13,145,473	140.8570	16,825,362	11,945,000	12,918,822		(28,464)			5.500	4.857	JD	41,973	656,975	03/14/2012	12/08/2041
278865-AM-2	ECOLAB INC ECL 5 1/2 12/08/41	0			1.G FE	1,925,875	140.8570	2,464,997	1,750,000	1,892,670		(4,170)			5.500	4.857	JD	6,149	96,250	03/14/2012	12/08/2041
278865-BA-7	ECOLAB INC ECL 3.95 12/01/47			2	1.G FE	8,654,841	122.4950	10,657,034	8,700,000	8,658,344		906			3.950	3.980	JD	28,638	343,650	04/19/2018	12/01/2047
278865-BA-7	ECOLAB INC ECL 3.95 12/01/47	0		2	1.G FE	1,293,252	122.4950	1,592,430	1,300,000	1,293,776		135			3.950	3.980	JD	4,279	51,350	04/19/2018	12/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
278865-BG-4	ECOLABINC SENIORCORPBND	0		2	1.G FE	45,493	88.1400	44,070	50,000	45,501		8			2.125	2.571	FA	401		12/02/2021	08/15/2050
278865-BN-9	ECOLABINC SENIORCORPBND			2	1.G FE	39,976,816	98.7240	39,563,504	40,075,000	39,976,909		93			2.849	2.861	JD	50,744		12/06/2021	12/15/2051
27965#-AN-2	EDENS LIMITED PARTNERSHIP				2.B PL	8,000,000	102.5310	8,202,480	8,000,000	8,000,000					3.630	3.630	MN	34,687	290,400	05/18/2015	05/18/2027
27965#-AP-7	EDENS LIMITED PARTNERSHIP				2.B PL	15,000,000	103.6270	15,544,050	15,000,000	15,000,000					3.780	3.780	MN	67,725	567,000	05/18/2015	05/18/2030
281020-AR-8	EDISON INTERNATIONAL BASIC	0		2	2.C FE	997,690	109.0970	1,090,969	1,000,000	998,442		426			4.950	5.002	AO	10,450	49,500	03/31/2020	04/15/2025
283677-AW-2	EL PASO ELECTRIC CO EE 6 05/15/35				2.B FE	15,615,929	131.1470	18,596,644	14,180,000	15,205,596		(52,198)			6.000	5.379	MN	108,713	850,800	04/10/2012	05/15/2035
283677-AW-2	EL PASO ELECTRIC CO EE 6 05/15/35	0			2.B FE	4,424,951	131.1470	5,704,894	4,350,000	4,403,890		(2,596)			6.000	5.379	MN	33,350	261,000	04/06/2011	05/15/2035
283677-AY-8	EL PASO ELECTRIC CO EE 3.3 12/15/22			2	2.B FE	3,892,808	101.4320	3,955,830	3,900,000	3,899,213		798			3.300	3.323	JD	5,720	128,700	02/28/2013	12/15/2022
283677-AY-8	EL PASO ELECTRIC CO EE 3.3 12/15/22	0		2	2.B FE	1,995,760	101.4320	2,028,631	2,000,000	1,999,534		472			3.300	3.323	JD	2,933	66,000	12/03/2012	12/15/2022
283677-F*-8	EL PASO ELECTRIC CO EL PASO ELECTRIC CO			1	2.B	10,000,000	108.5690	10,856,900	10,000,000	10,000,000					4.220	4.220	FA	159,422	422,000	06/28/2018	08/15/2028
28370T-AD-1	KINDER MORGAN ENERGY PARTNERS KINDER MORGAN ENERGY PARTNERS	0			2.B FE	3,839,910	147.4850	4,424,548	3,000,000	3,757,154		(22,773)			7.500	5.358	MN	28,750	225,000	01/22/2018	11/15/2040
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS KMI 4.7 11/01/42			2	2.B FE	7,466,625	113.1040	8,482,778	7,500,000	7,472,382		766			4.700	4.134	MN	58,750	352,500	11/01/2012	11/01/2042
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS KMI 4.7 11/01/42	0		2	2.B FE	14,040,575	113.1040	14,137,963	12,500,000	14,032,576		(9,663)			4.700	4.134	MN	97,917	352,500	10/19/2021	11/01/2042
28501*-AQ-8	ELECTRIC TRANSMISSION TX LLC SR NOTES SERIES C TRANCHE C				2.B	15,000,000	119.4520	17,917,868	15,000,000	15,000,000					4.650	4.650	JJ	302,250	697,500	07/25/2012	07/25/2032
28501*-AT-2	ELECTRIC TRANSMISSION TX LLC SERIES D TRANCHE B				2.B	1,000,000	105.0800	1,050,800	1,000,000	1,000,000					3.600	3.600	MN	4,200	36,000	11/19/2013	11/19/2025
285512-AD-1	ELECTRONIC ARTS INC EA 4.8 03/01/26			2	2.A FE	39,909,846	111.6710	42,881,545	38,400,000	39,154,326		(178,083)			4.800	4.316	MS	614,400	1,843,200	06/12/2017	03/01/2026
285512-AD-1	ELECTRONIC ARTS INC EA 4.8 03/01/26	0		2	2.A FE	5,581,464	111.6710	6,253,559	5,600,000	5,591,236		1,857			4.800	4.316	MS	89,600	268,800	02/17/2016	03/01/2026
285512-AE-9	ELECTRONICARTSINC SENIORCORPBND	0		2	2.A FE	47,855	95.8500	47,925	50,000	47,870		15			1.850	2.372	FA	349		12/02/2021	02/15/2031
286857-B*-7	ELIZABETHTOWN GAS COMPANY ELIZABETHTOWN GAS CO				1.G	7,000,000	116.6430	8,164,980	7,000,000	7,000,000					4.290	4.290	JD	9,176	300,300	12/20/2018	12/20/2038
286857-D*-5	ELIZABETHTOWN GAS COMPANY ELIZABETHTOWN GAS CO 12/31				1.G	5,000,000	103.5240	5,176,222	5,000,000	5,000,000					2.940	2.940	JD	1,633	147,000	12/27/2019	12/27/2031
28932M-AD-7	ELM RD GENERATING STAT WEC 6.09 02/11/40				1.F FE	8,000,000	128.5530	10,284,267	8,000,000	8,000,000					6.090	6.090	FA	189,467	487,200	02/03/2010	02/11/2040
28932M-AD-7	ELM RD GENERATING STAT WEC 6.09 02/11/40	0			1.F FE	2,000,000	128.5530	2,571,067	2,000,000	2,000,000					6.090	6.090	FA	47,367	121,800	02/03/2010	02/11/2040
28932M-AG-0	ELM RD GENERATING STAT WEC 4.673 01/19/31				1.F FE	6,189,111	107.7440	5,881,521	5,458,781	5,834,467		(39,859)			4.673	3.112	JJ	114,790	255,089	04/02/2013	01/19/2031
28932M-AG-0	ELM RD GENERATING STAT WEC 4.673 01/19/31	0			1.F FE	687,680	107.7440	653,503	606,532	648,275		(4,429)			4.673	3.112	JJ	12,754	28,343	04/02/2013	01/19/2031
28932M-AJ-4	ELM RD GENERATING STAT WEC 5.848 01/19/41				1.F FE	10,830,885	126.8290	12,365,800	9,750,000	10,541,715		(62,901)			5.848	5.008	JJ	256,581	570,180	07/01/2013	01/19/2041
28932M-AJ-4	ELM RD GENERATING STAT WEC 5.848 01/19/41	0			1.F FE	3,054,865	126.8290	3,487,790	2,750,000	2,973,304		(17,741)			5.848	5.008	JJ	72,369	160,820	07/01/2013	01/19/2041
291011-BB-9	EMERSON ELECTRIC CO EMR 6 1/8 04/15/39				1.F FE	2,487,425	144.1110	3,602,774	2,500,000	2,490,240		310			6.125	6.162	AO	32,326	153,125	04/14/2009	04/15/2039
291011-BB-9	EMERSON ELECTRIC CO EMR 6 1/8 04/15/39	0			1.F FE	1,492,455	144.1110	2,161,665	1,500,000	1,494,144		186			6.125	6.162	AO	19,396	91,875	04/14/2009	04/15/2039
291011-BD-5	EMERSON ELECTRIC CO EMR 5 1/4 11/15/39				1.F FE	6,902,460	133.3780	8,002,688	6,000,000	6,808,275		(29,949)			5.250	4.173	MN	40,250	315,000	09/06/2018	11/15/2039
291011-BD-5	EMERSON ELECTRIC CO EMR 5 1/4 11/15/39	0			1.F FE	1,150,410	133.3780	1,333,781	1,000,000	1,134,712		(4,991)			5.250	4.173	MN	6,708	52,500	09/06/2018	11/15/2039
291011-BG-8	EMERSON ELECTRIC CO EMR 3.15 06/01/25			2	1.F FE	30,453,462	105.5780	32,254,212	30,550,000	30,513,707		9,903			3.150	3.187	JD	80,194	962,325	05/18/2015	06/01/2025
291011-BG-8	EMERSON ELECTRIC CO EMR 3.15 06/01/25	0		2	1.F FE	4,435,938	105.5780	4,698,240	4,450,000	4,444,713		1,443			3.150	3.187	JD	11,681	140,175	05/18/2015	06/01/2025
291011-BM-5	EMERSONELECTRICCO SENIORCORPBND	0		2	1.F FE	50,078	97.2500	48,625	50,000	50,078					2.750	2.742	AO	290		12/02/2021	10/15/2050
29103D-AM-8	EMERA US FINANCE LP EMACN 4 3/4 06/15/46			2	2.C FE	12,163,544	119.0260	14,580,710	12,250,000	12,171,557		1,661			4.750	4.789	JD	25,861	584,432	01/17/2017	06/15/2046
29103D-AM-8	EMERA US FINANCE LP EMACN 4 3/4 06/15/46	0		2	2.C FE	2,790,919	119.0260	3,332,734	2,800,000	2,792,699		354			4.750	4.789	JD	5,911	129,255	12/02/2021	06/15/2046
29157T-AE-6	EMORYUNIVERSITY SENIORCORPBND	0		2	1.C FE	54,505	105.0700	52,535	50,000	54,497		(7)			2.969	2.521	MS	495		12/02/2021	09/01/2050
291641-BE-7	EMPIRE DISTRICT ELEC CO EDE 5.2 09/01/40	0			1.G FE	8,972,730	124.6010	11,214,080	9,000,000	8,978,674		663			5.200	5.220	MS	156,000	468,000	08/18/2010	09/01/2040
29250R-AD-8	ENBRIDGE ENERGY PARTNERS ENBCN 5.95 06/01/33				2.A FE	12,065,240	121.1610	13,933,500	11,500,000	11,869,057		(22,730)			5.950	5.601	JD	57,021	684,250	09/09/2010	06/01/2033
29250R-AD-8	ENBRIDGE ENERGY PARTNERS ENBCN 5.95 06/01/33	0			2.A FE	956,218	121.1610	1,171,626	967,000	959,894		422			5.950	5.601	JD	4,795	57,537	05/13/2010	06/01/2033
29250R-AT-3	ENBRIDGE ENERGY PARTNERS ENBCN 5 1/2 09/15/40			2	2.A FE	3,506,460	128.6650	4,503,291	3,500,000	3,505,053		(163)			5.500	5.487	MS	56,681	192,500	09/08/2010	09/15/2040
29273R-AP-4	ENERGY TRANSFER LP ET 6.05 06/01/41			2	2.C FE	4,139,501	123.1130	5,109,180	4,150,000	4,141,531		224			6.050	6.068	JD	20,923	251,075	05/09/2011	06/01/2041
29273R-AP-4	ENERGY TRANSFER LP ET 6.05 06/01/41	0		2	2.C FE	847,850	123.1130	1,046,459	850,000	848,265		46			6.050	6.068	JD	4,285	51,425	05/09/2011	06/01/2041
29278N-AF-0	ENERGY TRANSFER OPERATING LP ENERGY TRANSFER PARTNERS	0		2	2.C FE	1,996,380	112.8810	2,257,618	2,000,000	1,997,486		323			4.950	4.973	JD	4,400	99,000	06/05/2018	06/15/2028
29359U-AA-7	ENSTAR GROUP LTD ESGR 4 1/2 03/10/22			2	2.C FE	14,000,000	100.2420	14,033,877	14,000,000	14,000,000					4.500	4.500	MS	194,250	630,000	03/07/2017	03/10/2022
29359U-AA-7	ENSTAR GROUP LTD ESGR 4 1/2 03/10/22	0		2	2.C FE	1,000,000	100.2420	1,002,420	1,000,000	1,000,000					4.500	4.500	MS	13,875	45,000	03/07/2017	03/10/2022
29359U-AB-5	ENSTAR GROUP LTD ESGR 4.95 06/01/29			2	2.C FE	6,972,700	111.2500	7,787,500	7,000,000	6,978,561		2,336			4.950	5.001	JD	28,875	346,500	05/23/2019	06/01/2029
29359U-AB-5	ENSTAR GROUP LTD ESGR 4.95 06/01/29	0		2	2.C FE	6,972,700	111.2500	7,787,500	7,000,000	6,977,463		2,455			4.950	5.001	JD	28,875	346,500	08/25/2020	06/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29360A-AA-8	ENSTAR FINANCE CO LLC ENSTAR 5.75 9/1/40	0			3.A FE	1,000,000	1,000,000.0000	1,000,000	1,000,000	1,000,000					5.750	5.750	MS	19,167	58,299	08/19/2020	09/01/2040
29364G-AK-9	ENTERGYCORP SENIORCORPBND			2	2.B FE	21,621,800	108.7240	21,744,866	20,000,000	21,621,013		(787)			3.750	3.304	JD	33,333		12/21/2021	06/15/2050
29364G-AL-7	ENTERGY CORPORATION BASIC	0		2	2.B FE	1,097,258	102.0680	1,020,680	1,000,000	1,084,314		(9,498)			2.800	1.695	JD	1,244	28,000	08/18/2020	06/15/2030
29364N-AR-9	ENTERGY MISSISSIPPI INC ETR 3.1 07/01/23			2	1.F FE	11,911,040	102.4040	12,288,507	12,000,000	11,985,358		9,383			3.100	3.190	JJ	186,000	372,000	02/12/2013	07/01/2023
29364N-AR-9	ENTERGY MISSISSIPPI INC ETR 3.1 07/01/23	0		2	1.F FE	4,954,310	102.4040	5,120,211	5,000,000	4,992,457		4,833			3.100	3.190	JJ	77,500	155,000	02/19/2013	07/01/2023
29364P-AN-3	ENTERGY NEW ORLEANS INC ETR 3.9 07/01/23			2	2.B FE	24,921,750	103.4680	25,867,028	25,000,000	24,986,311		8,691			3.900	3.938	JJ	487,500	975,000	06/18/2013	07/01/2023
29364W-AR-9	ENTERGY LOUISIANA LLC ETR 3.3 12/01/22			2	1.F FE	8,570,200	101.4780	8,625,590	8,500,000	8,505,587		(8,048)			3.300	3.247	JD	23,375	280,500	01/29/2013	12/01/2022
29364W-AR-9	ENTERGY LOUISIANA LLC ETR 3.3 12/01/22	0		2	1.F FE	4,989,450	101.4780	5,073,877	5,000,000	4,998,880		1,184			3.300	3.247	JD	13,750	165,000	11/28/2012	12/01/2022
29365B-AB-2	ENTERGY NEW ORLEANS LLC				2.B	3,000,000	100.3370	3,010,110	3,000,000	3,000,000					3.000	3.000	MS	26,500	90,000	03/11/2020	03/15/2025
29365B-AC-0	ENTERGY NEW ORLEANS LLC ENTERGY NEW ORLEANS LLC				2.B	12,000,000	98.0800	11,769,550	12,000,000	12,000,000					3.750	3.750	MS	132,500	450,000	03/11/2020	03/15/2040
29365T-AK-0	ENTERGY TEXAS INC ETR 1.75 3/15/31	0		2	2.A FE	737,076	94.0270	695,800	740,000	737,394		257			1.750	1.792	MS	3,813	12,374	10/15/2020	03/15/2031
29366M-AB-4	ENTERGY ARKANSAS LLC ETR 2.65 06/15/51	0		2	1.F FE	373,757	93.9460	352,298	375,000	373,784		27			2.650	2.666	JD	442	9,938	09/10/2020	06/15/2051
293791-AF-6	ENTERPRISE PRODUCTS OPERATING ENTERPRISE PRODUCTS OPER	0			2.A FE	1,375,998	136.8320	1,792,502	1,310,000	1,360,697		(3,036)			6.875	6.385	MS	30,021	90,063	02/25/2016	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPERATING	0			2.A FE	5,363,925	135.8650	6,113,913	4,500,000	5,210,720		(40,386)			6.650	4.942	AO	63,175	299,250	09/13/2018	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPERATING EPD 5 3/4 03/01/35				2.A FE	1,011,050	124.5000	1,245,000	1,000,000	1,007,904		(395)			5.750	5.664	MS	19,167	57,500	07/13/2011	03/01/2035
293791-AT-6	ENTERPRISE PRODUCTS OPERATING EPD 5 3/4 03/01/35	0			2.A FE	3,033,150	124.5000	3,734,999	3,000,000	3,023,713		(1,186)			5.750	5.664	MS	57,500	172,500	07/13/2011	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING EPD 6 1/8 10/15/39				2.A FE	19,824,868	136.4500	24,331,816	17,832,000	19,403,609		(53,766)			6.125	5.341	AO	230,578	1,092,210	05/30/2012	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING	0			2.A FE	6,463,454	148.9800	6,406,140	4,300,000	6,433,488		(20,165)			7.550	3.505	AO	63,264	22,650	10/20/2021	04/15/2038
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING EPD 3.95 02/15/27			2	2.A FE	5,985,600	109.3690	6,562,136	6,000,000	5,992,297		1,331			3.950	3.978	FA	89,533	237,000	04/04/2016	02/15/2027
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING EPD 4 1/4 02/15/48			2	2.A FE	9,487,175	114.2760	10,856,237	9,500,000	9,488,072		245			4.250	4.258	FA	152,528	403,750	02/01/2018	02/15/2048
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING EPD 4 1/4 02/15/48	0		2	2.A FE	499,325	114.2760	571,381	500,000	499,372		13			4.250	4.258	FA	8,028	21,250	02/01/2018	02/15/2048
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING EPD 4.15 10/16/28			2	2.A FE	9,477,580	112.2890	10,667,422	9,500,000	9,483,853		2,018			4.150	4.179	AO	82,135	394,250	10/03/2018	10/16/2028
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING EPD 4.15 10/16/28	0		2	2.A FE	498,820	112.2890	561,443	500,000	499,150		106			4.150	4.179	AO	4,323	20,750	10/03/2018	10/16/2028
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING EPD 3.2 02/15/52			2	2.A FE	8,706,940	98.5680	9,363,994	9,500,000	8,717,853		10,913			3.200	3.653	FA	114,844	152,000	03/26/2021	02/15/2052
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING EPD 3.2 02/15/52	0		2	2.A FE	458,260	98.5680	492,842	500,000	458,834		574			3.200	3.653	FA	6,044	8,000	03/26/2021	02/15/2052
294429-AC-9	EQUIFAX INC EFX 6.9 07/01/28				2.B FE	5,721,750	125.3760	6,268,812	5,000,000	5,369,767		(46,127)			6.900	5.530	JJ	172,500	345,000	06/19/2012	07/01/2028
294429-AG-0	EQUIFAX INC EFX 7 07/01/37				2.B FE	20,550,496	141.2420	27,405,205	19,403,000	20,358,853		(36,932)			7.000	6.621	JJ	679,105	1,358,210	02/08/2019	07/01/2037
294429-AG-0	EQUIFAX INC EFX 7 07/01/37	0			2.B FE	3,832,480	141.2420	5,649,684	4,000,000	3,869,953		4,392			7.000	6.621	JJ	140,000	280,000	06/26/2009	07/01/2037
294429-AJ-4	EQUIFAX INC EFX 3.3 12/15/22			2	2.B FE	8,179,404	101.7740	8,655,862	8,505,000	8,464,167		40,764			3.300	3.825	JD	12,474	280,665	08/03/2015	12/15/2022
294429-AJ-4	EQUIFAX INC EFX 3.3 12/15/22	0		2	2.B FE	280,161	101.7740	305,321	300,000	297,545		2,468			3.300	3.825	JD	440	9,900	11/13/2013	12/15/2022
294429-AL-9	EQUIFAX INC EFX 3 1/4 06/01/26			2	2.B FE	9,799,211	105.4760	11,022,245	10,450,000	10,075,730		75,731			3.250	4.148	JD	28,302	339,625	02/23/2018	06/01/2026
294429-AL-9	EQUIFAX INC EFX 3 1/4 06/01/26	0		2	2.B FE	514,190	105.4760	580,118	550,000	529,355		4,173			3.250	4.148	JD	1,490	17,875	02/23/2018	06/01/2026
294429-AT-2	EQUIFAXINC SENIORCORPBND	0		2	2.B FE	49,147	98.6400	49,320	50,000	49,152		6			2.350	2.548	MS	450		12/02/2021	09/15/2031
29444U-BF-2	EQUINIXINC SENIORCORPBND	0		2	2.B FE	4,901,400	98.2100	4,910,500	5,000,000	4,902,742		1,342			1.250	1.820	JJ	28,819		12/09/2021	07/15/2025
29444U-BJ-4	EQUINIXINC SENIORCORPBND			2	2.B FE	5,773,070	96.0020	5,760,091	6,000,000	5,773,911		841			3.000	3.202	JJ	83,000		11/16/2021	07/15/2050
29444U-BM-7	EQUINIX INC EQIX 2.95 09/15/51	0		2	2.B FE	994,380	94.6680	946,676	1,000,000	994,508		108			2.950	2.978	MS	8,686	27,697	09/23/2020	09/15/2051
29444U-BQ-8	EQUINIX INC BASIC	0		2	2.B FE	1,497,840	98.1160	1,471,734	1,500,000	1,498,100		260			1.450	1.480	MN	2,779	10,754	05/03/2021	05/15/2026
29444U-BT-2	EQUINIXINC SENIORCORPBND	0		2	2.B FE	51,747	101.9500	50,975	50,000	51,746		(1)			3.400	3.216	FA	1,058		12/02/2021	02/15/2052
294549-AE-0	EQT CORP EQT 7 3/4 07/15/26				3.A FE	5,494,850	119.5050	5,975,254	5,000,000	5,199,989		(36,573)			7.750	6.713	JJ	178,681	387,500	01/11/2011	07/15/2026
29641@-AA-0	ESCORT VESSELS LLC ESCORT VESSELS LLC 4.5 7/31/32			1	1.G PL	7,500,000	98.3400	7,375,478	7,500,000	7,500,000					4.500	4.526	MJSD	938	324,375	01/15/2021	07/31/2032
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH				1.G	17,571,944	103.3040	18,152,521	17,571,944	17,571,944					3.900	3.900	FA	258,893	633,833	12/21/2016	02/15/2040
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH	0			1.G	4,855,000	103.3040	5,015,409	4,855,000	4,855,000					3.900	3.900	FA	71,530	189,345	12/21/2016	02/15/2040
29670V-AA-7	ESSENTIALPROPERTIESLP SENIORCORPBND	0		2	2.C FE	49,606	98.5100	49,255	50,000	49,609		3			2.950	3.045	JJ	750		12/02/2021	07/15/2031
29717P-AU-1	ESSEX PORTFOLIO LP ESS 3 01/15/30			2	2.A FE	7,414,950	104.8610	7,864,579	7,500,000	7,432,065		7,325			3.000	3.138	JJ	103,750	225,000	07/29/2019	01/15/2030
29717P-AU-1	ESSEX PORTFOLIO LP ESS 3 01/15/30	0		2	2.A FE	4,438,440	104.8610	4,718,748	4,500,000	4,450,824		5,297			3.000	3.138	JJ	62,250	135,000	07/29/2019	01/15/2030
29717P-AV-9	ESSEXPORTFOLIOLP SENIORCORPBND	0		2	2.A FE	50,241	100.3200	50,160	50,000	50,240		(1)			2.650	2.595	MS	390		12/02/2021	03/15/2032
29717P-AW-7	ESSEX PORTFOLIO LP ESS 1.65 01/15/31	0		2	2.A FE	979,544	93.5140	935,139	1,000,000	981,933		1,817			1.650	1.868	JJ	7,608	14,713	09/15/2020	01/15/2031
29717P-AX-5	ESSEX PORTFOLIO LP ESS 2.65 09/01/50			2	2.A FE	7,000,524	90.7150	7,393,239	8,150,000	7,017,274		16,750			2.650	3.414	MS	71,992	107,988	04/09/2021	09/01/2050
29717P-AX-5	ESSEX PORTFOLIO LP ESS 2.65 09/01/50	0		2	2.A FE	1,589,076	90.7150	1,678,220	1,850,000	1,592,878		3,802			2.650	3.414	MS	16,342	24,513	04/09/2021	09/01/2050
29736R-AA-8	ESTEE LAUDER CO INC EL 5 3/4 10/15/33				1.E FE	16,008,283	130.2270	19,859,651	15,250,000	15,750,021		(29,941)			5.750	5.387	AO	185,118	876,875	04/26/2011	10/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29736R-AA-8	ESTEE LAUDER CO INC EL 5 3/4 10/15/33	0			1.E FE	2,320,493	130.2270	2,930,112	2,250,000	2,297,334		(2,790)			5.750	5.387	AO	27,313	129,375	04/26/2011	10/15/2033
29736R-AC-4	ESTEE LAUDER CO INC EL 6 05/15/37				1.E FE	383,614	143.0660	500,732	350,000	374,815		(1,023)			6.000	5.704	MN	2,683	21,000	12/01/2010	05/15/2037
29736R-AC-4	ESTEE LAUDER CO INC EL 6 05/15/37	0			1.E FE	2,060,577	143.0660	2,861,324	2,000,000	2,044,743		(1,847)			6.000	5.704	MN	15,333	120,000	12/01/2010	05/15/2037
29736R-AF-7	ESTEE LAUDER CO INC EL 3.7 08/15/42				1.E FE	23,224,883	112.4790	31,356,857	27,878,000	23,980,177		109,170			3.700	4.773	FA	389,672	1,031,486	11/14/2013	08/15/2042
29736R-AF-7	ESTEE LAUDER CO INC EL 3.7 08/15/42	0			1.E FE	4,332,068	112.4790	5,848,901	5,200,000	4,472,951		20,363			3.700	4.773	FA	72,684	192,400	11/14/2013	08/15/2042
29736R-AK-6	ESTEE LAUDER CO INC EL 4.15 03/15/47			2	1.E FE	9,973,900	125.4510	12,545,062	10,000,000	9,976,731		515			4.150	4.165	MS	122,194	415,000	02/06/2017	03/15/2047
29736R-AM-2	ESTEELAUDERCOMPANIESINC.(T SENIORCORPBND	0		2	1.E FE	55,070	109.3800	54,690	50,000	55,061		(9)			3.125	2.606	JD	130		12/02/2021	12/01/2049
29977A-B@-3	EVERCORE INC EVERCORE 4.34 8/1/29				2.B	9,000,000	105.9760	9,537,872	9,000,000	9,000,000					4.340	4.338	AO	66,185	390,600	08/01/2019	08/01/2029
299808-AF-2	EVEREST REINSURANCE HLDG RE 4.868 06/01/44				1.G FE	37,154,314	125.9030	46,112,020	36,625,000	37,114,889		(12,076)			4.868	4.778	JD	148,575	1,782,905	05/21/2019	06/01/2044
299808-AF-2	EVEREST REINSURANCE HLDG RE 4.868 06/01/44	0			1.G FE	5,377,446	125.9030	6,735,817	5,350,000	5,374,002		(584)			4.868	4.778	JD	21,703	260,438	07/24/2014	06/01/2044
299808-AJ-4	EVERESTREINSURANCEHOLDINGSI SENIORCORPBND	0		2	2.A FE	49,160	97.3400	48,670	50,000	49,161		1			3.125	3.211	AO	378		12/02/2021	10/15/2052
30161M-AG-8	EXELON GENERATION CO LLC EXC 6 1/4 10/01/39				2.B FE	12,275,780	126.0760	15,129,138	12,000,000	12,218,289		(6,696)			6.250	6.082	AO	187,500	750,000	04/15/2010	10/01/2039
30161M-AG-8	EXELON GENERATION CO LLC EXC 6 1/4 10/01/39	0			2.B FE	3,066,870	126.0760	3,782,284	3,000,000	3,052,942		(1,623)			6.250	6.082	AO	46,875	187,500	04/15/2010	10/01/2039
30161N-AC-5	EXELON CORP EXC 5 5/8 06/15/35				2.B FE	2,033,380	127.5600	2,551,208	2,000,000	2,023,537		(1,156)			5.625	5.500	JD	5,000	112,500	09/08/2010	06/15/2035
30161N-AV-3	EXELON CORP EXELON CORP			2	2.B FE	2,947,004	120.9970	2,941,442	2,431,000	2,946,567		(437)			4.450	3.173	AO	22,838		12/16/2021	04/15/2046
30212P-AM-7	EXPEDIAGROUPINC SENIORCORPBND	0		2	2.C FE	4,467,520	111.2200	4,448,800	4,000,000	4,461,794		(5,726)			5.000	1.891	FA	75,556		12/09/2021	02/15/2026
30212P-AP-0	EXPEDIA INC EXPE 3.8 02/15/28			2	2.C FE	20,353,201	106.8400	21,367,974	20,000,000	20,263,120		(40,170)			3.800	3.548	FA	287,111	760,000	08/13/2019	02/15/2028
30212P-AR-6	EXPEDIA INC EXPE 3 1/4 02/15/30			2	2.C FE	16,873,513	102.3560	17,400,586	17,000,000	16,893,485		11,244			3.250	3.339	FA	208,722	552,500	03/27/2020	02/15/2030
30212P-AR-6	EXPEDIA INC EXPE 3 1/4 02/15/30	0		2	2.C FE	2,977,679	102.3560	3,070,692	3,000,000	2,981,203		1,984			3.250	3.339	FA	36,833	97,500	03/27/2020	02/15/2030
30225V-A#-4	EXTRA SPACE STORAGE LP EXTRA SPACE 3.47 10/9/29				2.B FE	18,000,000	104.6210	18,831,780	18,000,000	18,000,000					3.470	3.470	AO	142,270	624,600	10/09/2019	10/09/2029
30225V-A#-4	EXTRA SPACE STORAGE LP EXTRA SPACE 3.47 10/9/29	0			2.B FE	2,000,000	104.6210	2,092,420	2,000,000	2,000,000					3.470	3.470	AO	15,808	69,400	10/09/2019	10/09/2029
30225V-A@-6	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP			1	2.B	20,000,000	109.7410	21,948,200	20,000,000	20,000,000					4.390	4.390	JJ	399,978	878,000	07/17/2018	07/17/2028
30225V-A@-6	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP	0		1	2.B	6,000,000	109.7410	6,584,460	6,000,000	6,000,000					4.390	4.390	JJ	119,993	263,400	07/17/2018	07/17/2028
30225V-AF-4	EXTRASPSTRG SENIORCORPBND	0		2	2.B FE	49,604	98.4000	49,200	50,000	49,606		3			2.550	2.645	JD	106		12/02/2021	06/01/2031
30231G-AN-2	EXXON MOBIL CORP XOM 3.567 03/06/45			2	1.D FE	15,948,616	110.1260	19,007,690	17,260,000	16,116,696		29,478			3.567	4.009	MS	196,671	615,664	09/16/2015	03/06/2045
30231G-AN-2	EXXON MOBIL CORP XOM 3.567 03/06/45	0		2	1.D FE	2,354,492	110.1260	2,808,204	2,550,000	2,379,437		4,395			3.567	4.009	MS	29,056	90,959	09/16/2015	03/06/2045
30231G-AT-9	EXXON MOBIL CORP XOM 3.043 03/01/26	0		2	1.D FE	2,250,000	105.9310	2,383,450	2,250,000	2,250,000					3.043	3.043	MS	22,823	68,468	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORP XOM 4.114 03/01/46			2	1.D FE	30,583,250	117.2650	35,824,404	30,550,000	30,579,392		(727)			4.114	4.108	MS	418,942	1,256,827	03/01/2016	03/01/2046
30231G-AW-2	EXXON MOBIL CORP XOM 4.114 03/01/46	0		2	1.D FE	4,450,000	117.2650	5,218,285	4,450,000	4,450,000					4.114	4.108	MS	61,024	183,073	02/29/2016	03/01/2046
30231G-AY-8	EXXON MOBIL CORP XOM 2.995 08/16/39			2	1.D FE	15,000,000	102.5830	15,387,404	15,000,000	15,000,000					2.995	2.995	FA	168,469	449,250	08/13/2019	08/16/2039
302491-AS-4	FMC CORP FMC 4.1 02/01/24			2	2.B FE	18,488,810	104.9930	19,423,734	18,500,000	18,497,124		1,296			4.100	4.110	FA	316,042	758,500	11/21/2013	02/01/2024
302491-AS-4	FMC CORP FMC 4.1 02/01/24	0		2	2.B FE	3,494,400	104.9930	3,674,760	3,500,000	3,498,619		623			4.100	4.110	FA	59,792	143,500	11/12/2013	02/01/2024
302491-AV-7	FMCCORP SENIORCORPBND	0		2	2.C FE	61,424	119.9600	59,980	50,000	61,406		(18)			4.500	3.234	AO	563		12/02/2021	10/01/2049
30251B-AB-4	FMR LLC FIDINV 6.45 11/15/39				1.E FE	27,154,743	145.2170	38,396,779	26,441,000	27,013,269		(18,659)			6.450	6.241	MN	217,918	1,705,445	04/18/2012	11/15/2039
30251B-AC-2	FMR LLC FIDINV 6 1/2 12/14/40				1.E FE	5,965,680	148.5710	8,914,231	6,000,000	5,971,573		742			6.500	6.544	JD	18,417	403,000	06/30/2010	12/14/2040
30251B-AC-2	FMR LLC FIDINV 6 1/2 12/14/40	0			1.E FE	3,977,120	148.5710	5,942,820	4,000,000	3,981,049		495			6.500	6.544	JD	12,278	247,000	06/30/2010	12/14/2040
30251B-AD-0	FMR LLC FIDINV 4.95 02/01/33	0			1.E FE	7,434,380	122.9620	8,607,361	7,000,000	7,322,327		(22,119)			4.950	4.420	FA	144,375	346,500	05/18/2016	02/01/2033
30251B-AE-8	FMR LLC FIDINV 5.15 02/01/43				1.E FE	2,785,491	131.0850	3,329,567	2,540,000	2,748,109		(5,793)			5.150	4.542	FA	54,504	130,810	07/25/2014	02/01/2043
30251B-AE-8	FMR LLC FIDINV 5.15 02/01/43	0			1.E FE	438,660	131.0850	524,341	400,000	432,773		(912)			5.150	4.542	FA	8,583	20,600	07/25/2014	02/01/2043
302635-AG-2	FSKKRCAPITALCORP SENIORCORPBND	0		2	2.C FE	5,097,550	101.5500	5,077,500	5,000,000	5,096,279		(1,271)			3.400	2.881	JJ	78,389		12/07/2021	01/15/2026
302635-AK-3	FS KKR CAPITAL CORP BASIC	0		2	2.C FE	11,890,440	99.4900	11,938,800	12,000,000	11,893,455		3,015			3.125	3.272	AO	82,292		10/12/2021	10/12/2028
30313R-AA-7	FS KKR CAPITAL CORP II BASIC	0		2	2.C FE	1,000,000	104.7900	1,047,895	1,000,000	1,000,000					4.250	4.250	FA	16,174	42,500	02/11/2020	02/14/2025
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B FAIRFIRLD LANCASTER 2017 LSE-B	0			2.B Z	5,110,780	114.6210	5,858,046	5,110,780	5,110,780					4.950	4.950	MON	18,271	251,996	12/05/2021	01/05/2044
30571#-AA-0	FAIRVIEW FAIRVIEW HEALTH SERVICES				1.G	15,667,847	110.6930	17,343,210	15,667,847	15,667,847					4.160	4.160	MN	83,283	645,360	09/02/2015	11/15/2043
30958Q-AA-9	FARMERS EXCHANGE CAPITAL II BASIC	0		2	2.A FE	6,435,990	120.5600	6,606,688	5,480,000	6,431,032		(5,208)			5.454	3.705	AO	69,738	54,540	11/24/2021	10/15/2054
30962#-AA-7	FARMERS MUTUAL HAIL INS CO				2.A Z	30,000,000	135.0090	40,502,700	30,000,000	30,000,000					7.375	7.376	AO	467,083	2,212,500	03/31/2015	04/15/2035
313747-AV-9	FEDERAL REALTY INVS TRUST FRT 4 1/2 12/01/44	0		2	2.A FE	59,809	118.7080	59,354	50,000	59,788		(21)			4.500	3.262	JD	188		12/02/2021	12/01/2044
313747-AZ-0	FEDERAL REALTY INVS TRUST FRT 3.2 06/15/29			2	2.A FE	2,076,260	105.8950	2,117,893	2,000,000	2,059,303		(7,341)			3.200	2.744	JD	2,844	64,000	08/19/2019	06/15/2029
313747-AZ-0	FEDERAL REALTY INVS TRUST FRT 3.2 06/15/29	0		2	2.A FE	3,114,390	105.8950	3,176,840	3,000,000	3,088,954		(11,012)			3.200	2.744	JD	4,267	96,000	08/19/2019	06/15/2029
31428X-AT-3	FEDEX CORP FDX 3 7/8 08/01/42				2.B FE	7,582,960	109.6970	8,446,664	7,700,000	7,606,311		2,901			3.875	3.962	FA	124,323	298,375	07/24/2012	08/01/2042
31428X-AT-3	FEDEX CORP FDX 3 7/8 08/01/42	0			2.B FE	2,265,040	109.6970	2,523,029	2,300,000	2,272,015		867			3.875	3.962	FA	37,135	89,125	07/24/2012	08/01/2042
31428X-AX-4	FEDEX CORP FDX 4.9 01/15/34				2.B FE	1,264,713	121.3650	1,517,061	1,250,000	1,260,530		(633)			4.900	4.807	JJ	28,243	61,250	02/12/2014	01/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31428X-AX-4	FEDEX CORP FDX 4.9 01/15/34	0			2.B FE	4,805,908	121.3650	5,764,832	4,750,000	4,790,013		(2,406)			4.900	4.807	JJ	107,324	232,750	02/12/2014	01/15/2034
31428X-BB-1	FEDEX CORP BASIC	0			2.B FE	1,005,736	112.8620	1,128,621	1,000,000	1,005,552		(140)			4.100	4.063	FA	17,083	41,000	04/30/2020	02/01/2045
31428X-BF-2	FEDEX CORP FDX 3 1/4 04/01/26			2	2.B FE	4,989,800	107.0030	5,350,160	5,000,000	4,995,279		1,020			3.250	3.274	AO	40,625	162,500	03/21/2016	04/01/2026
31428X-BN-5	FEDEX CORP FDX 4.4 01/15/47			2	2.B FE	4,452,570	118.3900	5,327,536	4,500,000	4,456,748		925			4.400	4.398	JJ	91,300	198,000	01/03/2017	01/15/2047
31428X-BN-5	FEDEX CORP FDX 4.4 01/15/47	0		2	2.B FE	1,545,309	118.3900	1,775,845	1,500,000	1,543,951		(1,036)			4.400	4.398	JJ	30,433	66,000	04/30/2020	01/15/2047
31428X-BP-0	FEDEX CORP FEDEX CORP	0		2	2.B FE	4,990,250	108.3360	5,416,781	5,000,000	4,993,708		909			3.400	3.423	FA	64,222	170,000	01/29/2018	02/15/2028
31428X-CA-2	FEDEX CORP BASIC	0		2	2.B FE	17,083,040	133.7800	17,391,400	13,000,000	17,064,915		(18,125)			5.250	3.487	MN	87,208	341,250	10/12/2021	05/15/2050
31431B-AC-3	FEDNAT HOLDING CO BASIC	0		2	2.B PL	1,948,540	106.2500	2,125,000	2,000,000	1,955,724		4,362			7.750	8.163	MS	45,639	152,500	05/27/2020	03/15/2029
314353-AA-1	FEDEX CORP FEDEX 2020-1 CLASS AA	0			1.D FE	5,413,749	97.3770	5,345,852	5,489,859	5,413,896		147			1.875	2.004	FA	37,457		12/22/2021	02/20/2034
31620M-AY-2	FIDELITY NATIONAL INFORM FIS 4 1/4 05/15/28			2	2.B FE	7,972,320	112.0190	8,961,498	8,000,000	7,981,025		2,539			4.250	4.293	MN	43,444	340,000	05/14/2018	05/15/2028
31620M-BT-2	FIDELITYNATIONALINFORMATION SENIORCORPBND	0		2	2.B FE	48,752	97.7900	48,895	50,000	48,760		9			2.250	2.555	MS	375		12/02/2021	03/01/2031
31620R-AF-2	FIDELITY NATL FINANCIAL FNF 5 1/2 09/01/22				2.B FE	4,478,085	103.1500	4,641,728	4,500,000	4,498,144		2,666			5.500	5.564	MS	82,500	247,500	08/21/2012	09/01/2022
31620R-AF-2	FIDELITY NATL FINANCIAL FNF 5 1/2 09/01/22	0			2.B FE	5,473,215	103.1500	5,673,223	5,500,000	5,497,731		3,259			5.500	5.564	MS	100,833	302,500	08/21/2012	09/01/2022
316773-CH-1	FIFTH THIRD BANCORP SUBCORPBND	0			2.B FE	83,255	164.0000	82,000	50,000	83,145		(110)			8.250	3.032	MS	1,375		12/02/2021	03/01/2038
316773-CP-3	FIFTH THIRD BANCORP FITB 4.3 01/16/24			2	2.B FE	24,763,867	105.7990	25,966,282	24,543,000	24,613,143		(34,456)			4.300	4.182	JJ	483,702	1,055,349	11/08/2016	01/16/2024
316773-CP-3	FIFTH THIRD BANCORP FITB 4.3 01/16/24	0		2	2.B FE	5,476,735	105.7990	5,818,953	5,500,000	5,494,583		2,485			4.300	4.182	JJ	108,396	236,500	01/28/2014	01/16/2024
31677A-AB-0	FIFTH THIRD BANK FITB 3.85 03/15/26			2	2.A FE	3,996,040	108.0070	4,320,276	4,000,000	3,998,149		398			3.850	3.862	MS	45,344	154,000	03/10/2016	03/15/2026
31847R-AE-2	FIRST AMERICAN FINANCIAL FAF 4.3 02/01/23				2.B FE	1,992,760	103.0060	2,060,121	2,000,000	1,999,059		831			4.300	4.345	FA	35,833	86,000	01/24/2013	02/01/2023
31847R-AE-2	FIRST AMERICAN FINANCIAL FAF 4.3 02/01/23	0			2.B FE	2,989,140	103.0060	3,090,182	3,000,000	2,998,588		1,247			4.300	4.345	FA	53,750	129,000	01/24/2013	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL FAF 4.6 11/15/24				2.B FE	5,218,560	108.4970	5,641,846	5,200,000	5,209,585		(3,062)			4.600	4.556	MN	30,564	239,200	11/05/2018	11/15/2024
31847R-AF-9	FIRST AMERICAN FINANCIAL FAF 4.6 11/15/24	0			2.B FE	2,799,300	108.4970	3,037,917	2,800,000	2,799,773		72			4.600	4.556	MN	16,458	128,800	11/05/2014	11/15/2024
31847R-AH-5	FIRSTAMERICANFINANCIALCORP SENIORCORPBND	0		2	2.B FE	48,611	97.8400	48,920	50,000	48,620		9			2.400	2.728	FA	493		12/02/2021	08/15/2031
318685-AA-2	FIRST BANCSHARES INC FIRST BANCSHARES INC				2.B	16,000,000	101.7860	16,285,721	16,000,000	16,000,000					4.250	4.250	JJ	340,000	680,000	06/29/2017	07/01/2022
31946M-AA-1	FIRST CITIZENS BANCSHARE FCNCA 3 3/8 03/15/30			2	2.A FE	15,000,000	101.5470	15,232,053	15,000,000	15,000,000					3.375	3.375	MS	149,063	506,250	02/27/2020	03/15/2030
31946M-AA-1	FIRST CITIZENS BANCSHARE FCNCA 3 3/8 03/15/30	0		2	2.A FE	5,000,000	101.5470	5,077,351	5,000,000	5,000,000					3.375	3.375	MS	49,688	168,750	02/27/2020	03/15/2030
33616C-AB-6	FIRST REPUBLIC BANK FRC 4 3/8 08/01/46			2	2.A FE	24,620,070	120.5890	30,147,260	25,000,000	24,656,331		7,541			4.375	4.484	FA	455,729	1,093,750	06/13/2017	08/01/2046
33616C-AB-6	FIRST REPUBLIC BANK FRC 4 3/8 08/01/46	0		2	2.A FE	4,844,570	120.5890	6,029,452	5,000,000	4,858,278		3,072			4.375	4.484	FA	91,146	218,750	04/28/2017	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47			2	2.A FE	13,781,180	126.3350	17,686,876	14,000,000	13,799,512		4,101			4.625	4.679	FA	248,208	647,500	02/06/2017	02/13/2047
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47	0		2	2.A FE	2,620,957	126.3350	3,221,538	2,550,000	2,616,670		(1,216)			4.625	4.679	FA	45,209	115,625	12/02/2021	02/13/2047
33767B-AA-7	FIRSTENERGYTRANSMISSIONLLC SENIORCORPBND144A	0		2	3.A FE	63,326	126.5420	63,271	50,000	63,300		(26)			5.450	3.678	JJ	1,257		12/02/2021	07/15/2044
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC FIRSTENERGY TRANSMISSION	0		2	3.A FE	3,149,520	106.5020	3,195,065	3,000,000	3,066,363		(22,224)			4.350	3.512	JJ	60,175	130,500	01/22/2018	01/15/2025
337738-AM-0	FISERV INC FISV 3 1/2 10/01/22			2	2.B FE	14,930,850	101.4130	15,211,886	15,000,000	14,993,951		7,832			3.500	3.555	AO	131,250	525,000	09/18/2012	10/01/2022
337738-AR-9	FISERV INC FISV 4.2 10/01/28			2	2.B FE	14,970,750	112.1680	16,825,185	15,000,000	14,979,064		2,630			4.200	4.224	AO	157,500	630,000	09/20/2018	10/01/2028
337738-AU-2	FISERV INC FISV 3 1/2 07/01/29			2	2.B FE	14,974,800	107.6380	16,145,762	15,000,000	14,980,404		2,246			3.500	3.520	JJ	262,500	525,000	06/10/2019	07/01/2029
337738-AV-0	FISERVINC SENIORCORPBND			2	2.B FE	34,713,633	119.5960	35,150,419	29,391,000	34,705,598		(8,035)			4.400	3.374	JJ	646,602		12/13/2021	07/01/2049
337738-AV-0	FISERVINC SENIORCORPBND	0		2	2.B FE	59,995	119.5960	59,798	50,000	59,980		(15)			4.400	3.374	JJ	1,100		12/02/2021	07/01/2049
338135-E*-3	FITCHBURG GAS AND ELECTRIC LIG FITCHBURG GAS AND ELECTRIC LIG				2.A	1,000,000	104.4250	1,044,250	1,000,000	1,000,000					3.520	3.520	MN	5,867	35,200	11/01/2017	11/01/2027
338135-E@-1	FITCHBURG GAS AND ELECTRIC LIG FITCHBURG GAS AND ELECTRIC LIG				2.A	1,000,000	107.4590	1,074,590	1,000,000	1,000,000					4.320	4.320	MN	7,200	43,200	11/01/2017	11/01/2047
33829T-AA-4	FIVE CORNERS FUNDING TRS PRU 4.419 11/15/23				1.G FE	11,000,000	106.0390	11,664,298	11,000,000	11,000,000					4.419	4.419	MN	62,112	486,090	11/18/2013	11/15/2023
33829T-AA-4	FIVE CORNERS FUNDING TRS PRU 4.419 11/15/23	0			1.G FE	4,000,000	106.0390	4,241,563	4,000,000	4,000,000					4.419	4.419	MN	22,586	176,760	11/18/2013	11/15/2023
33938E-AS-6	FLEX LTD FLEX 5 02/15/23				2.C FE	9,202,950	104.2380	8,860,188	8,500,000	8,633,077		(114,304)			5.000	3.563	FA	160,556	425,000	08/10/2016	02/15/2023
33938E-AS-6	FLEX LTD FLEX 5 02/15/23	0			2.C FE	4,872,150	104.2380	4,690,688	4,500,000	4,570,452		(60,514)			5.000	3.563	FA	85,000	225,000	08/10/2016	02/15/2023
33938E-AU-1	FLEX LTD FLEX 4 3/4 06/15/25			2	2.C FE	8,012,820	108.8750	8,710,000	8,000,000	8,007,385		(1,940)			4.750	4.721	JD	16,889	380,000	10/22/2018	06/15/2025
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38	0			2.B FE	9,198,000	106.7090	9,815,048	9,198,000	9,198,000					4.125	4.125	MS	95,908	379,418	07/12/2016	03/31/2038
340711-AW-0	FLORIDA GAS TRANSMISSION CITCOR 4.35 07/15/25			2	2.B FE	17,454,230	108.1410	18,870,667	17,450,000	17,451,404		(485)			4.350	4.354	JJ	350,018	759,075	07/15/2015	07/15/2025
340711-AW-0	FLORIDA GAS TRANSMISSION CITCOR 4.35 07/15/25	0		2	2.B FE	2,539,571	108.1410	2,757,605	2,550,000	2,545,783		1,079			4.350	4.354	JJ	51,149	110,925	07/15/2015	07/15/2025
341081-EP-8	FLORIDA POWER & LIGHT CO NEE 5.85 02/01/33	0			1.E FE	712,386	129.5540	919,836	710,000	711,549		(97)			5.850	5.823	FA	17,306	41,535	02/11/2010	02/01/2033
341081-ER-4	FLORIDA POWER & LIGHT CO NEE 5.95 10/01/33				1.E FE	8,006,922	133.4590	10,476,548	7,850,000	7,953,981		(6,037)			5.950	5.793	AO	116,769	467,075	02/11/2010	10/01/2033
341081-ER-4	FLORIDA POWER & LIGHT CO NEE 5.95 10/01/33	0			1.E FE	1,172,989	133.4590	1,534,781	1,150,000	1,165,233		(884)			5.950	5.793	AO	17,106	68,425	02/11/2010	10/01/2033
341081-EX-1	FLORIDA POWER & LIGHT CO NEE 6.2 06/01/36				1.E FE	4,574,522	139.9780	5,487,130	3,920,000	4,385,417		(21,550)			6.200	5.032	JD	20,253	243,040	10/27/2010	06/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341081-EX-1	FLORIDA POWER & LIGHT CO NEE 6.2 06/01/36	0			1.E FE	641,834	139.9780	769,878	550,000	615,301		(3,024)			6.200	5.032	JD	2,842	34,100	10/27/2010	06/01/2036
341081-FC-6	FLORIDA POWER & LIGHT CO NEE 5.69 03/01/40	0			1.E FE	1,381,650	141.5740	1,769,679	1,250,000	1,352,000		(3,383)			5.690	5.001	MS	23,708	71,125	11/01/2010	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CO NEE 5 1/4 02/01/41			2	1.E FE	25,952,000	135.4910	33,872,695	25,000,000	25,750,695		(24,059)			5.250	5.000	FA	546,875	1,312,500	06/02/2011	02/01/2041
341081-FR-3	FLORIDA POWER & LIGHT CO SECUREDCORPBND			2	1.D FE	14,360,126	123.4300	14,293,158	11,580,000	14,347,263		(12,864)			4.125	2.819	JD	39,806	238,838	10/22/2021	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO SECUREDCORPBND			2	1.D FE	12,215,400	121.8250	12,182,457	10,000,000	12,205,494		(9,906)			3.990	2.809	MS	133,000		10/22/2021	03/01/2049
341081-GE-1	FLORIDA POWER & LIGHT CO SECUREDCORPBND			2	1.D FE	17,967,630	102.3210	18,392,201	17,975,000	17,967,669		39			2.875	2.876	JD	61,727		11/16/2021	12/04/2051
341081-GE-1	FLORIDA POWER & LIGHT CO SECUREDCORPBND	0		2	1.D FE	51,854	102.3210	51,161	50,000	51,851		(3)			2.875	2.876	JD	172		12/02/2021	12/04/2051
341099-BT-5	DUKE ENERGY FLORIDA LLC DUK 6 3/4 02/01/28				2.A FE	7,105,169	121.6960	8,981,166	7,380,000	7,250,287		16,531			6.750	7.111	FA	207,563	498,150	04/17/2009	02/01/2028
341099-CB-3	DUKE ENERGY FLORIDA LLC DUK 5.9 03/01/33				1.F FE	1,754,310	128.0030	2,069,806	1,617,000	1,704,669		(5,656)			5.900	5.252	MS	31,801	95,403	10/26/2010	03/01/2033
341099-CL-1	DUKE ENERGY FLORIDA LLC DUK 6.4 06/15/38				1.F FE	11,398,195	144.6060	13,737,607	9,500,000	10,921,800		(54,379)			6.400	5.050	JD	27,022	608,000	11/01/2010	06/15/2038
341099-CL-1	DUKE ENERGY FLORIDA LLC DUK 6.4 06/15/38	0			1.F FE	599,905	144.6060	723,032	500,000	574,832		(2,862)			6.400	5.050	JD	1,422	32,000	11/01/2010	06/15/2038
34110Q-AL-2	DUKE ENERGY FLORIDA LLC DUK 6 3/4 02/01/28				2.A FE	755,162	123.8580	792,693	640,000	692,306		(7,150)			6.750	5.167	FA	18,000	43,200	09/15/2010	02/01/2028
34321*-AA-9	FLORIDA TIMBER FINANCE II LLC				1.D	5,161,299	106.9180	5,452,818	5,100,000	5,109,350		(6,158)			6.306	6.169	AO	80,402	321,606	02/25/2011	06/01/2023
343498-AB-7	FLOWERS FOODS INC FLO 3 1/2 10/01/26			2	2.B FE	19,894,600	107.2420	21,448,405	20,000,000	19,945,368		10,382			3.500	3.563	AO	175,000	700,000	09/23/2016	10/01/2026
343498-AC-5	FLOWERSFOODSINC SENIORCORPBND			2	2.B FE	11,296,220	98.6980	11,350,268	11,500,000	11,298,609		2,389			2.400	2.615	MS	81,267		11/16/2021	03/15/2031
343498-AC-5	FLOWERSFOODSINC SENIORCORPBND	0		2	2.B FE	49,387	98.6980	49,349	50,000	49,391		4			2.400	2.615	MS	353		12/02/2021	03/15/2031
34355J-AB-4	FLOWSERVECORPORATION SENIORCORPBND	0		2	2.C FE	49,130	97.3000	48,650	50,000	49,135		5			2.800	3.001	JJ	381		12/02/2021	01/15/2032
344908-AE-4	NFL TRUST XI NFL TRUST XI 3.53 10/5/2035				1.F FE	15,000,000	110.5330	16,579,952	15,000,000	15,000,000					3.530	3.530	OCT	126,492	536,854	08/20/2020	10/05/2035
34500*-AB-0	NFL TRUST XII NFL TRUST XII 2.96 10/05/2034			1	1.F FE	4,000,000	104.3210	4,172,833	4,000,000	4,000,000					2.960	2.960	OCT	28,284	82,222	01/27/2021	10/05/2034
34500*-AC-8	NFL TRUST XII NFL TRUST XII 3.01 10/5/2035			1	1.F FE	6,000,000	104.5890	6,275,338	6,000,000	6,000,000					3.010	3.010	OCT	43,143	125,417	01/27/2021	10/05/2035
34531X-AC-8	FORD FOUNDATION/THE BASIC			2	1.A FE	450,290	103.5400	517,698	500,000	450,619		329			2.815	3.215	JD	1,173	14,075	03/30/2021	06/01/2070
34531X-AC-8	FORD FOUNDATION/THE BASIC	0		2	1.A FE	8,608,992	103.5400	9,888,031	9,550,000	8,615,243		6,251			2.815	3.215	JD	22,403	267,425	12/02/2021	06/01/2070
347466-AC-8	IRWIN LAND LLC IRWINL 5.17 12/15/35				1.E FE	12,869,681	118.7200	14,365,142	12,100,000	12,718,890		(86,450)			5.170	4.499	JD	27,803	628,844	12/10/2018	12/15/2035
347466-AC-8	IRWIN LAND LLC IRWINL 5.17 12/15/35	0			1.E FE	3,084,469	118.7200	3,442,885	2,900,000	3,048,329		(20,719)			5.170	4.499	JD	6,664	146,656	12/10/2018	12/15/2035
348609-AE-8	FT SAM HOUSTON MILIT HSG FTSAMH 5.775 03/15/50				1.C FE	20,847,043	123.0160	21,866,021	17,775,000	20,534,286		(158,189)			5.775	4.629	MS	302,249	1,026,506	05/11/2017	03/15/2050
348609-AE-8	FT SAM HOUSTON MILIT HSG FTSAMH 5.775 03/15/50	0			1.C FE	4,515,393	123.0160	4,736,100	3,850,000	4,447,651		(34,263)			5.775	4.629	MS	65,466	222,338	05/11/2017	03/15/2050
34959E-AB-5	FORTINETINC SENIORCORPBND	0		2	2.A FE	49,107	97.8700	48,935	50,000	49,113		6			2.200	2.416	MS	324		12/02/2021	03/15/2031
34959J-AH-1	FORTIVE CORPORATION FTV 4.3 06/15/46			2	2.B FE	32,623,249	119.6570	38,469,580	32,150,000	32,580,174		(10,262)			4.300	4.230	JD	61,442	1,385,194	06/20/2017	06/15/2046
34959J-AH-1	FORTIVE CORPORATION FTV 4.3 06/15/46	0		2	2.B FE	5,863,390	119.6570	7,059,736	5,900,000	5,867,527		959			4.300	4.230	JD	11,276	249,881	12/02/2021	06/15/2046
349631-AG-6	BEAM SUNTORY INC SUNTOR 6 5/8 07/15/28				2.B FE	6,057,315	121.4190	6,678,035	5,500,000	5,771,723		(33,429)			6.625	5.709	JJ	168,017	364,375	10/04/2010	07/15/2028
349631-AG-6	BEAM SUNTORY INC SUNTOR 6 5/8 07/15/28	0			2.B FE	4,955,985	121.4190	5,463,847	4,500,000	4,722,319		(27,351)			6.625	5.709	JJ	137,469	298,125	10/04/2010	07/15/2028
34964C-AA-4	FORTUNE BRANDS HOME & SE FBHS 4 06/15/25			2	2.B FE	30,368,984	107.3040	32,781,389	30,550,000	30,478,542		18,889			4.000	4.074	JD	54,311	1,222,000	08/28/2018	06/15/2025
34964C-AA-4	FORTUNE BRANDS HOME & SE FBHS 4 06/15/25	0		2	2.B FE	2,434,247	107.3040	2,628,949	2,450,000	2,443,825		1,632			4.000	4.074	JD	4,356	98,000	06/08/2015	06/15/2025
34964C-AE-6	FORTUNE BRANDS HOME & SE FBHS 3 1/4 09/15/29			2	2.B FE	18,518,465	105.8280	19,631,094	18,550,000	18,524,860		2,826			3.250	3.270	MS	177,513	602,875	09/09/2019	09/15/2029
34964C-AE-6	FORTUNE BRANDS HOME & SE FBHS 3 1/4 09/15/29	0		2	2.B FE	1,447,535	105.8280	1,534,506	1,450,000	1,448,035		221			3.250	3.270	MS	13,876	47,125	09/09/2019	09/15/2029
35137L-AH-8	FOX CORP FOXA 4.709 01/25/29			2	2.B FE	7,500,000	114.4250	8,581,912	7,500,000	7,500,000					4.709	4.709	JJ	153,043	353,175	03/30/2020	01/25/2029
35137L-AH-8	FOX CORP FOXA 4.709 01/25/29	0		2	2.B FE	4,500,000	114.4250	5,149,147	4,500,000	4,500,000					4.709	4.709	JJ	91,826	211,905	03/30/2020	01/25/2029
35137L-AK-1	FOX CORP BASIC	0		2	2.B FE	17,450,290	136.4900	17,743,700	13,000,000	17,429,486		(20,804)			5.576	3.578	JJ	314,115		10/12/2021	01/25/2049
354613-AM-3	FRANKLINRESOURCESINC SENIORCORPBND	0		2	1.F FE	50,077	96.2800	48,140	50,000	50,077					2.950	2.942	FA	570		12/02/2021	08/12/2051
35805B-AA-6	FRESENIUS MED CARE III FMEGR 3 3/4 06/15/29			2	2.C FE	9,846,100	107.0150	10,701,545	10,000,000	9,979,592		13,649			3.750	3.938	JD	16,667	375,000	06/13/2019	06/15/2029
360271-AL-4	FULTON FINANCIAL CORP FULT 3 1/4 03/15/30			2	2.A FE	12,500,000	100.9020	12,612,796	12,500,000	12,500,000					3.250	3.250	MS	119,618	406,250	02/25/2020	03/15/2030
360271-AL-4	FULTON FINANCIAL CORP FULT 3 1/4 03/15/30	0		2	2.A FE	5,500,000	100.9020	5,549,630	5,500,000	5,500,000					3.250	3.250	MS	52,632	178,750	02/25/2020	03/15/2030
361448-AN-3	GATX CORP GMT 4 3/4 06/15/22				2.B FE	20,173,550	101.7710	20,354,258	20,000,000	20,009,890		(21,229)			4.750	4.639	JD	42,222	950,000	12/10/2012	06/15/2022
361448-AW-3	GATX CORP GMT 3 1/4 03/30/25			2	2.B FE	4,303,760	104.6720	4,553,248	4,350,000	4,333,553		4,717			3.250	3.374	MS	35,736	141,375	02/03/2015	03/30/2025
361448-AW-3	GATX CORP GMT 3 1/4 03/30/25	0		2	2.B FE	643,091	104.6720	680,370	650,000	647,542		705			3.250	3.374	MS	5,340	21,125	02/03/2015	03/30/2025
361448-BE-2	GATX CORP GMT 4.7 04/01/29			2	2.B FE	14,975,400	115.2530	17,287,924	15,000,000	14,982,698		1,960			4.700	4.719	AO	176,250	705,000	01/29/2019	04/01/2029
36198*-AA-4	GI MANAGER LP GI MANAGER LP				1.G PL	18,000,000	102.6040	18,468,800	18,000,000	18,000,000					3.940	3.942	JJ	327,020	709,200	10/30/2019	10/30/2024
36257@-AA-0	GSW Arena Holdings LLC GSW Arena Holdngs 4.15 6/30/30				2.B PL	10,600,000	108.9990	11,553,893	10,600,000	10,600,000					4.150	4.172	MJSD	1,222	439,900	09/02/2020	06/30/2030
363576-AB-5	ARTHURJGALLAGHER&CO SENIORCORPBND	0		2	2.B FE	53,854	105.6000	52,800	50,000	53,848		(6)			3.500	3.095	MN	199		12/02/2021	05/20/2051
36472T-AA-7	GANNETT CO INC GANNETT CO INC 6 10/19/2027	0			4.B	3,641,882	121.6950	4,628,058	3,803,000	3,662,710		19,148			6.000	6.781	JD	19,015	237,054	11/30/2020	10/19/2027
369550-AT-5	GENERAL DYNAMICS CORP GD 3.6 11/15/42			2	1.G FE	21,912,389	114.1510	28,329,978	24,818,000	22,372,156		69,530			3.600	4.362	MN	114,163	893,448	02/22/2017	11/15/2042
369550-AT-5	GENERAL DYNAMICS CORP GD 3.6 11/15/42	0		2	1.G FE	3,982,068	114.1510	5,422,169	4,750,000	4,107,253		18,007			3.600	4.362	MN	21,850	171,000	11/07/2013	11/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
369550-AU-2	GENERAL DYNAMICS CORP GD 2 1/4 11/15/22			2	1.G FE	20,407,080	101.1200	23,105,811	22,850,000	22,583,253		296,014			2.250	3.623	MN	65,694	514,125	08/20/2013	11/15/2022
369550-AU-2	GENERAL DYNAMICS CORP GD 2 1/4 11/15/22	0		2	1.G FE	1,919,520	101.1200	2,174,070	2,150,000	2,124,830		27,931			2.250	3.623	MN	6,181	48,375	08/20/2013	11/15/2022
369550-BQ-0	GENERAL DYNAMICS CORP SENIORCORPBND	0		2	1.G FE	51,643	102.8600	51,430	50,000	51,638		(5)			2.850	2.629	JD	119		12/02/2021	06/01/2041
369604-BY-8	GENERAL ELECTRIC COMPANY GE 4.35 05/01/50			2	2.B FE	21,287,160	125.1210	23,773,014	19,000,000	21,254,221		(32,939)			4.350	3.669	MN	137,750	826,500	04/21/2021	05/01/2050
369604-BY-8	GENERAL ELECTRIC COMPANY GE 4.35 05/01/50	0		2	2.B FE	1,165,130	125.1210	1,313,772	1,050,000	1,163,625		(1,505)			4.350	3.669	MN	7,613	43,500	12/02/2021	05/01/2050
36962G-3P-7	GENERAL ELECTRIC CO GE 5 7/8 01/14/38				2.B FE	6,875,538	136.1490	8,928,655	6,558,000	6,800,051		(9,194)			5.875	5.525	JJ	178,728	385,283	05/31/2011	01/14/2038
36962G-3P-7	GENERAL ELECTRIC CO GE 5 7/8 01/14/38	0			2.B FE	629,052	136.1490	816,894	600,000	622,146		(841)			5.875	5.525	JJ	16,352	35,250	05/31/2011	01/14/2038
36962G-XZ-2	GENERAL ELECTRIC CO GE 6 3/4 03/15/32				2.B FE	5,819,612	136.4660	7,599,803	5,569,000	5,728,137		(10,802)			6.750	6.365	MS	110,684	375,908	06/02/2010	03/15/2032
370334-BJ-2	GENERAL MILLS INC GIS 5.4 06/15/40				2.B FE	16,608,445	132.2140	21,121,107	15,975,000	16,473,912		(15,924)			5.400	5.147	JD	38,340	862,650	06/16/2011	06/15/2040
370334-BJ-2	GENERAL MILLS INC GIS 5.4 06/15/40	0			2.B FE	4,124,070	132.2140	5,288,540	4,000,000	4,098,002		(3,113)			5.400	5.147	JD	9,600	216,000	06/15/2011	06/15/2040
370334-BP-8	GENERAL MILLS INC GIS 4.15 02/15/43			2	2.B FE	7,283,870	117.8840	9,371,774	7,950,000	7,387,586		15,345			4.150	4.681	FA	124,638	329,925	02/11/2014	02/15/2043
370334-BP-8	GENERAL MILLS INC GIS 4.15 02/15/43	0		2	2.B FE	1,878,231	117.8840	2,416,621	2,050,000	1,904,975		3,957			4.150	4.681	FA	32,139	85,075	02/11/2014	02/15/2043
370334-CG-7	GENERAL MILLS INC GENERAL MILLS INC	0		2	2.B FE	2,993,940	111.8050	3,354,159	3,000,000	2,995,897		558			4.200	4.225	AO	25,900	126,000	04/03/2018	04/17/2028
370334-CH-5	GENERAL MILLS INC GENERAL MILLS INC	0		2	2.B FE	1,996,880	119.4110	2,388,221	2,000,000	1,997,268		111			4.550	4.562	AO	18,706	91,000	04/03/2018	04/17/2038
370334-CJ-1	GENERAL MILLS INC GENERAL MILLS INC	0		2	2.B FE	998,080	129.0810	1,290,814	1,000,000	998,199		34			4.700	4.712	AO	9,661	47,000	04/03/2018	04/17/2048
370425-RZ-5	GENERAL MOTORS ACCEPTANCE CORP SENIORCORPBND	0			2.C FE	69,486	137.4400	68,720	50,000	69,370		(116)			8.000	3.344	MN	667		12/02/2021	11/01/2031
37045V-AQ-3	GENERAL MOTORS CO GM 5.4 04/01/48			2	2.C FE	21,779,902	128.0270	22,788,835	17,800,000	21,720,943		(58,959)			5.400	4.019	AO	240,300	480,600	04/21/2021	04/01/2048
37045V-AQ-3	GENERAL MOTORS CO GM 5.4 04/01/48	0		2	2.C FE	2,691,898	128.0270	2,816,598	2,200,000	2,684,611		(7,287)			5.400	4.019	AO	29,700	59,400	04/21/2021	04/01/2048
37045V-AS-9	GENERAL MOTORS CO GM 5 10/01/28			2	2.C FE	6,997,550	114.4900	8,014,294	7,000,000	6,998,426		192			5.000	5.004	AO	87,500	350,000	09/06/2018	10/01/2028
37045V-AT-7	GENERAL MOTORS CO BASIC	0		2	2.C FE	17,135,560	136.8800	17,794,400	13,000,000	17,117,184		(18,376)			5.950	4.009	AO	193,375		10/12/2021	04/01/2049
37045X-BG-0	GENERAL MOTORS FINANCIAL CO IN GM 5 1/4 03/01/26	0		2	2.C FE	3,088,809	112.1760	3,477,467	3,100,000	3,094,621		1,126			5.250	4.657	MS	54,250	162,750	02/26/2016	03/01/2026
37045X-BG-0	GENERAL MOTORS FINANCIAL CO IN GM 5 1/4 03/01/26			2	2.C FE	14,676,621	112.1760	15,592,514	13,900,000	14,258,809		(82,944)			5.250	4.657	MS	243,250	729,750	07/27/2016	03/01/2026
37045X-BQ-8	GENERAL MOTORS FINANCIAL CO IN GM 4 10/06/26			2	2.C FE	3,994,440	108.2120	4,328,470	4,000,000	3,997,076		547			4.000	4.017	AO	37,778	160,000	10/03/2016	10/06/2026
37045X-BT-2	GENERAL MOTORS FINANCIAL CO IN GM 4.35 01/17/27			2	2.C FE	28,422,520	110.1890	30,852,984	28,000,000	28,238,917		(43,884)			4.350	4.153	JJ	554,867	1,218,000	06/27/2017	01/17/2027
37045X-BW-5	GENERALMOTORSFINANCIALCOIN SENIORCORPBND	0		2	2.C FE	5,269,000	105.2200	5,261,000	5,000,000	5,261,892		(7,108)			3.950	1.429	AO	42,792		12/08/2021	04/13/2024
372460-AA-3	GENUINE PARTS COMPANY BASIC	0		2	2.B FE	791,686	94.0290	752,236	800,000	792,576		762			1.875	1.990	MN	2,500	15,083	10/30/2020	11/01/2030
372460-C#-0	GENUINE PARTS COMPANY GENUINE PARTS CO				2.B	7,000,000	107.9040	7,553,280	7,000,000	7,052,065		(7,770)			4.200	4.055	AO	49,817	273,583	10/30/2017	10/30/2027
372546-AW-1	GEORGEWASHINGTONUNIVERSITY SENIORCORPBND	0		2	1.E FE	63,255	121.0700	60,535	50,000	63,231		(24)			4.126	2.709	MS	607		12/02/2021	09/15/2048
37310P-AB-7	GEORGETOWN UNIVERSITY BASIC			2	1.G FE	11,505,356	143.6970	11,645,217	8,104,000	11,502,843		(2,512)			5.215	3.640	AO	105,656	211,312	04/19/2021	10/01/2118
37310P-AB-7	GEORGETOWN UNIVERSITY BASIC	0		2	1.G FE	1,419,560	143.6970	1,436,972	1,000,000	1,419,250		(310)			5.215	3.640	AO	13,038	26,075	04/19/2021	10/01/2118
37331N-AD-3	GEORGIA-PACIFIC LLC GP 3.734 07/15/23			1	1.G FE	9,999,700	103.5620	10,356,188	10,000,000	9,999,992		5			3.734	3.734	JJ	172,179	373,400	06/18/2013	07/15/2023
37331N-AD-3	GEORGIA-PACIFIC LLC GP 3.734 07/15/23	0		1	1.G FE	9,999,700	103.5620	10,356,188	10,000,000	9,999,992		5			3.734	3.734	JJ	172,179	373,400	06/18/2013	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC GP 3.6 03/01/25			2	1.G FE	12,167,340	106.0180	12,722,119	12,000,000	12,067,502		(21,521)			3.600	3.397	MS	144,000	432,000	01/30/2017	03/01/2025
373334-GC-9	GEORGIA POWER COMPANY SO 5.65 03/01/37				2.A FE	8,811,617	125.0570	10,192,173	8,150,000	8,629,162		(20,550)			5.650	5.089	MS	153,492	460,475	08/06/2010	03/01/2037
373334-GC-9	GEORGIA POWER COMPANY SO 5.65 03/01/37	0			2.A FE	919,003	125.0570	1,062,987	850,000	899,974		(2,143)			5.650	5.089	MS	16,008	48,025	08/06/2010	03/01/2037
373334-KA-8	GEORGIA POWER COMPANY SENIORCORPBND	0			2.A FE	57,573	114.1370	57,069	50,000	57,556		(17)			4.300	3.303	MS	633		12/02/2021	03/15/2043
375558-AS-2	GILEAD SCIENCES INC GILD 5.65 12/01/41			2	2.A FE	19,262,451	137.8200	23,135,787	16,787,000	18,811,647		(62,844)			5.650	4.708	JD	79,039	948,466	02/10/2014	12/01/2041
375558-AS-2	GILEAD SCIENCES INC GILD 5.65 12/01/41	0		2	2.A FE	1,514,430	137.8200	1,860,565	1,350,000	1,482,524		(4,032)			5.650	4.708	JD	6,356	76,275	04/24/2012	12/01/2041
375558-AX-1	GILEADSCIENCESINC SENIORCORPBND	0		2	2.A FE	62,891	126.2300	63,115	50,000	62,863		(28)			4.800	3.156	AO	600		12/02/2021	04/01/2044
375558-BF-9	GILEADSCIENCESINC SENIORCORPBND	0		2	2.A FE	7,554,610	107.7400	7,541,800	7,000,000	7,551,586		(3,024)			3.650	1.568	MS	85,167		12/21/2021	03/01/2026
375558-BG-7	GILEAD SCIENCES INC GILD 4.6 09/01/35			2	2.A FE	12,208,963	121.2910	14,858,097	12,250,000	12,217,981		1,649			4.600	4.626	MS	187,833	563,500	09/09/2015	09/01/2035
375558-BG-7	GILEAD SCIENCES INC GILD 4.6 09/01/35	0		2	2.A FE	2,740,788	121.2910	3,335,491	2,750,000	2,742,812		370			4.600	4.626	MS	42,167	126,500	09/09/2015	09/01/2035
375558-BK-8	GILEADSCIENCESINC SENIORCORPBND			2	2.A FE	3,497,760	118.2080	3,546,232	3,000,000	3,496,220		(1,540)			4.150	3.177	MS	41,500		11/16/2021	03/01/2047
377372-AB-3	GLAXOSMITHKLINE CAP INC GSK 5 3/8 04/15/34				1.F FE	1,574,535	132.6360	1,989,546	1,500,000	1,549,230		(2,840)			5.375	5.019	AO	17,021	80,625	07/16/2010	04/15/2034
377372-AB-3	GLAXOSMITHKLINE CAP INC GSK 5 3/8 04/15/34	0			1.F FE	6,292,365	132.6360	7,958,185	6,000,000	6,193,212		(11,139)			5.375	5.019	AO	68,083	322,500	07/28/2010	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC GSK 6 3/8 05/15/38				1.F FE	17,943,825	147.6640	22,961,741	15,550,000	17,338,013		(68,527)			6.375	5.427	MN	126,668	991,313	10/15/2010	05/15/2038
377372-AE-7	GLAXOSMITHKLINE CAP INC GSK 6 3/8 05/15/38	0			1.F FE	3,622,500	147.6640	5,094,406	3,450,000	3,580,522		(4,587)			6.375	5.427	MN	28,103	219,938	04/23/2009	05/15/2038
38272-AQ-1	Glencore Funding GLENLN 3 7/8 10/27/27			2	2.A FE	9,941,000	107.5660	10,756,593	10,000,000	9,962,867		5,571			3.875	3.947	AO	68,889	387,500	11/03/2017	10/27/2027
378272-BC-1	Glencore Funding GLENLN 3 7/8 04/27/51			2	2.A FE	28,259,920	105.2190	29,461,438	28,000,000	28,256,626		(3,294)			3.875	3.826	AO	192,889	542,500	04/22/2021	04/27/2051
378272-BC-1	Glencore Funding GLENLN 3 7/8 04/27/51	0		2	2.A FE	1,999,300	105.2190	2,104,388	2,000,000	1,999,309		9			3.875	3.826	AO	13,778	38,750	04/22/2021	04/27/2051
37940X-AC-6	GLOBALPAYMENTSINC. SENIORCORPBND	0		2	2.C FE	56,570	114.0700	57,035	50,000	56,560		(10)			4.150	3.405	FA	784		12/02/2021	08/15/2049
37940X-AH-5	GLOBALPAYMENTSINC. SENIORCORPBND			2	2.C FE	13,833,236	101.7390	14,116,230	13,875,000	13,833,583		347			2.900	2.933	MN	43,591		11/16/2021	11/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
379463-A*-3	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC				2.A PL	2,750,000	107.8410	2,965,628	2,750,000	2,750,000					4.380	4.380	JD	5,353	120,450	06/24/2016	06/15/2028
379463-A@-1	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC				2.A PL	8,066,667	108.1360	8,722,971	8,066,667	8,066,667					4.580	4.580	JD	16,420	369,453	06/24/2016	06/15/2036
37959G-AB-3	GLOBALATLANTIC(FIN)CO SENIORCORPBND144A	0		2	2.C FE	49,828	98.9900	49,495	50,000	49,829		1			3.125	3.167	JD	69	773	12/02/2021	06/15/2031
38141E-C2-3	GOLDMAN SACHS GROUP INC/THE GS 3.85 07/08/24			2	2.A FE	10,488,450	105.7530	11,104,017	10,500,000	10,496,739		1,210			3.850	3.863	JJ	194,265	404,250	09/23/2014	07/08/2024
38141E-C2-3	GOLDMAN SACHS GROUP INC/THE GS 3.85 07/08/24	0		2	2.A FE	4,495,050	105.7530	4,758,864	4,500,000	4,498,602		518			3.850	3.863	JJ	83,256	173,250	09/23/2014	07/08/2024
38141G-ES-9	GOLDMAN SACHS GROUP INC/THE	0			2.B FE	1,784,044	117.7400	1,872,063	1,590,000	1,690,697		(17,422)			5.950	4.530	JJ	43,623	94,605	01/06/2016	01/15/2027
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE BASIC	0			2.A FE	1,547,108	145.2860	1,598,145	1,100,000	1,523,911		(14,365)			6.250	3.471	FA	28,646	62,500	08/13/2021	02/01/2041
38141G-VR-2	GOLDMAN SACHS SUBCORPBND	0			2.B FE	11,995,330	109.0600	11,996,600	11,000,000	11,985,308		(10,022)			4.250	1.803	AO	90,903		12/20/2021	10/21/2025
38141G-WJ-9	GOLDMAN SACHS SENIORCORPBND	0		2	2.A FE	3,042,877	100.8470	3,025,421	3,000,000	3,029,238		(13,640)			2.908	0.623	JD	6,301	43,620	10/19/2021	06/05/2023
38141G-WZ-3	GOLDMAN SACHS GROUP INC/THE GS 4.223 05/01/29	0		2	2.A FE	1,000,000	111.2090	1,112,089	1,000,000	1,000,000					4.223	4.223	MN	7,038	42,230	04/18/2018	05/01/2029
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE BASIC	0		2	1.F FE	1,190,641	119.3160	1,169,297	980,000	1,186,844		(3,797)			4.411	2.791	AO	8,165	21,614	08/13/2021	04/23/2039
38141G-YC-2	GOLDMAN SACHS GROUP INC/THE GS 3.21 04/22/42			2	1.F FE	9,000,000	103.7980	9,341,857	9,000,000	9,000,000					3.210	3.210	AO	55,373	144,450	04/15/2021	04/22/2042
38141G-YC-2	GOLDMAN SACHS GROUP INC/THE GS 3.21 04/22/42	0		2	1.F FE	1,000,000	103.7980	1,037,984	1,000,000	1,000,000					3.210	3.210	AO	6,153	16,050	04/15/2021	04/22/2042
38141G-YN-8	GOLDMAN SACHS SENIORCORPBND			2	1.F FE	13,375,000	100.7830	13,479,688	13,375,000	13,375,000					2.650	2.650	AO	68,918		10/18/2021	10/21/2032
38143U-8H-7	GOLDMAN SACHS GROUP INC/THE GOLDMAN SACHS GROUP INC	0		2	2.A FE	2,993,070	107.5820	3,227,456	3,000,000	2,996,807		698			3.750	3.778	FA	39,375	112,500	02/22/2016	02/25/2026
38143V-AA-7	GOLDMAN SACHS CAPITAL I GS 6.345 02/15/34				2.C FE	12,598,209	137.8040	16,123,040	11,700,000	12,257,932		(31,031)			6.345	5.775	FA	280,449	742,365	06/23/2005	02/15/2034
38143V-AA-7	GOLDMAN SACHS CAPITAL I GS 6.345 02/15/34	0			2.C FE	930,795	137.8040	1,171,332	850,000	907,435		(2,215)			6.345	5.775	FA	20,375	50,760	12/02/2021	02/15/2034
38147U-AD-9	GOLDMANSACHSBDCINC SENIORCORPBND	0		2	2.C FE	5,108,066	102.4200	5,121,000	5,000,000	5,106,611		(1,454)			2.875	2.308	JJ	66,285		12/08/2021	01/15/2026
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE GS 4.017 10/31/38			2	2.A FE	14,148,888	114.5670	15,752,904	13,750,000	14,091,494		(15,478)			4.017	3.807	AO	93,591	552,338	12/27/2017	10/31/2038
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE GS 4.017 10/31/38	0		2	2.A FE	1,286,263	114.5670	1,432,082	1,250,000	1,281,045		(1,407)			4.017	3.807	AO	8,508	50,213	12/27/2017	10/31/2038
38173M-AA-0	GOLUBCAPITALBDCINC. SENIORCORPBND	0		2	2.C FE	7,203,350	102.7500	7,192,500	7,000,000	7,198,232		(5,118)			3.375	2.055	AO	49,875		12/07/2021	04/15/2024
38239K-AA-6	GOODMAN US FINANCE THREE LLC GOODMAN US FINANCE THREE LLC	0		2	2.A FE	1,497,600	116.3960	1,745,939	1,500,000	1,497,982		86			4.500	4.512	AO	14,250	67,500	09/19/2017	10/15/2037
384802-AB-0	WWGRAINGERINC SENIORCORPBND	0		2	1.G FE	65,409	127.9600	63,980	50,000	65,375		(33)			4.600	2.779	JD	102	1,150	12/02/2021	06/15/2045
38749#-AB-8	GRANITE STATE GAS TRANSMISSION GRANITE STATE GAS TRANSMISSION				2.B	5,000,000	104.5070	5,225,350	5,000,000	5,000,000					3.720	3.720	MN	31,000	186,000	11/01/2017	11/01/2027
391164-AF-7	GREAT PLAINS ENERGY INC EVRG 5.292 06/15/22			2	2.B FE	3,970,900	100.8370	3,716,841	3,686,000	3,693,476		(34,506)			5.292	4.329	JD	8,669	195,063	05/23/2012	06/15/2022
391164-AF-7	GREAT PLAINS ENERGY INC EVRG 5.292 06/15/22	0		2	2.B FE	3,763,445	100.8370	3,529,285	3,500,000	3,506,935		(31,975)			5.292	4.329	JD	8,232	185,220	05/23/2012	06/15/2022
39121J-AE-0	GREAT RIVER ENERGY GRRIVE 6.254 07/01/38				1.G FE	26,615,799	120.4810	29,798,478	24,733,000	26,283,409		(85,669)			6.254	5.399	JJ	773,401	1,542,790	01/28/2020	07/01/2038
39121J-AE-0	GREAT RIVER ENERGY GRRIVE 6.254 07/01/38	0			1.G FE	3,381,878	120.4810	4,850,915	4,026,302	3,690,868		14,777			6.254	5.399	JJ	125,902	251,805	05/18/2009	07/01/2038
39121J-B#-6	GREAT RIVER ENERGY				1.G	5,000,000	115.9360	5,796,800	5,000,000	5,000,000					4.620	4.619	AO	57,750	231,000	02/04/2015	10/01/2044
39121J-B@-8	GREAT RIVER ENERGY				1.G	14,000,000	108.9940	15,259,160	14,000,000	14,000,000					4.110	4.109	AO	143,850	575,400	02/04/2015	10/01/2035
39121J-C@-7	GREAT RIVER ENERGY GREAT RIVER ENERGY				1.G	5,716,667	108.7080	6,214,468	5,716,667	5,716,667					3.590	3.590	AO	43,326	205,228	08/30/2017	10/15/2045
391382-AB-4	GREAT-WEST LIFECO FINANCE GWOCN 4.15 06/03/47			2	1.F FE	33,734,120	119.6170	40,669,741	34,000,000	33,756,955		5,276			4.150	4.196	JD	109,744	1,411,000	05/23/2017	06/03/2047
391382-AB-4	GREAT-WEST LIFECO FINANCE GWOCN 4.15 06/03/47	0		2	1.F FE	992,180	119.6170	1,196,169	1,000,000	992,852		155			4.150	4.196	JD	3,228	41,500	05/23/2017	06/03/2047
39951#-AA-1	GROUND LEASE TRUST A - 2018A GROUND LEASE TRUST	0			2.A PL	2,998,891	115.0220	3,449,374	2,998,891	2,998,891					4.580	4.580	MON	6,104	137,353	02/20/2018	02/15/2051
402479-CB-3	GULF POWER CO NEE 5.1 10/01/40				1.F FE	3,347,856	120.6300	4,041,093	3,350,000	3,348,389		50			5.100	5.104	AO	42,713	170,850	09/10/2010	10/01/2040
402479-CB-3	GULF POWER CO NEE 5.1 10/01/40	0			1.F FE	1,648,944	120.6300	1,990,389	1,650,000	1,649,206		25			5.100	5.104	AO	21,038	84,150	09/10/2010	10/01/2040
402524-AE-2	GULF SOUTH PIPELINE BWP 4 06/15/22			2	2.C FE	14,485,349	100.6070	14,522,650	14,435,000	14,435,789		(6,427)			4.000	3.974	JD	25,662	577,400	01/30/2013	06/15/2022
402524-AE-2	GULF SOUTH PIPELINE BWP 4 06/15/22	0		2	2.C FE	3,986,402	100.6070	4,024,288	4,000,000	3,999,224		1,656			4.000	3.974	JD	7,111	160,000	01/30/2013	06/15/2022
402740-AB-0	GULFSTREAM NATURAL GAS GULFNG 6.19 11/01/25				2.B FE	12,977,409	115.3780	14,485,690	12,555,000	12,693,728		(31,875)			6.190	5.861	MN	129,526	790,524	10/27/2010	11/01/2025
402740-AD-6	GULFSTREAM NATURAL GAS GULFNG 4.6 09/15/25			2	2.B FE	15,993,920	108.9870	17,437,950	16,000,000	15,997,332		646			4.600	4.605	MS	216,711	753,901	09/21/2015	09/15/2025
402740-AD-6	GULFSTREAM NATURAL GAS GULFNG 4.6 09/15/25	0		2	2.B FE	3,998,480	108.9870	4,359,487	4,000,000	3,999,333		162			4.600	4.605	MS	54,178	188,475	09/21/2015	09/15/2025
404119-BT-5	HCA-THEHEALTHCARECO SECUREDCORPBND	0		2	2.C FE	10,119,510	112.4600	10,121,400	9,000,000	10,104,819		(14,691)			5.250	2.006	JD	21,000	236,250	12/09/2021	06/15/2026
404119-BV-0	HCA-THEHEALTHCARECO SECUREDCORPBND			2	2.C FE	11,682,407	131.5690	11,572,828	8,796,000	11,670,385		(12,022)			5.500	3.521	JD	21,501	241,890	10/27/2021	06/15/2047
404119-BY-4	HCA-THEHEALTHCARECO SECUREDCORPBND	0		2	2.C FE	61,452	123.1500	61,575	50,000	61,417		(34)			5.125	3.349	JD	114	1,281	12/02/2021	06/15/2039
4042Q1-AA-5	HSBC BANK USA HSBC 5 7/8 11/01/34				1.F FE	1,923,006	128.4240	2,183,200	1,700,000	1,862,637		(8,949)			5.875	4.866	MN	16,646	99,875	01/16/2014	11/01/2034
4042Q1-AA-5	HSBC BANK USA HSBC 5 7/8 11/01/34	0			1.F FE	5,654,050	128.4240	6,421,177	5,000,000	5,476,846		(26,232)			5.875	4.866	MN	48,958	293,750	01/14/2014	11/01/2034
404530-AA-5	HACKENSACK MERIDIAN HLTH BASIC			2	1.D FE	1,907,505	133.7370	2,006,048	1,500,000	1,903,185		(4,320)			4.500	3.215	JJ	33,750	33,750	04/14/2021	07/01/2057
404530-AA-5	HACKENSACK MERIDIAN HLTH BASIC	0		2	1.D FE	10,809,195	133.7370	11,367,603	8,500,000	10,784,713		(24,482)			4.500	3.215	JJ	191,250	191,250	04/14/2021	07/01/2057

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404650-AD-4	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC				2.B	12,000,000	106.0290	12,723,534	12,000,000	12,000,000					4.210	4.210	MN	82,797	505,200	05/02/2018	05/02/2026
404650-AF-9	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC			1	2.B	13,000,000	106.2900	13,817,758	13,000,000	13,000,000					4.250	4.250	FA	221,000	552,500	08/07/2018	08/07/2026
404650-AH-5	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC				2.B	14,000,000	108.3330	15,166,559	14,000,000	14,000,000					4.650	4.650	FA	224,233	651,000	02/27/2019	02/27/2027
406216-AY-7	HALLIBURTON COMPANY HAL 7.45 09/15/39	0			2.A FE	2,827,500	147.6740	2,953,474	2,000,000	2,724,654		(26,402)			7.450	4.467	MS	43,872	149,000	10/25/2017	09/15/2039
406216-BD-2	HALLIBURTON COMPANY HAL 3 1/2 08/01/23			2	2.A FE	24,941,500	103.3080	25,827,081	25,000,000	24,989,301		6,461			3.500	3.528	FA	364,583	875,000	07/29/2013	08/01/2023
406216-BG-5	HALLIBURTON COMPANY HALLIBURTON CO	0		2	2.A FE	2,042,380	108.0080	2,160,167	2,000,000	2,019,164		(4,858)			3.800	3.517	MN	9,711	76,000	11/09/2016	11/15/2025
40867#-AD-6	HAMPAC LLC HAMPAC LLC	0			1.E	9,572,866	111.4640	10,670,257	9,572,866	9,572,866					4.250	4.250	MON	23,733	406,780	12/11/2017	08/10/2042
41242*-BL-5	HARDWOOD FUNDING LLC HARDWOOD FUNDING LLC	0			1.G FE	1,000,000	112.0110	1,120,114	1,000,000	1,000,000					3.960	3.960	JD	2,640	39,600	10/04/2018	06/07/2030
41242*-BM-3	HARDWOOD FUNDING LLC HARDWOOD FUNDING LLC	0			1.G FE	2,000,000	115.0100	2,300,195	2,000,000	2,000,000					4.060	4.060	JD	5,413	81,200	10/04/2018	06/07/2033
412822-AE-8	HARLEY-DAVIDSONINC SENIORCORPBND	0		2	2.C FE	11,968,398	106.2800	11,690,800	11,000,000	11,966,123		(2,276)			4.625	4.036	JJ	216,219		12/08/2021	07/28/2045
41283L-AY-1	HARLEY-DAVIDSONFINANCIAL SENIORCORPBND144A	0		2	2.C FE	6,304,380	104.7600	6,285,600	6,000,000	6,299,312		(5,068)			3.350	1.810	JD	12,842		12/07/2021	06/08/2025
413875-AE-5	L3HARRIS TECHNOLOGIES INC LHX 7 01/15/26	0			2.B FE	1,841,660	119.2970	2,385,938	2,000,000	1,941,393		11,906			7.000	7.861	JJ	64,556	140,000	06/05/2009	01/15/2026
413875-AF-2	L3HARRIS TECHNOLOGIES INC LHX 6.35 02/01/28				2.B FE	1,496,250	117.0420	1,755,626	1,500,000	1,498,227		232			6.350	6.374	FA	39,688	95,250	01/05/2011	02/01/2028
413875-AN-5	L3HARRIS TECHNOLOGIES INC LHX 6.15 12/15/40				2.B FE	11,102,160	143.1850	15,750,303	11,000,000	11,082,458		(2,450)			6.150	6.090	JD	30,067	676,500	06/02/2011	12/15/2040
413875-AN-5	L3HARRIS TECHNOLOGIES INC LHX 6.15 12/15/40	0			2.B FE	994,540	143.1850	1,431,846	1,000,000	995,572		120			6.150	6.090	JD	2,733	61,500	11/30/2010	12/15/2040
413875-AS-4	L3HARRIS TECHNOLOGIES INC HARRIS CORPORATION	0		2	2.B FE	3,403,278	121.9200	3,718,560	3,050,000	3,337,236		(16,300)			4.854	3.912	AO	26,319	145,620	12/02/2021	04/27/2035
416515-BD-5	HARTFORD FINL SVCS GRP HIG 4.4 03/15/48			2	2.A FE	15,790,022	123.4530	19,690,708	15,950,000	15,800,601		2,961			4.400	4.456	MS	206,641	701,800	03/13/2018	03/15/2048
416515-BD-5	HARTFORD FINL SVCS GRP HIG 4.4 03/15/48	0		2	2.A FE	4,072,368	123.4530	5,061,561	4,100,000	4,075,031		729			4.400	4.456	MS	53,118	178,200	12/02/2021	03/15/2048
418056-AH-0	HASBRO INC HAS 6.6 07/15/28				2.C FE	21,418,910	123.4920	25,161,574	20,375,000	20,911,443		(65,978)			6.600	6.102	JJ	620,079	1,344,750	05/07/2012	07/15/2028
418056-AU-1	HASBROINC SENIORCORPBND	0		2	2.C FE	6,104,150	124.4700	6,223,500	5,000,000	6,097,777		(6,373)			5.100	3.636	MN	32,583	127,500	10/18/2021	05/15/2044
41975*-AQ-8	HAWAII ELECTRIC LIGHT COMP INC HAWAII ELECTRIC LIGHT				2.A	3,000,000	116.3860	3,491,567	3,000,000	3,000,000					4.530	4.530	MN	11,703	135,900	05/30/2018	05/30/2033
419866-F*-4	HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC CO				2.A	10,000,000	130.3410	13,034,062	10,000,000	10,000,000					5.230	5.230	AO	130,750	523,000	10/15/2015	10/01/2045
419866-G8-1	HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC COMPANY INC				2.A	12,500,000	116.5980	14,574,721	12,500,000	12,500,000					4.530	4.530	MN	48,760	566,250	05/30/2018	05/30/2033
421946-AM-6	HEALTHCAREREALTYTRUSTINC SENIORCORPBND	0		2	2.B FE	48,276	95.5800	47,790	50,000	48,288		12			2.050	2.468	MS	302		12/02/2021	03/15/2031
42217K-AX-4	WELLTOWERINC SENIORCORPBND	0		2	2.A FE	10,768,659	144.7300	10,665,154	7,369,000	10,747,172		(21,487)			6.500	3.219	MS	141,034		10/29/2021	03/15/2041
42217K-BF-2	WELLTOWER INC WELL 4 06/01/25			2	2.A FE	8,693,562	107.7850	9,377,307	8,700,000	8,697,530		662			4.000	4.009	JD	29,000	348,000	05/20/2015	06/01/2025
42217K-BF-2	WELLTOWER INC WELL 4 06/01/25	0		2	2.A FE	1,299,038	107.7850	1,401,207	1,300,000	1,299,631		99			4.000	4.009	JD	4,333	52,000	05/20/2015	06/01/2025
42218S-AH-1	HEALTHCARESERVICECORP SENIORCORPBND144A	0		2	1.G FE	52,273	101.7500	50,875	50,000	52,269		(4)			3.200	2.960	JD	133		12/02/2021	06/01/2050
42225U-AD-6	HEALTHCARE TRUST OF AMER HTA 3 1/2 08/01/26			2	2.B FE	8,510,750	106.9080	9,087,210	8,500,000	8,505,122		(1,126)			3.500	3.484	FA	123,958	297,500	11/01/2016	08/01/2026
42225U-AF-1	HEALTHCARE TRUST OF AMER HTA 3 3/4 07/01/27			2	2.B FE	9,949,200	108.6590	10,865,896	10,000,000	9,970,016		4,814			3.750	3.811	JJ	187,500	375,000	06/01/2017	07/01/2027
42225U-AG-9	HEALTHCARE TRUST OF AMER HTA 3.1 02/15/30			2	2.B FE	27,666,748	103.9090	28,886,806	27,800,000	27,691,971		11,462			3.100	3.163	FA	325,569	861,800	09/17/2019	02/15/2030
42225U-AG-9	HEALTHCARE TRUST OF AMER HTA 3.1 02/15/30	0		2	2.B FE	2,166,692	103.9090	2,286,006	2,200,000	2,173,043		2,854			3.100	3.163	FA	25,764	68,200	09/17/2019	02/15/2030
42225U-AH-7	HEALTHCARETRUSTOFAMERICAHO SENIORCORPBND	0		2	2.B FE	47,259	94.6200	47,310	50,000	47,277		18			2.000	2.671	MS	294		12/02/2021	03/15/2031
422418-AK-5	HEARST COMMUNICATIONS INC HEARST CORP				1.G	25,000,000	114.1370	28,534,348	25,000,000	25,000,000					4.120	4.120	JD	85,833	1,030,000	05/31/2018	06/01/2030
422418-AK-5	HEARST COMMUNICATIONS INC HEARST CORP	0			1.G	3,000,000	114.1370	3,424,122	3,000,000	3,000,000					4.120	4.120	JD	10,300	123,600	05/31/2018	06/01/2030
422418-AL-3	HEARST COMMUNICATIONS INC HEARST CORP				1.G	15,000,000	116.2710	17,440,700	15,000,000	15,000,000					4.270	4.270	JD	53,375	640,500	05/31/2018	06/01/2033
422418-AL-3	HEARST COMMUNICATIONS INC HEARST CORP	0			1.G	5,000,000	116.2710	5,813,567	5,000,000	5,000,000					4.270	4.270	JD	17,792	213,500	05/31/2018	06/01/2033
42250P-AB-9	HEALTHPEAKPROPERTIESINC SENIORCORPBND	0		2	2.A FE	51,873	103.9900	51,995	50,000	51,860		(13)			2.875	2.403	JJ	663		12/02/2021	01/15/2031
42251#-AW-4	HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP				1.G	7,000,000	107.3160	7,512,120	7,000,000	7,000,000					3.800	3.800	MS	67,239	266,000	03/30/2016	03/30/2035
42251#-AX-2	HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP				1.G	5,000,000	109.3310	5,466,550	5,000,000	5,000,000					4.030	4.030	MS	50,935	201,500	03/30/2016	03/30/2037
423074-AF-0	KRAFT HEINZ FOODS CO KHC 6 3/8 07/15/28				3.A FE	6,556,165	123.7270	7,887,565	6,375,000	6,462,516		(10,663)			6.375	6.116	JJ	187,398	406,406	07/12/2010	07/15/2028
42307T-AH-1	HEINZ (H J) FINANCE CO 144A	0			3.A FE	75,545	152.1800	76,090	50,000	75,471		(73)			7.125	3.287	FA	1,484		12/02/2021	08/01/2039
427866-AU-2	HERSHEY COMPANY HSY 3.2 08/21/25			2	1.E FE	29,925,910	106.1550	31,846,581	30,000,000	29,970,263		7,584			3.200	3.229	FA	346,667	960,000	08/19/2015	08/21/2025
427866-AW-8	HERSHEY COMPANY HSY 3 3/8 08/15/46			2	1.E FE	9,951,300	112.2600	11,226,013	10,000,000	9,956,890		1,105			3.375	3.401	FA	127,500	337,500	08/02/2016	08/15/2046
427866-BB-3	HERSHEYCOMPANYTHE SENIORCORPBND	0		2	1.F FE	55,116	106.8400	53,420	50,000	55,107		(9)			3.125	2.601	MN	200		12/02/2021	11/15/2049
428236-BR-3	HP INC	0			2.B FE	11,632,950	132.9000	11,961,000	9,000,000	11,614,151		(18,799)			6.000	3.878	MS	159,000		10/12/2021	09/15/2041
428236-BX-0	HP INC HPQ 4.05 09/15/22	0			2.B FE	5,020,750	102.1680	5,108,420	5,000,000	5,001,720		(2,361)			4.050	4.000	MS	59,625	202,500	05/10/2012	09/15/2022
42824C-AW-9	HP ENTERPRISE CO HPE 4.9 10/15/25			2	2.B FE	26,085,216	110.9750	29,019,853	26,150,000	26,119,612		7,131			4.900	5.184	AO	270,507	1,281,350	12/21/2016	10/15/2025
42824C-AW-9	HP ENTERPRISE CO HPE 4.9 10/15/25	0		2	2.B FE	3,840,462	110.9750	4,272,521	3,850,000	3,845,526		1,050			4.900	5.184	AO	39,826	188,650	12/21/2016	10/15/2025
42824C-AY-5	HP ENTERPRISE CO BASIC	0		2	2.B FE	12,016,440	133.9400	12,054,600	9,000,000	12,000,344		(16,096)			6.600	4.316	AO	125,400	285,750	10/12/2021	10/15/2045
42981D-AA-4	HIGH STREET FDG TRUST II PFG 4.682 02/15/48			2	2.A FE	6,100,000	123.3400	7,523,733	6,100,000	6,100,000					4.682	4.682	FA	107,894	285,602	03/08/2018	02/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42981D-AA-4	HIGH STREET FDG TRUST II PFG 4.682 02/15/48	0		2	2.A FE	900,000	123.3400	1,110,059	900,000	900,000					4.682	4.682	FA	15,919	42,138	03/08/2018	02/15/2048
431282-AM-4	HIGHWOODS REALTY LP HIW 3 5/8 01/15/23			2	2.B FE	6,431,100	101.7640	6,614,679	6,500,000	6,491,670		7,723			3.625	3.752	JJ	108,649	235,625	12/11/2012	01/15/2023
431282-AM-4	HIGHWOODS REALTY LP HIW 3 5/8 01/15/23	0		2	2.B FE	3,462,900	101.7640	3,561,750	3,500,000	3,495,514		4,158			3.625	3.752	JJ	58,503	126,875	12/11/2012	01/15/2023
431282-AP-7	HIGHWOODS REALTY LP HIW 3 7/8 03/01/27			2	2.B FE	9,866,700	108.9890	10,898,914	10,000,000	9,924,712		12,863			3.875	4.038	MS	129,167	387,500	02/13/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP HIW 4 1/8 03/15/28			2	2.B FE	14,860,500	110.4460	16,566,877	15,000,000	14,907,024		12,847			4.125	4.240	MS	182,188	618,750	02/22/2018	03/15/2028
431282-AT-9	HIGHWOODSREALTYLP SENIORCORPBND	0		2	2.B FE	49,943	98.9300	49,465	50,000	49,943		1			2.600	2.614	FA	542		12/02/2021	02/01/2031
43137P-AA-8	HILLCITYFUNDINGTRUST SENIORCORPBND144A	0		2	2.C FE	48,172	96.7200	48,360	50,000	48,175		4			4.046	4.324	FA	247		12/02/2021	08/15/2041
43148#-AA-7	HILL TOP ENERGY CENTER LLC HILL TOP ENERGY CENTER LLC				3.A PL	24,372,745	113.7160	27,715,711	24,372,745	24,372,745					5.830	5.831	JD	3,947	1,420,931	03/02/2020	12/31/2029
437076-AS-1	HOME DEPOT INC HD 5 7/8 12/16/36				1.F FE	16,081,974	141.7770	23,033,071	16,246,000	16,126,122		4,780			5.875	5.967	JD	39,769	958,172	04/20/2011	12/16/2036
437076-AS-1	HOME DEPOT INC HD 5 7/8 12/16/36	0			1.F FE	3,419,815	141.7770	4,962,191	3,500,000	3,440,942		2,375			5.875	5.967	JD	8,568	201,906	01/06/2010	12/16/2036
437076-AV-4	HOME DEPOT INC HD 5.95 04/01/41			2	1.F FE	3,981,120	143.7700	5,750,815	4,000,000	3,984,564		419			5.950	5.984	AO	59,500	238,000	03/28/2011	04/01/2041
437076-AV-4	HOME DEPOT INC HD 5.95 04/01/41	0		2	1.F FE	995,280	143.7700	1,437,704	1,000,000	996,141		105			5.950	5.984	AO	14,875	59,500	03/28/2011	04/01/2041
437076-BD-3	HOME DEPOT INC HD 4 7/8 02/15/44			2	1.F FE	12,975,280	132.1400	15,592,537	11,800,000	12,796,019		(27,588)			4.875	4.273	FA	217,317	575,250	07/24/2014	02/15/2044
437076-BD-3	HOME DEPOT INC HD 4 7/8 02/15/44	0		2	1.F FE	1,869,320	132.1400	2,246,382	1,700,000	1,843,494		(3,975)			4.875	4.273	FA	31,308	82,875	07/24/2014	02/15/2044
437076-BF-8	HOME DEPOT INC HD 4.4 03/15/45			2	1.F FE	2,736,968	125.1590	3,254,146	2,600,000	2,722,419		(3,227)			4.400	4.080	MS	33,684	114,400	02/01/2017	03/15/2045
437076-BF-8	HOME DEPOT INC HD 4.4 03/15/45	0		2	1.F FE	421,072	125.1590	500,638	400,000	418,834		(496)			4.400	4.080	MS	5,182	17,600	02/01/2017	03/15/2045
437076-BK-7	HOME DEPOT INC HD 3.35 09/15/25			2	1.F FE	9,985,700	106.8470	10,684,734	10,000,000	9,994,139		1,462			3.350	3.367	MS	98,639	335,000	09/08/2015	09/15/2025
437076-BS-0	HOME DEPOT INC HD 3.9 06/15/47			2	1.F FE	7,945,280	117.8320	9,426,596	8,000,000	7,950,160		1,122			3.900	3.930	JD	13,867	312,000	05/24/2017	06/15/2047
437076-BS-0	HOME DEPOT INC HD 3.9 06/15/47	0		2	1.F FE	59,918	117.8320	58,916	50,000	59,899		(19)			3.900	3.930	JD	87	975	12/02/2021	06/15/2047
437076-BZ-4	HOME DEPOT INC BASIC	0		2	1.F FE	1,105,010	105.4320	1,054,319	1,000,000	1,101,945		(2,517)			3.125	2.603	JD	1,389	31,250	10/06/2020	12/15/2049
438516-AT-3	HONEYWELL INTERNATIONAL HON 5.7 03/15/37				1.F FE	13,650,450	138.7290	16,370,016	11,800,000	13,211,128		(63,832)			5.700	4.688	MS	198,043	672,600	09/12/2014	03/15/2037
438516-AT-3	HONEYWELL INTERNATIONAL HON 5.7 03/15/37	0			1.F FE	3,091,595	138.7290	3,953,775	2,850,000	3,026,277		(7,519)			5.700	4.688	MS	47,833	162,450	11/18/2010	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL HON 5 3/8 03/01/41				1.F FE	21,738,750	138.9060	29,170,305	21,000,000	21,588,572		(18,018)			5.375	5.155	MS	376,250	1,128,750	05/31/2011	03/01/2041
438516-BB-1	HONEYWELL INTERNATIONAL HON 5 3/8 03/01/41	0			1.F FE	988,650	138.9060	1,389,062	1,000,000	990,911		264			5.375	5.155	MS	17,917	53,750	02/14/2011	03/01/2041
438516-CF-1	HONEYWELL INTERNATIONAL SENIORCORPBND	0		2	1.F FE	48,388	97.3700	48,685	50,000	48,399		11			1.750	2.118	MS	328		12/02/2021	09/01/2031
440327-AK-0	HORACE MANN EDUCATORS CO HMN 4 1/2 12/01/25			2	2.B FE	4,488,075	108.1300	4,865,830	4,500,000	4,494,718		1,207			4.500	3.204	JD	16,875	202,500	11/18/2015	12/01/2025
440327-AK-0	HORACE MANN EDUCATORS CO HMN 4 1/2 12/01/25	0		2	2.B FE	17,423,975	108.1300	17,841,375	16,500,000	17,424,146		(6,474)			4.500	3.204	JD	61,875	247,500	12/20/2021	12/01/2025
440452-AJ-9	HORMELFOODSCORP SENIORCORPBND	0		2	1.F FE	53,671	106.2000	53,100	50,000	53,665		(6)			3.050	2.684	JD	119		12/02/2021	06/03/2051
44106M-BB-7	SERVICE PROPERTIES TRUST BASIC	0		2	4.A FE	3,008,475	96.0160	2,880,465	3,000,000	3,007,823		(646)			4.950	4.909	AO	37,125	148,500	12/11/2020	10/01/2029
44107T-AW-6	HOST HOTELS & RESORTS LP HST 4 1/2 02/01/26	0		2	2.C FE	5,414,100	107.7400	5,387,000	5,000,000	5,409,872		(4,228)			4.500	2.256	FA	93,750		12/14/2021	02/01/2026
44107T-BA-3	HOSTHOTELS&RESORTSLP SENIORCORPBND	0		2	2.C FE	48,516	96.4800	48,240	50,000	48,525		9			2.900	3.249	JD	153		12/02/2021	12/15/2031
443510-AG-7	HUBBELL INC HUBB 3.35 03/01/26			2	2.A FE	18,459,384	105.8740	19,692,623	18,600,000	18,535,554		14,155			3.350	3.440	MS	207,700	623,100	02/23/2016	03/01/2026
443510-AG-7	HUBBELL INC HUBB 3.35 03/01/26	0		2	2.A FE	396,976	105.8740	423,497	400,000	398,614		304			3.350	3.440	MS	4,467	13,400	02/23/2016	03/01/2026
443510-AJ-1	HUBBELL INC HUBB 3 1/2 02/15/28			2	2.A FE	3,911,400	107.7410	4,309,655	4,000,000	3,941,885		8,295			3.500	3.768	FA	52,889	140,000	02/20/2018	02/15/2028
443510-AK-8	HUBBELL INC SENIORCORPBND	0		2	2.A FE	49,722	100.1100	50,055	50,000	49,724		2			2.300	2.367	MS	339		12/02/2021	03/15/2031
444859-BA-9	HUMANA INC HUM 3.15 12/01/22			2	2.C FE	16,925,020	101.6360	17,278,134	17,000,000	16,992,058		8,409			3.150	3.209	JD	44,625	535,500	01/10/2013	12/01/2022
444859-BA-9	HUMANA INC HUM 3.15 12/01/22	0		2	2.C FE	2,975,280	101.6360	3,049,082	3,000,000	2,997,367		2,787			3.150	3.209	JD	7,875	94,500	01/10/2013	12/01/2022
444859-BK-7	HUMANA INC HUM 3 1/8 08/15/29			2	2.C FE	2,497,450	104.8040	2,620,109	2,500,000	2,497,987		230			3.125	3.137	FA	29,514	78,125	08/08/2019	08/15/2029
444859-BK-7	HUMANA INC HUM 3 1/8 08/15/29	0		2	2.C FE	2,497,450	104.8040	2,620,109	2,500,000	2,497,987		230			3.125	3.137	FA	29,514	78,125	08/08/2019	08/15/2029
444859-BL-5	HUMANAINC SENIORCORPBND	0		2	2.B FE	58,102	113.8400	56,920	50,000	58,089		(13)			3.950	3.067	FA	746		12/02/2021	08/15/2049
445658-CD-7	JB HUNT TRANSPRT SVCS JBHT 3.85 03/15/24			2	2.A FE	18,079,817	105.0040	18,953,277	18,050,000	18,055,988		(4,156)			3.850	3.841	MS	204,617	694,925	09/16/2014	03/15/2024
445658-CD-7	JB HUNT TRANSPRT SVCS JBHT 3.85 03/15/24	0		2	2.A FE	2,627,793	105.0040	2,782,614	2,650,000	2,644,347		2,408			3.850	3.841	MS	30,041	102,025	03/07/2014	03/15/2024
445658-CE-5	JB HUNT TRANSPRT SVCS JBHT 3.3 08/15/22			2	2.A FE	12,468,875	101.2400	12,654,944	12,500,000	12,496,954		4,772			3.300	3.340	FA	155,833	412,500	08/03/2015	08/15/2022
445658-CE-5	JB HUNT TRANSPRT SVCS JBHT 3.3 08/15/22	0		2	2.A FE	2,493,775	101.2400	2,530,989	2,500,000	2,499,391		954			3.300	3.340	FA	31,167	82,500	08/03/2015	08/15/2022
446150-AS-3	HUNTINGTON BANCSHARES HBAN 2.55 02/04/30			2	2.A FE	13,644,789	101.7540	13,940,294	13,700,000	13,654,254		5,020			2.550	2.596	FA	143,622	349,350	01/28/2020	02/04/2030
446150-AS-3	HUNTINGTON BANCSHARES HBAN 2.55 02/04/30	0		2	2.A FE	1,294,761	101.7540	1,322,802	1,300,000	1,295,659		476			2.550	2.596	FA	13,628	33,150	01/28/2020	02/04/2030
446150-AW-4	HUNTINGTON BANCSHARES SUBCORPBND144A	0		2	2.A FE	48,060	95.8100	47,905	50,000	48,068		8			2.487	2.811	FA	466		12/02/2021	08/15/2036
446413-AL-0	HUNTINGTON INGALLS INDUS HII 3.483 12/01/27			2	2.C FE	15,447,753	106.1060	16,976,958	16,000,000	15,631,441		54,345			3.483	3.923	JD	46,440	557,280	06/15/2018	12/01/2027
446413-AS-5	HUNTINGTONINGALLSINDUSTRIES SENIORCORPBND	0		2	2.C FE	5,315,350	105.7600	5,288,000	5,000,000	5,309,951		(5,399)			3.844	1.869	MN	32,033		12/07/2021	05/01/2025
44701Q-BF-8	HUNTSMANINTERNATIONALLLC SENIORCORPBND	0		2	2.C FE	51,041	101.4000	50,700	50,000	51,034		(7)			2.950	2.693	JD	66	815	12/02/2021	06/15/2031
448579-AF-9	HYATT HOTELS CORP HYATT HOTELS CORP	0		2	2.C FE	8,462,450	108.7200	8,697,600	8,000,000	8,458,512		(4,972)			4.850	3.272	MS	114,244	145,500	12/10/2021	03/15/2026
44891A-AK-3	HYUNDAI CAPITAL AMERICA HYNMTR 2 3/4 09/27/26				2.A FE	5,994,780	102.5730	6,154,378	6,000,000	5,997,348		517			2.750	2.760	MS	43,083	165,000	09/22/2016	09/27/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44891A-BN-6	HYUNDAICAPITALAMERICA SENIORCORPBND144A	0		2	2.A FE	13,001,300	99.4600	12,929,800	13,000,000	13,001,346		46			1.800	1.797	AO	49,400		12/20/2021	10/15/2025
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS				1.F PL	9,079,003	103.8200	9,425,855	9,079,003	9,079,003					3.310	3.325	MJSD	835	299,617	10/15/2015	12/31/2031
450319-C*-7	ITC MIDWEST ITC MIDWEST LLC				1.F	20,000,000	120.5730	24,114,596	20,000,000	20,000,000					4.160	4.160	AO	168,711	832,000	04/17/2017	04/18/2047
45032E-AA-3	ITC GREAT PLAINS				1.F	14,000,000	119.1460	16,680,397	14,000,000	14,000,000					4.160	4.160	MN	56,622	582,400	11/26/2014	11/26/2044
45138L-AY-9	IDAHO POWER COMPANY IDA 4.85 08/15/40	0		2	1.E FE	1,561,956	121.8860	2,011,121	1,650,000	1,580,309		2,176			4.850	5.207	FA	30,232	80,025	05/25/2011	08/15/2040
45138L-BA-0	IDAHO POWER COMPANY IDA 4.3 04/01/42			2	1.E FE	7,994,270	115.5900	9,247,210	8,000,000	7,995,283		144			4.300	4.304	AO	86,000	344,000	10/08/2015	04/01/2042
45138L-BF-9	IDAHO POWER COMPANY IDA 4.2 03/01/48			2	1.G FE	5,678,910	124.2420	7,081,785	5,700,000	5,680,273		407			4.200	4.222	MS	79,800	239,400	03/13/2018	03/01/2048
45138L-BF-9	IDAHO POWER COMPANY IDA 4.2 03/01/48	0		2	1.G FE	4,284,090	124.2420	5,342,399	4,300,000	4,285,118		307			4.200	4.222	MS	60,200	180,600	03/13/2018	03/01/2048
45167R-AH-7	IDEXCORP SENIORCORPBND	0		2	2.B FE	50,499	100.8700	50,435	50,000	50,495		(3)			2.625	2.503	JD	58	718	12/02/2021	06/15/2031
452308-AQ-2	ILLINOIS TOOL WORKS INC ITW 4 7/8 09/15/41			2	1.E FE	46,631,169	132.1040	56,804,650	43,000,000	45,979,639		(100,318)			4.875	4.347	MS	617,229	2,096,250	12/11/2014	09/15/2041
452308-AQ-2	ILLINOIS TOOL WORKS INC ITW 4 7/8 09/15/41	0		2	1.E FE	985,599	132.1040	1,321,038	1,000,000	988,337		343			4.875	4.347	MS	14,354	48,750	07/03/2012	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC SENIORCORPBND	0		2	1.E FE	58,689	116.1600	58,080	50,000	58,667		(22)			3.900	2.772	MS	650		12/02/2021	09/01/2042
452327-AM-1	ILLUMINAINC SENIORCORPBND	0		2	2.B FE	50,149	99.9700	49,985	50,000	50,148		(1)			2.550	2.513	MS	347		12/02/2021	03/23/2031
454889-AM-8	INDIANA MICHIGAN POWER AEP 6.05 03/15/37				1.G FE	8,028,910	136.0290	10,463,386	7,692,000	7,941,948		(10,093)			6.050	5.727	MS	137,024	465,366	06/30/2010	03/15/2037
455170-AB-6	INDIANAUNIVERSITYHEALTHINC SENIORCORPBND	0		2	1.C FE	52,452	100.5300	50,265	50,000	52,448		(4)			2.852	2.612	MN	238		12/02/2021	11/01/2051
455434-BP-4	INDIANAPOLIS PWR & LIGHT AES 4 7/8 11/01/41			2	1.G FE	7,973,273	121.1670	9,329,886	7,700,000	7,918,393		(6,852)			4.875	4.651	MN	62,563	375,375	03/23/2012	11/01/2041
455434-BP-4	INDIANAPOLIS PWR & LIGHT AES 4 7/8 11/01/41	0		2	1.G FE	2,381,627	121.1670	2,786,849	2,300,000	2,365,234		(2,047)			4.875	4.651	MN	18,688	112,125	03/23/2012	11/01/2041
45665Q-AF-0	INFINITY PROPERTY & CASU KMPR 5 09/19/22				2.B FE	3,550,000	102.4760	3,637,912	3,550,000	3,550,000					5.000	4.707	MS	50,292	177,500	09/12/2012	09/19/2022
45665Q-AF-0	INFINITY PROPERTY & CASU KMPR 5 09/19/22	0			2.B FE	5,399,758	102.4760	5,380,011	5,250,000	5,267,904		(24,128)			5.000	4.707	MS	74,375	262,500	11/24/2015	09/19/2022
45686X-CF-8	INGERSOLL-RAND CO TT 6.015 02/15/28				2.B FE	5,346,600	119.2530	6,391,958	5,360,000	5,354,075		779			6.015	6.037	FA	121,797	322,404	10/06/2009	02/15/2028
45687A-AG-7	TRANETECHNOLOGIESGLOBALHOLD SENIORCORPBND	0			2.B FE	72,050	140.6300	70,315	50,000	71,999		(51)			5.750	2.964	JD	128	1,438	12/02/2021	06/15/2043
45687A-AN-2	INGERSOLL-RAND GL HLD CO TT 4.3 02/21/48			2	2.B FE	16,395,791	121.7200	20,023,021	16,450,000	16,399,544		1,026			4.300	4.323	FA	255,432	707,350	02/27/2018	02/21/2048
45687A-AN-2	INGERSOLL-RAND GL HLD CO TT 4.3 02/21/48	0		2	2.B FE	3,527,159	121.7200	4,321,077	3,550,000	3,528,733		432			4.300	4.323	FA	55,124	152,650	02/27/2018	02/21/2048
457187-AB-8	INGREDION INC INGR 3.2 10/01/26			2	2.B FE	24,256,980	106.1930	25,486,409	24,000,000	24,128,367		(26,333)			3.200	3.071	AO	192,000	768,000	10/18/2016	10/01/2026
458140-AN-0	INTEL CORP INTC 4 12/15/32				1.E FE	49,494,050	117.0810	58,540,404	50,000,000	49,663,565		23,843			4.000	4.077	JD	88,889	2,000,000	07/22/2015	12/15/2032
458140-BX-7	INTEL CORP INTELCORPORATION	0		2	1.E FE	10,732,575	102.4100	10,753,050	10,500,000	10,732,120		(455)			3.200	3.102	FA	129,733		10/13/2021	08/12/2061
4581X0-CE-6	INTER-AMERICAN DEVEL BK IADB 4 3/8 01/24/44				1.A FE	17,321,704	139.4570	24,335,288	17,450,000	17,341,301		2,860			4.375	4.421	JJ	332,944	763,438	01/16/2014	01/24/2044
4581X0-CE-6	INTER-AMERICAN DEVEL BK IADB 4 3/8 01/24/44	0			1.A FE	2,525,597	139.4570	3,556,160	2,550,000	2,529,322		544			4.375	4.421	JJ	48,654	111,563	01/16/2014	01/24/2044
45834Q-AA-7	INTEGRISBAPTISTMEDICALCENTE SENIORCORPBND	0		2	1.G FE	58,767	114.1900	57,095	50,000	58,754		(13)			3.875	2.954	FA	732		12/02/2021	08/15/2050
45866F-AD-6	INTERCONTINENTALEXCHANGE ICE 3 3/4 12/01/25			2	1.G FE	45,204,700	108.0690	48,631,058	45,000,000	45,085,688		(21,153)			3.750	3.695	JD	32,813	1,687,500	11/20/2015	12/01/2025
45866F-AQ-7	INTERCONTINENTALEXCHANGEINC SENIORCORPBND	0		2	1.G FE	11,889,481	98.8000	12,137,580	12,285,000	11,890,478		997			3.000	3.144	MS	108,518		10/28/2021	09/15/2060
459200-BB-6	IBM CORP IBM 5 7/8 11/29/32				1.G FE	647,199	132.0200	765,713	580,000	622,279		(2,853)			5.875	5.108	MN	3,029	34,075	12/03/2010	11/29/2032
459200-BB-6	IBM CORP IBM 5 7/8 11/29/32	0			1.G FE	7,182,622	132.0200	8,647,280	6,550,000	6,959,573		(26,414)			5.875	5.108	MN	34,206	381,875	12/02/2021	11/29/2032
459506-AC-5	INTL FLAVOR & FRAGRANCES IFF 3.2 05/01/23			2	2.C FE	5,522,075	102.3110	5,627,087	5,500,000	5,502,840		(2,488)			3.200	3.180	MN	29,333	176,000	04/02/2013	05/01/2023
459506-AC-5	INTL FLAVOR & FRAGRANCES IFF 3.2 05/01/23	0		2	2.C FE	4,995,600	102.3110	5,115,534	5,000,000	4,999,350		470			3.200	3.180	MN	26,667	160,000	04/01/2013	05/01/2023
459506-AL-5	INTL FLAVOR & FRAGRANCES SENIORCORPBND	0		2	2.B FE	65,900	128.5400	64,270	50,000	65,874		(26)			5.000	3.202	MS	660		12/02/2021	09/26/2048
460146-CF-8	INTERNATIONAL PAPER CO IP 7.3 11/15/39				2.B FE	11,240,700	152.8080	15,280,757	10,000,000	10,997,481		(29,373)			7.300	5.286	MN	93,278	730,000	10/19/2010	11/15/2039
460146-CF-8	INTERNATIONAL PAPER CO IP 7.3 11/15/39	0			2.B FE	6,065,278	152.8080	6,042,011	3,954,000	6,049,845		(15,433)			7.300	5.286	MN	36,882	144,321	10/22/2021	11/15/2039
460146-CK-7	INTERNATIONAL PAPER CO IP 4.8 06/15/44			2	2.B FE	6,741,446	126.3800	8,593,868	6,800,000	6,749,689		1,217			4.800	4.856	JD	14,507	326,400	08/05/2014	06/15/2044
460146-CK-7	INTERNATIONAL PAPER CO IP 4.8 06/15/44	0		2	2.B FE	1,485,330	126.3800	1,895,706	1,500,000	1,487,381		305			4.800	4.856	JD	3,200	72,000	08/05/2014	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO IP 5 09/15/35			2	2.B FE	7,220,370	125.0820	8,755,772	7,000,000	7,193,084		(10,359)			5.000	4.717	MS	103,056	350,000	05/10/2019	09/15/2035
460146-CQ-4	INTERNATIONAL PAPER CO IP 4.4 08/15/47			2	2.B FE	4,994,950	123.6940	6,184,706	5,000,000	4,995,441		95			4.400	4.406	FA	83,111	220,000	08/02/2016	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO IP 4.35 08/15/48			2	2.B FE	9,240,565	123.3080	11,405,957	9,250,000	9,241,334		170			4.350	4.356	FA	152,008	402,375	07/31/2017	08/15/2048
460146-CS-0	INTERNATIONAL PAPER CO IP 4.35 08/15/48	0		2	2.B FE	749,235	123.3080	924,807	750,000	749,297		14			4.350	4.356	FA	12,325	32,625	07/31/2017	08/15/2048
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES IPG 4.65 10/01/28			2	2.B FE	15,683,572	114.9070	18,040,467	15,700,000	15,688,306		1,443			4.650	4.667	AO	182,513	730,050	09/18/2018	10/01/2028
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES IPG 4.65 10/01/28	0		2	2.B FE	2,292,318	114.9070	2,642,871	2,300,000	2,294,475		681			4.650	4.667	AO	26,738	106,950	09/18/2018	10/01/2028
460690-BT-6	INTERPUBLICGRPOFCOINC SENIORCORPBND	0		2	2.B FE	50,109	99.7300	49,865	50,000	50,108		(1)			2.400	2.372	MS	400		12/02/2021	03/01/2031
461070-AG-9	INTERSTATE POWER & LIGHT LNT 6 1/4 07/15/39				2.A FE	10,086,300	140.5060	14,050,568	10,000,000	10,067,215		(2,120)			6.250	6.186	JJ	288,194	625,000	07/08/2009	07/15/2039
461070-AL-8	INTERSTATE POWER & LIGHT LNT 3 1/4 12/01/24			2	2.A FE	14,930,161	105.0590	15,627,522	14,875,000	14,892,999		(6,221)			3.250	3.203	JD	40,286	483,438	06/23/2015	12/01/2024
46188B-AC-6	INVITATIONHOMESOPERATINGPAR SENIORCORPBND	0		2	2.C FE	49,330	98.0700	49,035	50,000	49,332		3			2.700	2.831	JJ	210		12/02/2021	01/15/2034
46247@-AA-2	IOWA INTERSTATE RAILROAD LTD				1.D PL	11,000,000	109.5840	12,054,240	11,000,000	11,000,000					4.530	4.530	JJ	211,778	498,300	02/02/2016	01/28/2028
463556-A@-9	IROQUOIS GAS TRANSMISSION SYST IROQUOIS GAS TRANSMISSION	0			2.A	3,000,000	112.0550	3,361,648	3,000,000	3,000,000					4.120	3.902	JD	5,493	123,600	05/09/2019	05/09/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46361*-AE-6	THE IRVINE COMPANY, LLC				1.E FE	15,000,000	104.8500	15,727,500	15,000,000	15,000,000					3.400	3.400	JD	42,500	510,000	07/27/2015	06/01/2025
464338-AA-6	ISKANDAR VENTURES LLC ISKANDER VENTURES LLC				1.E PL	24,189,657	102.4210	24,775,362	24,189,657	24,189,657					3.410	3.434	MON	36,661	824,867	02/19/2020	07/15/2040
465685-AD-7	ITC HOLDINGS CORP ITC 6 3/8 09/30/36				2.B FE	5,689,515	133.9360	6,777,165	5,060,000	5,518,334		(19,797)			6.375	5.472	MS	81,540	322,575	10/05/2010	09/30/2036
465685-AD-7	ITC HOLDINGS CORP ITC 6 3/8 09/30/36	0			2.B FE	1,124,410	133.9360	1,339,361	1,000,000	1,090,580		(3,912)			6.375	5.472	MS	16,115	63,750	10/05/2010	09/30/2036
465685-AG-0	ITC HOLDINGS CORP ITC 4.05 07/01/23			2	2.B FE	18,945,850	103.5610	19,676,632	19,000,000	18,990,407		6,080			4.050	4.085	JJ	384,750	769,500	06/26/2013	07/01/2023
465685-AG-0	ITC HOLDINGS CORP ITC 4.05 07/01/23	0		2	2.B FE	5,982,900	103.5610	6,213,673	6,000,000	5,996,970		1,920			4.050	4.085	JJ	121,500	243,000	06/26/2013	07/01/2023
46625H-HV-5	JPMORGAN CHASE & CO JPM 5 1/2 10/15/40				1.F FE	9,199,530	136.5840	12,292,547	9,000,000	9,159,837		(4,846)			5.500	5.349	AO	104,500	495,000	05/31/2011	10/15/2040
46625H-HV-5	JPMORGAN CHASE & CO JPM 5 1/2 10/15/40	0			1.F FE	1,022,170	136.5840	1,365,839	1,000,000	1,017,760		(538)			5.500	5.349	AO	11,611	55,000	05/31/2011	10/15/2040
466313-AK-9	JABIL INC SENIORCORPBND	0		2	2.C FE	51,282	102.7200	51,360	50,000	51,274		(8)			3.000	2.673	JJ	692		12/02/2021	01/15/2031
46647P-AA-4	JPMORGAN CHASE & CO JPM 4.26 02/22/48			2	1.F FE	7,700,000	122.1750	9,407,465	7,700,000	7,700,000					4.260	4.260	FA	117,541	328,020	02/14/2017	02/22/2048
46647P-AA-4	JPMORGAN CHASE & CO JPM 4.26 02/22/48	0		2	1.F FE	2,300,000	122.1750	2,810,022	2,300,000	2,300,000					4.260	4.260	FA	35,110	97,980	02/14/2017	02/22/2048
46647P-AK-2	JPMORGAN CHASE & CO JPM 4.032 07/24/48			2	1.F FE	20,800,000	118.5940	24,667,656	20,800,000	20,800,000					4.032	4.032	JJ	365,747	838,656	07/17/2017	07/24/2048
46647P-AK-2	JPMORGAN CHASE & CO JPM 4.032 07/24/48	0		2	1.F FE	4,200,000	118.5940	4,980,969	4,200,000	4,200,000					4.032	4.032	JJ	73,853	169,344	07/17/2017	07/24/2048
46647P-AL-0	J P MORGAN & CO JPMORGANCHASE&CO	0		2	1.F FE	17,309,250	117.2800	17,592,000	15,000,000	17,297,298		(11,952)			3.964	3.099	MN	75,977	297,300	10/13/2021	11/15/2048
46647P-AR-7	JPMORGAN CHASE & CO JPMORGANCHASE & CO	0		2	1.F FE	1,000,000	110.4900	1,104,903	1,000,000	1,000,000					4.005	4.005	AO	7,565	40,050	04/16/2018	04/23/2029
46647P-AV-8	JPMORGAN CHASE & CO JPM 4.203 07/23/29			2	1.F FE	4,350,000	111.7540	4,861,302	4,350,000	4,350,000					4.203	4.203	JJ	80,242	182,831	07/16/2018	07/23/2029
46647P-AV-8	JPMORGAN CHASE & CO JPM 4.203 07/23/29	0		2	1.F FE	650,000	111.7540	726,401	650,000	650,000					4.203	4.203	JJ	11,990	27,320	07/16/2018	07/23/2029
46647P-CE-4	JPMORGAN CHASE & CO JPM 3.328 04/22/52			2	1.F FE	17,450,000	107.7890	18,809,145	17,450,000	17,450,000					3.328	3.328	AO	111,308	290,368	04/15/2021	04/22/2052
46647P-CE-4	JPMORGAN CHASE & CO JPM 3.328 04/22/52	0		2	1.F FE	2,550,000	107.7890	2,748,614	2,550,000	2,550,000					3.328	3.328	AO	16,266	42,432	04/15/2021	04/22/2052
46647P-CR-5	J P MORGAN & CO SENIORCORPBND			2	1.F FE	10,810,000	100.8240	10,899,061	10,810,000	10,810,000					2.545	2.545	MN	40,503		11/01/2021	11/08/2032
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS)	0			1.C	4,453,574	117.6000	5,103,436	4,339,658	4,441,572		(2,392)			4.433	4.314	MON	8,550	192,328	06/28/2016	12/15/2045
46671*-AA-9	ORLANDO HEALTH INC ORHLTH 3.29 04/15/2043	0			1.F	5,910,820	102.7590	5,923,010	5,764,005	5,905,996		(4,621)			3.290	3.152	MON	8,428	186,822	12/15/2020	04/15/2043
46817M-AM-9	JACKSONFINANCIALINC SENIORCORPBND144A	0		2	2.B FE	19,796,400	100.8000	20,160,000	20,000,000	19,796,773		373			4.000	4.059	MN	84,444		11/17/2021	11/23/2051
469814-A#-4	JACOBS ENGINEERING GROUP INC JACOBS ENGINEERING GROUP INC				2.C	17,000,000	114.6830	19,496,189	17,000,000	17,000,000					4.520	4.520	MN	113,126	768,400	05/15/2018	05/08/2030
469814-A@-6	JACOBS ENGINEERING GROUP INC			1	2.C	24,750,000	111.8980	27,974,384	25,000,000	24,820,696		23,670			4.420	4.551	MN	162,681	1,105,000	11/13/2018	05/08/2028
47233J-GT-9	JEFFERIESGROUPLLC SENIORCORPBND	0		2	2.B FE	49,009	98.3600	49,180	50,000	49,015		6			2.625	2.857	AO	303		12/02/2021	10/15/2031
478045-AA-5	JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42				1.C FE	30,854,362	121.6130	36,468,005	29,986,981	30,618,918		(25,915)			4.626	4.426	JJ	639,652	1,387,198	01/11/2012	01/15/2042
478045-AA-5	JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42	0			1.C FE	4,518,294	121.6130	5,494,824	4,518,294	4,518,294					4.626	4.426	JJ	96,380	209,016	01/10/2012	01/15/2042
478111-AC-1	JOHNS HOPKINS HEALTH SYS JHHSYS 3.837 05/15/46				1.D FE	8,242,119	119.9700	10,437,422	8,700,000	8,287,553		9,646			3.837	4.148	MN	42,655	333,819	11/23/2016	05/15/2046
478111-AC-1	JOHNS HOPKINS HEALTH SYS JHHSYS 3.837 05/15/46	0			1.D FE	1,231,581	119.9700	1,559,615	1,300,000	1,238,370		1,441			3.837	4.148	MN	6,374	49,881	11/23/2016	05/15/2046
478160-AL-8	JOHNSON & JOHNSON JNJ 4.95 05/15/33				1.A FE	22,925,471	128.6360	26,306,051	20,450,000	22,104,905		(112,759)			4.950	4.215	MN	129,346	1,012,275	07/29/2013	05/15/2033
478160-AL-8	JOHNSON & JOHNSON JNJ 4.95 05/15/33	0			1.A FE	3,909,960	128.6360	5,145,438	4,000,000	3,941,929		3,685			4.950	4.215	MN	25,300	198,000	02/04/2011	05/15/2033
478160-AN-4	JOHNSON & JOHNSON SENIORCORPBND	0			1.A FE	72,169	144.8000	72,400	50,000	72,089		(80)			5.950	2.513	FA	1,124		12/02/2021	08/15/2037
478160-AT-1	JOHNSON & JOHNSON JNJ 5.85 07/15/38				1.A FE	18,076,851	145.1680	23,527,443	16,207,000	17,623,262		(53,697)			5.850	5.065	JJ	437,184	948,110	04/27/2011	07/15/2038
478160-AT-1	JOHNSON & JOHNSON JNJ 5.85 07/15/38	0			1.A FE	2,618,347	145.1680	3,411,457	2,350,000	2,553,304		(7,703)			5.850	5.065	JJ	63,391	137,475	04/27/2011	07/15/2038
478160-BA-1	JOHNSON & JOHNSON JNJ 4.85 05/15/41				1.A FE	1,217,500	133.8070	1,672,587	1,250,000	1,224,077		778			4.850	5.019	MN	7,747	60,625	07/07/2011	05/15/2041
478160-BV-5	JOHNSON & JOHNSON JNJ 3.7 03/01/46			2	1.A FE	13,296,816	118.1030	15,471,504	13,100,000	13,287,625		(5,184)			3.700	3.624	MS	161,567	484,700	06/17/2019	03/01/2046
478160-BV-5	JOHNSON & JOHNSON JNJ 3.7 03/01/46	0		2	1.A FE	1,887,384	118.1030	2,243,959	1,900,000	1,888,878		279			3.700	3.624	MS	23,433	70,300	02/26/2016	03/01/2046
478160-CF-9	JOHNSON & JOHNSON JOHNSON & JOHNSON	0		2	1.A FE	2,992,380	115.3580	3,460,727	3,000,000	2,993,751		304			3.625	3.643	MS	35,646	108,750	02/28/2017	03/03/2037
478160-CG-7	JOHNSON & JOHNSON JNJ 3 3/4 03/03/47			2	1.A FE	11,972,040	119.4210	14,330,569	12,000,000	11,974,717		595			3.750	3.763	MS	147,500	450,000	03/01/2017	03/03/2047
478165-AB-9	JOHNSON (S.C.) & SON INC 144A				1.G FE	20,990,000	124.3940	24,878,790	20,000,000	20,451,103		(58,751)			6.750	6.300	FA	510,000	1,350,000	12/23/2008	02/15/2028
478165-AG-8	JOHNSON (S.C.) & SON INC SCJOHN 4.8 09/01/40				1.G FE	22,480,589	127.0450	26,698,433	21,015,000	22,215,387		(42,953)			4.800	4.369	MS	336,240	1,008,720	09/02/2014	09/01/2040
478165-AG-8	JOHNSON (S.C.) & SON INC SCJOHN 4.8 09/01/40	0			1.G FE	969,080	127.0450	1,270,447	1,000,000	975,909		767			4.800	4.369	MS	16,000	48,000	09/21/2010	09/01/2040
478165-AH-6	JOHNSON (S.C.) & SON INC SCJOHN 4 3/4 10/15/46			2	1.G FE	3,992,280	133.8670	5,354,691	4,000,000	3,993,068		144			4.750	4.762	AO	40,111	190,000	10/13/2015	10/15/2046
478165-AH-6	JOHNSON (S.C.) & SON INC SCJOHN 4 3/4 10/15/46	0		2	1.G FE	998,070	133.8670	1,338,673	1,000,000	998,267		36			4.750	4.762	AO	10,028	47,500	10/13/2015	10/15/2046
478375-AN-8	TYCO INTERNATIONAL LTD SENIORCORPBND	0		2	2.B FE	67,765	129.1700	64,585	50,000	67,753		(12)			4.950	3.365	JJ	1,231		12/02/2021	07/02/2064
48126H-AC-4	JPMORGAN CHASE & CO JPMORGAN CHASE & CO	0		2	2.B FE	1,902,500	106.4090	2,128,188	2,000,000	1,902,500					6.100	6.413	AO	30,500	122,000	02/11/2016	01/01/9999
48203R-AD-6	JUNIPER NETWORKS INC JNPR 5.95 03/15/41	0			2.B FE	66,469	132.3100	66,155	50,000	66,428		(41)			5.950	3.571	MS	876		12/02/2021	03/15/2041
482480-AE-0	KLA-TENCOR CORP KLAC 4.65 11/01/24			2	2.A FE	13,998,252	108.5250	15,084,906	13,900,000	13,930,448		(10,938)			4.650	4.568	MN	107,725	646,350	12/02/2014	11/01/2024
482480-AE-0	KLA-TENCOR CORP KLAC 4.65 11/01/24	0		2	2.A FE	1,097,228	108.5250	1,193,770	1,100,000	1,099,077		298			4.650	4.568	MN	8,525	51,150	10/30/2014	11/01/2024
482480-AF-7	KLA-TENCOR CORP KLAC 5.65 11/01/34			2	2.A FE	10,663,920	127.7680	13,415,668	10,500,000	10,623,928		(6,697)			5.650	5.563	MN	98,875	593,250	12/02/2014	11/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
482480-AF-7	KLA-TENCOR CORP KLAC 5.65 11/01/34	0		2	2.A FE	4,489,380	127.7680	5,749,572	4,500,000	4,491,884		421			5.650	5.563	MN	42,375	254,250	10/30/2014	11/01/2034
482480-AG-5	KLA-TENCOR CORP KLAC 4.1 03/15/29			2	2.A FE	24,265,860	113.2810	25,714,743	22,700,000	23,905,616		(152,257)			4.100	3.258	MS	274,039	930,700	07/29/2019	03/15/2029
482480-AG-5	KLA-TENCOR CORP KLAC 4.1 03/15/29	0		2	2.A FE	1,890,810	113.2810	2,039,055	1,800,000	1,869,606		(8,699)			4.100	3.258	MS	21,730	73,800	06/26/2019	03/15/2029
482480-AJ-9	KLACORP SENIORCORPBND	0		2	2.A FE	54,172	106.8500	53,425	50,000	54,165		(6)			3.300	2.861	MS	550		12/02/2021	03/01/2050
48249D-AA-9	KKR GROUP FIN CO II KKR 5 1/2 02/01/43			2	1.F FE	7,611,912	132.9850	10,239,871	7,700,000	7,625,163		1,829			5.500	5.579	FA	176,458	423,500	01/25/2013	02/01/2043
48249D-AA-9	KKR GROUP FIN CO II KKR 5 1/2 02/01/43	0		2	1.F FE	2,273,688	132.9850	3,058,663	2,300,000	2,277,646		546			5.500	5.579	FA	52,708	126,500	01/25/2013	02/01/2043
48255B-AA-4	KKRGROUPFINANCECOXLLC SENIORCORPBND144A			2	1.F FE	20,837,283	100.0530	20,896,039	20,885,000	20,837,344		61			3.250	3.263	JD	43,365		12/22/2021	12/15/2051
48255B-AA-4	KKRGROUPFINANCECOXLLC SENIORCORPBND144A	0		2	1.F FE	4,485,420	100.0530	4,502,379	4,500,000	4,485,435		15			3.250	3.263	JD	9,344		12/01/2021	12/15/2051
482620-AW-1	KINDER MORGAN INC/DELAWA KMI 7 1/4 03/01/28				2.B FE	11,523,650	120.1750	12,017,453	10,000,000	10,631,029		(82,346)			7.250	6.010	MS	241,667	725,000	08/08/2005	03/01/2028
48305Q-AD-5	KAISER FOUNDATION HOSPIT KPERM 4.15 05/01/47			2	1.D FE	14,857,650	124.0800	18,611,951	15,000,000	14,869,886		2,836			4.150	4.206	MN	103,750	622,500	04/25/2017	05/01/2047
485134-BM-1	KANSAS CITY POWER & LT EVRG 5.3 10/01/41			2	1.F FE	9,389,331	132.9960	12,568,165	9,450,000	9,400,779		1,379			5.300	5.343	AO	125,213	500,850	09/15/2011	10/01/2041
485134-BM-1	KANSAS CITY POWER & LT EVRG 5.3 10/01/41	0		2	1.F FE	2,533,629	132.9960	3,391,410	2,550,000	2,536,718		372			5.300	5.343	AO	33,788	135,150	09/15/2011	10/01/2041
485134-BN-9	KANSAS CITY POWER & LT EVRG 3.15 03/15/23			2	1.F FE	9,990,600	102.0470	10,204,655	10,000,000	9,998,707		1,037			3.150	3.161	MS	92,750	315,000	03/11/2013	03/15/2023
485170-AV-6	KANSAS CITY SOUTHERN KSU 3 05/15/23			2	2.B FE	13,756,478	102.3610	14,330,504	14,000,000	13,945,679		37,880			3.000	3.474	MN	53,667	420,000	07/26/2016	05/15/2023
485170-AV-6	KANSAS CITY SOUTHERN KSU 3 05/15/23	0		2	2.B FE	5,678,657	102.3610	6,141,645	6,000,000	5,928,205		50,006			3.000	3.474	MN	23,000	180,000	07/26/2016	05/15/2023
485170-BC-7	KANSASCITYSOUTHERN SENIORCORPBND	0		2	2.B FE	60,666	117.6700	58,835	50,000	60,660		(6)			4.200	3.306	MN	268		12/02/2021	11/15/2069
485260-BJ-1	KANSAS GAS & ELECTRIC CO SECUREDCORPBND144A	0			1.F FE	11,799,360	143.8400	11,507,200	8,000,000	11,767,531		(31,829)			6.530	2.839	JD	23,218	261,200	10/27/2021	12/15/2037
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05/15/33				1.G FE	1,438,772	113.9940	1,682,165	1,475,664	1,454,751		1,504			6.093	6.372	MN	11,489	89,912	07/27/2009	05/15/2033
487836-BL-1	KELLOGG CO K 2 3/4 03/01/23				2.B FE	10,597,605	101.9990	11,729,882	11,500,000	11,370,821		106,360			2.750	3.797	MS	105,417	316,250	09/12/2013	03/01/2023
487836-BL-1	KELLOGG CO K 2 3/4 03/01/23	0			2.B FE	5,458,620	101.9990	6,119,939	6,000,000	5,922,113		64,084			2.750	3.797	MS	55,000	165,000	09/12/2013	03/01/2023
487836-BQ-0	KELLOGG CO SENIORCORPBND	0			2.B FE	63,221	124.0700	62,035	50,000	63,195		(26)			4.500	2.966	AO	563		12/02/2021	04/01/2046
489170-AF-7	KENNAMETALINC SENIORCORPBND	0		2	2.B FE	50,194	99.4300	49,715	50,000	50,193		(1)			2.800	2.750	MS	467		12/02/2021	03/01/2031
491674-BG-1	KENTUCKY UTILITIES CO PPL 5 1/8 11/01/40			2	1.F FE	15,971,368	128.8270	20,612,367	16,000,000	15,977,326		585			5.125	5.140	MN	136,667	820,000	07/06/2011	11/01/2040
491674-BG-1	KENTUCKY UTILITIES CO PPL 5 1/8 11/01/40	0		2	1.F FE	989,225	128.8270	1,288,273	1,000,000	991,479		262			5.125	5.140	MN	8,542	51,250	07/06/2011	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES CO PPL 4.65 11/15/43			2	1.F FE	10,920,800	122.1670	13,438,411	11,000,000	10,932,808		1,733			4.650	4.695	MN	66,779	511,500	11/06/2013	11/15/2043
491674-BJ-5	KENTUCKY UTILITIES CO PPL 4.65 11/15/43	0		2	1.F FE	3,971,200	122.1670	4,886,695	4,000,000	3,975,567		630			4.650	4.695	MN	24,283	186,000	11/06/2013	11/15/2043
49271V-AC-4	KEURIG DR PEPPER INC KDP 4.985 05/25/38	0		2	2.B FE	5,561,621	123.8050	6,314,034	5,100,000	5,519,445		(18,843)			4.985	3.948	MN	25,424	254,235	09/10/2019	05/25/2038
49271V-AC-4	KEURIG DR PEPPER INC KDP 4.985 05/25/38			2	2.B FE	15,969,849	123.8050	17,208,838	13,900,000	15,780,736		(84,489)			4.985	3.948	MN	69,292	692,915	09/10/2019	05/25/2038
49271V-AD-2	KEURIG DR PEPPER INC KEURIG DR PEPPER ING	0		2	2.B FE	1,000,000	130.6300	1,306,301	1,000,000	1,000,000					5.085	5.085	MN	5,085	50,850	06/05/2019	05/25/2048
49271V-AF-7	KEURIG DR PEPPER INC KEURIG DR PEPPER INC	0		2	2.B FE	4,000,000	113.8560	4,554,233	4,000,000	4,000,000					4.597	4.597	MN	18,388	183,880	06/05/2019	05/25/2028
49326E-EJ-8	KEYCORP KEY 2.55 10/01/29				2.A FE	18,285,360	102.4380	18,746,131	18,300,000	18,288,279		1,351			2.550	2.559	AO	116,663	466,650	09/04/2019	10/01/2029
49326E-EJ-8	KEYCORP KEY 2.55 10/01/29	0			2.A FE	1,698,640	102.4380	1,741,444	1,700,000	1,698,911		126			2.550	2.559	AO	10,838	43,350	09/04/2019	10/01/2029
49337W-AH-3	KEYSPAN CORP NGGLN 5 7/8 04/01/33				2.B FE	8,403,755	117.2530	9,966,524	8,500,000	8,436,114		3,572			5.875	5.983	AO	124,844	499,375	07/07/2010	04/01/2033
49337W-AH-3	KEYSPAN CORP NGGLN 5 7/8 04/01/33	0			2.B FE	719,618	117.2530	879,399	750,000	730,172		1,189			5.875	5.983	AO	11,016	44,063	11/20/2009	04/01/2033
49337W-AJ-9	KEYSPAN CORP NGGLN 5.803 04/01/35				2.B FE	11,030,103	124.4330	13,038,055	10,478,000	10,859,273		(19,433)			5.803	5.498	AO	152,010	608,038	07/22/2010	04/01/2035
49337W-AJ-9	KEYSPAN CORP NGGLN 5.803 04/01/35	0			2.B FE	2,687,243	124.4330	3,359,682	2,700,000	2,691,184		429			5.803	5.498	AO	39,170	156,681	03/01/2010	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORPORATION NGGLN 5.819 04/01/41	0			2.A FE	8,905,494	131.7100	8,673,104	6,585,000	8,876,502		(25,161)			5.819	3.351	AO	95,795	55,281	10/29/2021	04/01/2041
49338L-AB-9	KEYSIGHT TECHNOLOGIES KEYS 4.55 10/30/24			2	2.B FE	16,644,280	108.2370	17,859,161	16,500,000	16,552,694		(18,929)			4.550	4.441	AO	127,210	750,750	09/14/2016	10/30/2024
49338L-AB-9	KEYSIGHT TECHNOLOGIES KEYS 4.55 10/30/24	0		2	2.B FE	3,498,990	108.2370	3,788,307	3,500,000	3,499,615		125			4.550	4.441	AO	26,984	159,250	11/27/2015	10/30/2024
49338L-AF-0	KEYSIGHT TECHNOLOGIES KEYS 3 10/30/29			2	2.B FE	13,088,734	104.2650	13,658,759	13,100,000	13,090,973		1,008			3.000	3.010	AO	66,592	393,000	10/07/2019	10/30/2029
49338L-AF-0	KEYSIGHT TECHNOLOGIES KEYS 3 10/30/29	0		2	2.B FE	1,898,366	104.2650	1,981,041	1,900,000	1,898,691		146			3.000	3.010	AO	9,658	57,000	10/07/2019	10/30/2029
49427R-AP-7	KILROY REALTY, L.P KRC 3.05 02/15/30			2	2.B FE	9,488,410	103.6350	9,845,371	9,500,000	9,490,525		1,013			3.050	3.064	FA	109,461	289,750	09/03/2019	02/15/2030
49427R-AP-7	KILROY REALTY, L.P KRC 3.05 02/15/30	0		2	2.B FE	5,493,290	103.6350	5,699,952	5,500,000	5,494,515		586			3.050	3.064	FA	63,372	167,750	09/03/2019	02/15/2030
49427R-AR-3	KILROYREALTYLP SENIORCORPBND	0		2	2.B FE	48,868	97.2000	48,600	50,000	48,873		6			2.650	2.875	MN	309		12/02/2021	11/15/2033
494368-BC-6	KIMBERLY-CLARK CORP SENIORCORPBND	0			1.F FE	77,019	151.0600	75,530	50,000	76,921		(98)			6.625	2.448	FA	1,380		12/02/2021	08/01/2037
494368-BG-7	KIMBERLY-CLARK CORP KMB 5.3 03/01/41				1.F FE	27,560,458	136.5100	35,470,807	25,984,000	27,269,622		(41,395)			5.300	4.909	MS	459,051	1,377,152	11/01/2013	03/01/2041
494368-BG-7	KIMBERLY-CLARK CORP KMB 5.3 03/01/41	0			1.F FE	991,320	136.5100	1,365,102	1,000,000	993,104		202			5.300	4.909	MS	17,667	53,000	01/27/2011	03/01/2041
494368-BV-4	KIMBERLY-CLARK CORP KMB 3.2 07/30/46			2	1.F FE	5,986,200	109.7010	6,582,063	6,000,000	5,987,822		321			3.200	3.212	JJ	80,533	192,000	07/26/2016	07/30/2046
494368-BV-4	KIMBERLY-CLARK CORP KMB 3.2 07/30/46	0		2	1.F FE	997,700	109.7010	1,097,010	1,000,000	997,970		54			3.200	3.212	JJ	13,422	32,000	07/26/2016	07/30/2046
49446R-AP-4	KIMCO REALTY CORP KIM 2.8 10/01/26			2	2.A FE	14,877,960	104.1790	15,626,842	15,000,000	14,938,525		11,910			2.800	2.893	AO	105,000	420,000	08/09/2016	10/01/2026
49446R-AQ-2	KIMCO REALTY CORP KIM 4 1/8 12/01/46			2	2.A FE	12,909,080	114.1530	14,954,089	13,100,000	12,927,320		3,829			4.125	4.227	JD	45,031	540,375	01/17/2017	12/01/2046
49446R-AQ-2	KIMCO REALTY CORP KIM 4 1/8 12/01/46	0		2	2.A FE	1,831,220	114.1530	2,168,914	1,900,000	1,837,609		1,369			4.125	4.227	JD	6,531	78,375	01/17/2017	12/01/2046
49446R-AT-6	KIMCO REALTY CORP KIM 4.45 09/01/47			2	2.A FE	2,828,882	119.4240	3,403,594	2,850,000	2,830,588		396			4.450	4.495	MS	42,275	126,825	08/01/2017	09/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49446R-AT-6	KIMCO REALTY CORP KIM 4.45 09/01/47	0		2	2.A FE	2,134,069	119.4240	2,567,624	2,150,000	2,135,356		299			4.450	4.495	MS	31,892	95,675	08/01/2017	09/01/2047
49446R-AY-5	KIMCOREALTYCORP SENIORCORPBND	0		2	2.A FE	48,575	97.4400	48,720	50,000	48,584		9			2.250	2.575	JD	309		12/02/2021	12/01/2031
494550-AJ-5	KINDER MORGAN ENER PART KMI 7.4 03/15/31	0			2.B FE	2,415,907	134.2890	3,008,062	2,240,000	2,348,770		(8,324)			7.400	6.685	MS	48,807	165,760	12/15/2010	03/15/2031
494550-AT-3	KINDER MORGAN ENER PART KMI 5.8 03/15/35				2.B FE	2,086,326	125.8840	2,580,623	2,050,000	2,077,209		(1,356)			5.800	5.656	MS	35,009	118,900	10/02/2013	03/15/2035
494550-AT-3	KINDER MORGAN ENER PART KMI 5.8 03/15/35	0			2.B FE	966,834	125.8840	1,195,899	950,000	962,609		(628)			5.800	5.656	MS	16,224	55,100	10/02/2013	03/15/2035
494550-BD-7	KINDER MORGAN ENER PART KMI 6 1/2 09/01/39				2.B FE	3,458,514	133.7920	4,548,923	3,400,000	3,446,457		(1,393)			6.500	6.370	MS	73,667	221,000	10/23/2009	09/01/2039
494550-BD-7	KINDER MORGAN ENER PART KMI 6 1/2 09/01/39	0			2.B FE	1,627,536	133.7920	2,140,669	1,600,000	1,621,862		(655)			6.500	6.370	MS	34,667	104,000	10/23/2009	09/01/2039
49456B-AB-7	KINDERMORGANINC SENIORCORPBND144A	0		2	2.B FE	3,438,004	106.8500	3,424,543	3,205,000	3,429,984		(8,019)			5.625	1.241	MN	23,036		12/08/2021	11/15/2023
49456B-AR-2	KINDER MORGAN INC BASIC	0		2	2.B FE	990,600	95.4550	954,553	1,000,000	991,742		815			2.000	2.100	FA	7,556	20,556	07/27/2020	02/15/2031
49456B-AT-8	KINDERMORGANINC SENIORCORPBND	0		2	2.B FE	3,025,710	101.4420	3,043,265	3,000,000	3,025,699		(11)			3.600	3.552	FA	40,800		10/26/2021	02/15/2051
49456B-AT-8	KINDERMORGANINC SENIORCORPBND			2	2.B FE	5,718,592	101.4420	5,751,772	5,670,000	5,718,571		(21)			3.600	3.552	FA	77,112		10/26/2021	02/15/2051
49836M-AA-6	KKR REIGN I LTD KREIGN 5 05/30/49				1.G FE	42,750,000	99.9490	42,728,233	42,750,000	42,750,000					5.000	5.000	MN	184,063	2,137,500	06/10/2019	05/30/2049
49836M-AA-6	KKR REIGN I LTD KREIGN 5 05/30/49	0			1.G FE	7,250,000	99.9490	7,246,308	7,250,000	7,250,000					5.000	5.000	MN	31,215	362,500	06/10/2019	05/30/2049
500255-AN-4	KOHL'S CORPORATION KSS 6 01/15/33				2.C FE	15,659,457	117.4910	17,836,361	15,181,000	15,487,737		(19,707)			6.000	5.772	JJ	420,008	910,860	05/10/2011	01/15/2033
500255-AN-4	KOHL'S CORPORATION KSS 6 01/15/33	0			2.C FE	828,750	117.4910	998,676	850,000	836,336		841			6.000	5.772	JJ	23,517	51,000	09/01/2009	01/15/2033
500255-AX-2	KOHLSCORP SENIORCORPBND	0		2	2.C FE	51,282	101.8400	50,920	50,000	51,273		(8)			3.375	3.050	MN	281		12/02/2021	05/01/2031
50075N-AC-8	MONDELEZ INTERNATIONAL MDLZ 6 1/2 11/01/31				2.A FE	10,105,860	131.2080	11,283,887	8,600,000	9,583,206		(75,738)			6.500	5.116	MN	93,167	559,000	10/17/2013	11/01/2031
50075N-AC-8	MONDELEZ INTERNATIONAL MDLZ 6 1/2 11/01/31	0			2.A FE	6,857,262	131.2080	7,872,479	6,000,000	6,562,659		(42,765)			6.500	5.116	MN	65,000	390,000	10/17/2013	11/01/2031
501044-CN-9	KROGER CO KR 5.4 07/15/40			2	2.A FE	11,081,038	131.1910	14,490,098	11,045,000	11,073,930		(896)			5.400	5.377	JJ	275,021	596,430	10/19/2010	07/15/2040
501044-CR-0	KROGER CO KR 5 04/15/42			2	2.A FE	13,678,840	127.0310	17,149,165	13,500,000	13,650,026		(4,483)			5.000	4.871	AO	142,500	675,000	09/17/2014	04/15/2042
501044-CR-0	KROGER CO KR 5 04/15/42	0		2	2.A FE	3,178,118	127.0310	3,874,441	3,050,000	3,165,874		(3,111)			5.000	4.871	AO	32,194	150,000	12/02/2021	04/15/2042
501044-CY-5	KROGER CO KR 4 02/01/24	0		2	2.A FE	4,989,800	105.0980	5,254,885	5,000,000	4,997,530		1,115			4.000	4.025	FA	83,333	200,000	01/23/2014	02/01/2024
501044-DC-2	KROGER CO KR 3 1/2 02/01/26			2	2.A FE	4,988,150	107.0990	5,354,940	5,000,000	4,994,710		1,185			3.500	3.528	FA	72,917	175,000	01/08/2016	02/01/2026
501044-DG-3	KROGER CO KR 4.45 02/01/47			2	2.A FE	12,954,170	121.8590	14,623,101	12,000,000	12,937,331		(17,341)			4.450	3.942	FA	222,500	378,250	03/26/2021	02/01/2047
501044-DK-4	KROGER CO KR 4.65 01/15/48			2	2.A FE	4,963,800	124.6590	6,232,951	5,000,000	4,966,400		649			4.650	4.695	JJ	107,208	232,500	07/17/2017	01/15/2048
501044-DL-2	KROGER CO BASIC	0		2	2.A FE	994,030	115.2990	1,152,987	1,000,000	995,528		528			4.500	4.575	JJ	20,750	45,000	01/07/2019	01/15/2029
501044-DN-8	KROGER CO KR 3.95 01/15/50			2	2.B FE	12,409,190	115.6870	13,304,061	11,500,000	12,395,040		(14,150)			3.950	3.507	JJ	209,460	227,125	03/24/2021	01/15/2050
501044-DN-8	KROGER CO KR 3.95 01/15/50	0		2	2.B FE	1,618,590	115.6870	1,735,312	1,500,000	1,616,744		(1,846)			3.950	3.507	JJ	27,321	29,625	03/24/2021	01/15/2050
50155Q-AG-5	KYNDRYLHOLDINGSINC SENIORCORPBND144A	0		2	2.C FE	12,014,400	96.8100	11,617,200	12,000,000	12,014,330		(70)			4.100	4.091	AO	103,867		10/18/2021	10/15/2041
502438-AA-8	CLARK COUNTY LAS VEGAS STADIUM				4.A	31,813,444	111.3080	35,410,841	31,813,444	31,813,444					4.920	4.920	JD	69,565	1,564,585	03/15/2019	12/15/2039
502478-AA-4	LV STADIUM EVENTS CO LLC				2.A PL	13,700,000	101.6270	13,922,881	13,700,000	13,700,000					3.360	3.360	JD	1,279	460,320	06/25/2020	06/30/2045
50249A-AH-6	LYB INTERNATIONAL FINANCE III BASIC	0		2	2.B FE	2,000,133	104.2130	2,084,255	2,000,000	2,000,117		(12)			3.375	3.374	AO	16,875	66,188	10/30/2020	10/01/2040
50540R-AS-1	LABORATORYCORPOFAMERHLDGS SENIORCORPBND	0		2	2.B FE	61,733	121.7000	60,850	50,000	61,709		(24)			4.700	3.231	FA	979		12/02/2021	02/01/2045
50540R-AU-6	LABORATORY CORPORATION OF AMER LABORATORY CORP OF AMERICA	0		2	2.B FE	2,995,470	108.4020	3,252,074	3,000,000	2,997,257		429			3.600	3.618	MS	36,000	108,000	08/15/2017	09/01/2027
505588-BE-2	LACLEDE GAS CO SR 6 05/01/34				1.F FE	7,953,710	125.2240	9,391,831	7,500,000	7,807,581		(19,555)			6.000	5.606	MN	75,000	450,000	12/10/2012	05/01/2034
505588-BE-2	LACLEDE GAS CO SR 6 05/01/34	0			1.F FE	948,600	125.2240	1,252,244	1,000,000	965,091		1,813			6.000	5.606	MN	10,000	60,000	03/17/2009	05/01/2034
505588-BF-9	LACLEDE GAS CO SR 6.15 06/01/36				1.F FE	2,964,000	137.1640	4,114,905	3,000,000	2,974,148		1,081			6.150	6.242	JD	15,375	184,500	04/01/2009	06/01/2036
505588-BF-9	LACLEDE GAS CO SR 6.15 06/01/36	0			1.F FE	988,000	137.1640	1,371,635	1,000,000	991,383		360			6.150	6.242	JD	5,125	61,500	04/01/2009	06/01/2036
505588-BJ-1	LACLEDE GAS CO SR 3.4 08/15/23	0		2	1.F FE	5,113,000	103.6130	5,180,630	5,000,000	5,021,754		(15,183)			3.400	3.076	FA	64,222	170,000	06/12/2015	08/15/2023
505597-AD-6	SPIRE INC SR 4.7 08/15/44			2	2.B FE	9,990,500	114.5420	11,454,211	10,000,000	9,991,729		202			4.700	4.706	FA	177,556	470,000	08/12/2014	08/15/2044
50587K-AB-7	LAFARGEHOLCIM FINANCE US HOLNSW 4 3/4 09/22/46			2	2.B FE	11,450,622	123.5570	14,332,669	11,600,000	11,463,959		2,794			4.750	4.843	MS	151,525	551,000	09/16/2016	09/22/2046
50587K-AB-7	LAFARGEHOLCIM FINANCE US HOLNSW 4 3/4 09/22/46	0		2	2.B FE	3,329,178	123.5570	4,200,955	3,400,000	3,335,492		1,323			4.750	4.843	MS	44,413	161,500	09/15/2016	09/22/2046
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT	0			1.G FE	4,362,336	107.1270	4,673,224	4,362,336	4,362,336					3.750	3.750	MON	7,271	164,141	09/23/2016	11/15/2035
512807-AN-8	LAM RESEARCH CORP LRCX 3.8 03/15/25			2	1.G FE	30,587,819	107.1430	32,732,300	30,550,000	30,565,775		(5,003)			3.800	3.784	MS	341,821	1,160,900	11/14/2016	03/15/2025
512807-AN-8	LAM RESEARCH CORP LRCX 3.8 03/15/25	0		2	1.G FE	4,448,131	107.1430	4,767,880	4,450,000	4,449,328		194			3.800	3.784	MS	49,791	169,100	03/05/2015	03/15/2025
512807-AT-5	LAMRSRCHCORP SENIORCORPBND			2	1.G FE	5,377,480	136.3340	5,453,362	4,000,000	5,371,001		(6,479)			4.875	3.000	MS	57,417		10/19/2021	03/15/2049
512807-AU-2	LAM RESEARCH CORP LRCX 4 03/15/29			2	1.G FE	17,418,416	112.1820	19,575,797	17,450,000	17,426,246		2,791			4.000	4.022	MS	205,522	698,000	02/25/2019	03/15/2029
512807-AU-2	LAM RESEARCH CORP LRCX 4 03/15/29	0		2	1.G FE	2,544,725	112.1820	2,860,646	2,550,000	2,546,032		466			4.000	4.022	MS	30,033	102,000	03/06/2019	03/15/2029
512807-AX-6	LAMRSRCHCORP SENIORCORPBND	0		2	1.G FE	53,131	101.8900	50,945	50,000	53,128		(3)			3.125	2.854	JD	69	781	12/02/2021	06/15/2060
521865-AY-1	LEAR CORP LEA 3.8 09/15/27			2	2.B FE	14,774,350	109.0430	16,356,504	15,000,000	14,857,400		21,770			3.800	3.988	MS	167,833	570,000	02/14/2018	09/15/2027
521865-AZ-8	LEAR CORP BASIC	0		2	2.B FE	12,351,300	126.2500	12,625,000	10,000,000	12,340,958		(10,342)			5.250	3.845	MN	67,083	262,500	10/12/2021	05/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
521865-BA-2	LEAR CORP LEA 4 1/4 05/15/29			2	2.B FE	4,336,559	110.6810	4,814,622	4,350,000	4,339,654		1,170			4.250	4.288	MN	23,623	184,875	04/29/2019	05/15/2029
521865-BA-2	LEAR CORP LEA 4 1/4 05/15/29	0		2	2.B FE	647,992	110.6810	719,426	650,000	648,454		175			4.250	4.288	MN	3,530	27,625	04/29/2019	05/15/2029
521865-BD-6	LEARCORP SENIORCORPBND			2	2.B FE	29,883,757	99.2390	30,049,606	30,280,000	29,884,232		474			3.550	3.622	JJ	158,255		11/17/2021	01/15/2052
524660-BA-4	LEGGETT&PLATTINC SENIORCORPBND			2	2.B FE	39,960,231	100.8390	40,239,732	39,905,000	39,960,383		152			3.500	3.492	MN	162,945		12/22/2021	11/15/2051
524901-AR-6	LEGG MASON INC LM 5 5/8 01/15/44				1.F FE	4,506,975	137.2660	6,176,984	4,500,000	4,506,208		(140)			5.625	4.681	JJ	116,719	253,125	02/12/2014	01/15/2044
524901-AR-6	LEGG MASON INC LM 5 5/8 01/15/44	0			1.F FE	15,211,713	137.2660	17,981,888	13,100,000	15,200,938		(9,661)			5.625	4.681	JJ	339,781	450,000	11/05/2021	01/15/2044
524901-AT-2	LEGG MASON INC LM 3.95 07/15/24				1.F FE	13,244,770	106.3510	13,988,333	13,153,000	13,181,453		(10,499)			3.950	3.886	JJ	239,567	519,544	05/07/2015	07/15/2024
524901-AT-2	LEGG MASON INC LM 3.95 07/15/24	0			1.F FE	3,992,680	106.3510	4,254,036	4,000,000	3,997,896		773			3.950	3.886	JJ	72,856	158,000	06/23/2014	07/15/2024
52532X-AH-8	LEIDOSINC SENIORCORPBND	0		2	2.C FE	48,401	96.1130	48,057	50,000	48,412		11			2.300	2.695	FA	434		12/02/2021	02/15/2031
526057-BW-3	LENNARCORP SENIORCORPBND	0		2	2.C FE	5,313,350	106.0200	5,301,000	5,000,000	5,303,090		(10,260)			4.875	1.272	JD	10,833	121,875	12/08/2021	12/15/2023
529537-AA-0	LEXINGTONREALTYTRUST SENIORCORPBND	0		2	2.B FE	48,085	95.9200	47,960	50,000	48,097		12			2.375	2.824	AO	399		12/02/2021	10/01/2031
53079E-AW-4	LIBERTY MUTUAL GROUP INC LIBMUT 4.95 05/01/22				2.B FE	4,535,850	101.3540	4,611,613	4,550,000	4,549,409		1,724			4.950	4.990	MN	37,538	225,225	05/01/2012	05/01/2022
53079E-AW-4	LIBERTY MUTUAL GROUP INC LIBMUT 4.95 05/01/22	0			2.B FE	448,601	101.3540	456,094	450,000	449,942		171			4.950	4.990	MN	3,713	22,275	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC LIBMUT 4 1/4 06/15/23	0			2.B FE	1,807,120	104.4410	1,935,284	1,853,000	1,844,588		5,468			4.250	4.576	JD	3,500	78,753	01/08/2014	06/15/2023
53079E-BF-0	LIBERTY MUTUAL GROUP INC	0			2.B FE	9,992,000	122.7470	12,274,695	10,000,000	9,993,165		164			4.850	4.855	FA	202,083	485,000	07/21/2014	08/01/2044
53079E-BG-8	LIBERTY MUTUAL GROUP INC LIBMUT 4.569 02/01/29				2.B FE	4,643,027	115.2540	5,528,732	4,797,000	4,680,514		13,415			4.569	4.980	FA	91,323	219,175	01/28/2019	02/01/2029
53079E-BG-8	LIBERTY MUTUAL GROUP INC LIBMUT 4.569 02/01/29	0			2.B FE	1,693,829	115.2540	2,016,944	1,750,000	1,707,504		4,894			4.569	4.980	FA	33,316	79,958	01/28/2019	02/01/2029
53079E-BJ-2	LIBERTY MUTUAL GROUP INC LIBMUT 3.951 10/15/50			2	2.B FE	18,298,556	111.2350	19,243,619	17,300,000	18,283,275		(15,281)			3.951	3.628	AO	144,299	683,523	03/11/2021	10/15/2050
53079E-BJ-2	LIBERTY MUTUAL GROUP INC LIBMUT 3.951 10/15/50	0		2	2.B FE	2,855,844	111.2350	3,003,339	2,700,000	2,853,459		(2,385)			3.951	3.628	AO	22,521	106,677	03/11/2021	10/15/2050
531546-AB-5	LIBERTY UTILITIES FINANCE GP1 AQNCN 2.05 9/15/30	0		2	2.B FE	897,096	95.9550	863,594	900,000	897,431		266			2.050	2.086	MS	5,433	18,040	09/24/2020	09/15/2030
53227J-AB-0	LIFE STORAGE LP LSI 4 06/15/29			2	2.B FE	2,486,900	110.9680	2,774,190	2,500,000	2,489,807		1,149			4.000	4.064	JD	4,444	100,000	05/22/2019	06/15/2029
53227J-AB-0	LIFE STORAGE LP LSI 4 06/15/29	0		2	2.B FE	2,486,900	110.9680	2,774,190	2,500,000	2,489,807		1,149			4.000	4.064	JD	4,444	100,000	05/22/2019	06/15/2029
53227J-AD-6	LIFESTORAGELP SENIORCORPBND	0		2	2.B FE	49,105	98.2900	49,145	50,000	49,110		6			2.400	2.607	AO	280		12/02/2021	10/15/2031
532457-AZ-1	ELI LILLY & CO LLY 5 1/2 03/15/27				1.F FE	11,384,500	118.9280	11,892,798	10,000,000	10,624,142		(105,373)			5.500	4.154	MS	161,944	550,000	08/20/2013	03/15/2027
532457-BA-5	ELI LILLY & CO LLY 5.55 03/15/37				1.F FE	8,239,770	137.2750	10,570,141	7,700,000	8,090,973		(16,739)			5.550	5.067	MS	125,831	427,350	07/27/2010	03/15/2037
532457-BA-5	ELI LILLY & CO LLY 5.55 03/15/37	0			1.F FE	2,461,230	137.2750	3,157,315	2,300,000	2,416,784		(5,000)			5.550	5.067	MS	37,586	127,650	07/27/2010	03/15/2037
532457-BC-1	ELI LILLY & CO LLY 5.95 11/15/37				1.F FE	18,432,183	137.9130	22,401,245	16,243,000	17,853,275		(65,193)			5.950	5.195	MN	123,492	966,459	09/16/2010	11/15/2037
532457-BC-1	ELI LILLY & CO LLY 5.95 11/15/37	0			1.F FE	3,465,665	137.9130	4,826,963	3,500,000	3,474,117		953			5.950	5.195	MN	26,610	208,250	03/03/2009	11/15/2037
532457-BR-8	ELI LILLY & CO LLY 3.95 05/15/47			2	1.F FE	6,962,130	121.9030	8,533,198	7,000,000	6,965,532		775			3.950	3.981	MN	35,331	276,500	05/04/2017	05/15/2047
532457-BS-6	ELI LILLY & CO LLY 3 7/8 03/15/39			2	1.F FE	14,231,316	118.6700	15,545,720	13,100,000	14,120,916		(45,325)			3.875	3.266	MS	149,467	507,625	06/25/2019	03/15/2039
532457-BS-6	ELI LILLY & CO LLY 3 7/8 03/15/39	0		2	1.F FE	2,064,084	118.6700	2,254,723	1,900,000	2,048,072		(6,574)			3.875	3.266	MS	21,678	73,625	06/25/2019	03/15/2039
532457-BZ-0	ELI LILLY & CO SENIORCORPBND	0		2	1.F FE	47,489	94.0100	47,005	50,000	47,492		3			2.500	2.710	MS	368		12/02/2021	09/15/2060
53359#-AB-8	LINCOLN ELECTRIC HOLDINGS, INC				2.A	10,000,000	103.7360	10,373,626	10,000,000	10,000,000					3.350	3.350	FA	121,903	335,000	08/20/2015	08/20/2030
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				2.A	3,000,000	100.7100	3,021,293	3,000,000	3,000,000					3.030	3.030	AO	17,928	90,900	10/20/2016	10/20/2033
53359#-AG-7	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				2.A	5,000,000	100.6370	5,031,837	5,000,000	5,000,000					3.270	3.270	AO	32,246	163,500	10/20/2016	10/20/2037
53359#-AH-5	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				2.A	2,000,000	101.3110	2,026,213	2,000,000	2,000,000					3.520	3.520	AO	13,884	70,400	10/20/2016	10/20/2041
534187-BA-6	LINCOLN NATIONAL CORP LNC 7 06/15/40				2.A FE	9,060,960	152.8960	13,760,658	9,000,000	9,049,966		(1,316)			7.000	6.953	JD	28,000	630,000	06/15/2010	06/15/2040
534187-BA-6	LINCOLN NATIONAL CORP LNC 7 06/15/40	0			2.A FE	997,890	152.8960	1,528,962	1,000,000	998,253		45			7.000	6.953	JD	3,111	70,000	06/15/2010	06/15/2040
534187-BG-3	LINCOLN NATIONAL CORP LNC 4.35 03/01/48			2	2.A FE	13,351,704	120.6870	16,172,124	13,400,000	13,355,406		895			4.350	4.376	MS	194,300	582,900	02/22/2018	03/01/2048
534187-BG-3	LINCOLN NATIONAL CORP LNC 4.35 03/01/48	0		2	2.A FE	1,583,776	120.6870	1,931,000	1,600,000	1,584,939		302			4.350	4.376	MS	23,200	69,600	02/22/2018	03/01/2048
534187-BJ-7	LINCOLN NATIONAL CORP LNC 3.05 01/15/30			2	2.A FE	6,992,720	104.4260	7,309,801	7,000,000	6,994,082		640			3.050	3.062	JJ	98,447	213,500	08/12/2019	01/15/2030
534187-BJ-7	LINCOLN NATIONAL CORP LNC 3.05 01/15/30	0		2	2.A FE	2,996,880	104.4260	3,132,772	3,000,000	2,997,464		274			3.050	3.062	JJ	42,192	91,500	08/12/2019	01/15/2030
534187-BL-2	LINCOLN NATIONAL CORP SENIORCORPBND	0		2	2.A FE	62,021	121.2100	60,605	50,000	62,002		(19)			4.375	3.087	JD	97	1,094	12/02/2021	06/15/2050
53767#-AC-2	LITTELFUSE, INC. LITTELFUSE				2.C	8,000,000	109.0550	8,724,419	8,000,000	8,000,000					3.740	3.740	FA	113,031	299,200	02/15/2017	02/15/2027
539830-AR-0	LOCKHEED MARTIN CORPORATION LMT 6.15 09/01/36				1.G FE	15,601,143	140.9020	19,486,698	13,830,000	15,093,496		(57,122)			6.150	5.387	MS	283,515	850,545	10/13/2010	09/01/2036
539830-AR-0	LOCKHEED MARTIN CORPORATION LMT 6.15 09/01/36	0			1.G FE	3,181,752	140.9020	4,438,402	3,150,000	3,173,330		(965)			6.150	5.387	MS	64,575	193,725	06/01/2009	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORPORATION LMT 5.72 06/01/40				1.G FE	11,278,584	140.2380	14,257,997	10,167,000	11,041,968		(28,431)			5.720	5.000	JD	48,463	581,552	07/28/2011	06/01/2040
539830-AW-9	LOCKHEED MARTIN CORPORATION LMT 5.72 06/01/40	0			1.G FE	1,109,333	140.2380	1,402,380	1,000,000	1,086,060		(2,796)			5.720	5.000	JD	4,767	57,200	07/28/2011	06/01/2040
539830-BB-4	LOCKHEED MARTIN CORPORATION LMT 4.07 12/15/42				1.G FE	4,248,863	118.8450	5,169,739	4,350,000	4,265,155		2,483			4.070	4.211	JD	7,869	177,045	08/14/2014	12/15/2042
539830-BB-4	LOCKHEED MARTIN CORPORATION LMT 4.07 12/15/42	0			1.G FE	634,888	118.8450	772,490	650,000	637,322		371			4.070	4.211	JD	1,176	26,455	08/14/2014	12/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
539830-BC-2	LOCKHEED MARTIN CORPORATION LMT 3.6 03/01/35	0		2	1.G FE	5,012,971	112.3700	5,674,665	5,050,000	5,024,392		1,814			3.600	3.648	MS	60,600	180,000	12/02/2021	03/01/2035
539830-BK-4	LOCKHEED MARTIN CORPORATION LMT 4 1/2 05/15/36			2	1.G FE	7,702,734	122.3870	9,607,352	7,850,000	7,733,212		5,609			4.500	4.349	MN	45,138	353,250	11/16/2015	05/15/2036
539830-BK-4	LOCKHEED MARTIN CORPORATION LMT 4 1/2 05/15/36	0		2	1.G FE	2,415,406	122.3870	2,631,313	2,150,000	2,394,808		(15,058)			4.500	4.349	MN	12,363	96,750	05/27/2020	05/15/2036
540424-AP-3	LOEWS CORPORATION L 6 02/01/35				1.G FE	7,750,560	133.5090	10,680,683	8,000,000	7,824,431		8,473			6.000	6.248	FA	200,000	480,000	04/01/2010	02/01/2035
540424-AP-3	LOEWS CORPORATION L 6 02/01/35	0			1.G FE	3,875,280	133.5090	5,340,341	4,000,000	3,912,215		4,237			6.000	6.248	FA	100,000	240,000	04/01/2010	02/01/2035
540424-AS-7	LOEWS CORPORATION L 3 3/4 04/01/26			2	1.G FE	8,760,328	108.3670	9,427,899	8,700,000	8,727,135		(6,250)			3.750	3.679	AO	81,563	326,250	03/24/2016	04/01/2026
540424-AS-7	LOEWS CORPORATION L 3 3/4 04/01/26	0		2	1.G FE	1,297,192	108.3670	1,408,767	1,300,000	1,298,675		282			3.750	3.679	AO	12,188	48,750	03/17/2016	04/01/2026
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC LONGWOOD ENERGY PARTNERS	0			2.C PL	2,000,000	106.2050	2,124,097	2,000,000	2,000,000					4.490	4.490	JD	249	89,800	03/23/2018	06/30/2051
54336@-AA-8	LONGWOOD ENERGY PARTNERS HOLDI LONGWOOD ENERGY PARTNERS HOLDI	0			3.B PL	4,000,000	106.3590	4,254,376	4,000,000	4,000,000					5.150	5.150	JD	572	111,583	03/29/2019	06/30/2034
546676-AU-1	LOUISVILLE GAS & ELEC PPL 5 1/8 11/15/40			2	1.F FE	17,593,586	126.4320	22,125,613	17,500,000	17,573,643		(2,537)			5.125	5.094	MN	114,601	896,875	07/06/2011	11/15/2040
546676-AU-1	LOUISVILLE GAS & ELEC PPL 5 1/8 11/15/40	0		2	1.F FE	989,218	126.4320	1,264,321	1,000,000	991,461		262			5.125	5.094	MN	6,549	51,250	07/06/2011	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC PPL 4.65 11/15/43			2	1.F FE	12,906,400	122.2740	15,895,664	13,000,000	12,920,605		2,046			4.650	4.012	MN	77,242	604,500	11/06/2013	11/15/2043
546676-AV-9	LOUISVILLE GAS & ELEC PPL 4.65 11/15/43	0		2	1.F FE	12,612,468	122.2740	12,832,692	10,495,000	12,602,747		(11,591)			4.650	4.012	MN	62,358	290,509	10/28/2021	11/15/2043
548661-AK-3	LOWES COMPANIES INC LOW 6 1/2 03/15/29				2.A FE	16,759,642	127.7270	20,869,314	16,339,000	16,551,174		(24,681)			6.500	6.295	MS	312,710	1,062,035	04/14/2011	03/15/2029
548661-AK-3	LOWES COMPANIES INC LOW 6 1/2 03/15/29	0			2.A FE	1,270,282	127.7270	1,660,451	1,300,000	1,284,675		1,608			6.500	6.295	MS	24,881	84,500	05/12/2009	03/15/2029
548661-CJ-4	LOWES COMPANIES INC LOW 5 1/2 10/15/35				2.A FE	5,535,254	130.7900	6,846,854	5,235,000	5,444,367		(10,264)			5.500	5.100	AO	60,784	287,925	07/28/2011	10/15/2035
548661-CJ-4	LOWES COMPANIES INC LOW 5 1/2 10/15/35	0			2.A FE	1,207,845	130.7900	1,504,084	1,150,000	1,191,224		(2,014)			5.500	5.100	AO	13,353	63,250	07/28/2011	10/15/2035
548661-CX-3	LOWES COMPANIES INC LOW 4.65 04/15/42			2	2.A FE	13,631,041	122.4680	15,859,543	12,950,000	13,516,393		(17,824)			4.650	4.319	AO	127,126	602,175	08/06/2014	04/15/2042
548661-CX-3	LOWES COMPANIES INC LOW 4.65 04/15/42	0		2	2.A FE	1,105,220	122.4680	1,285,909	1,050,000	1,095,924		(1,445)			4.650	4.319	AO	10,308	48,825	08/06/2014	04/15/2042
548661-DH-7	LOWES COMPANIES INC LOW 3 3/8 09/15/25			2	2.A FE	6,959,470	106.7000	7,469,030	7,000,000	6,983,346		4,146			3.375	3.444	MS	69,563	236,250	09/09/2015	09/15/2025
548661-DN-4	LOWES COMPANIES INC LOW 3.7 04/15/46			2	2.A FE	3,679,428	109.9180	4,066,984	3,700,000	3,681,790		454			3.700	3.721	AO	28,901	136,900	04/11/2016	04/15/2046
548661-DN-4	LOWES COMPANIES INC LOW 3.7 04/15/46	0		2	2.A FE	354,028	109.9180	384,715	350,000	354,208		26			3.700	3.721	AO	2,734	11,100	12/02/2021	04/15/2046
548661-DQ-7	LOWES COMPANIES INC LOW 4.05 05/03/47			2	2.A FE	7,949,120	115.8520	9,268,196	8,000,000	7,953,584		1,030			4.050	4.087	MN	52,200	324,000	04/19/2017	05/03/2047
548661-DQ-7	LOWES COMPANIES INC LOW 4.05 05/03/47	0		2	2.A FE	1,987,280	115.8520	2,317,049	2,000,000	1,988,396		257			4.050	4.087	MN	13,050	81,000	04/19/2017	05/03/2047
548661-DY-0	LOWES COMPANIES INC BASIC	0		2	2.A FE	1,993,580	95.1410	1,902,827	2,000,000	1,994,287		595			1.700	1.735	AO	7,178	33,339	10/09/2020	10/15/2030
549271-AA-2	LUBRIZOL CORP BRK 7 1/4 06/15/25				1.C FE	7,710,943	119.1560	10,366,587	8,700,000	8,363,634		80,509			7.250	8.575	JD	28,033	630,750	05/29/2009	06/15/2025
549271-AA-2	LUBRIZOL CORP BRK 7 1/4 06/15/25	0			1.C FE	1,145,157	119.1560	1,549,030	1,300,000	1,247,191		12,621			7.250	8.575	JD	4,189	94,250	05/27/2009	06/15/2025
55336V-AA-8	MPLX LP MPLX 4 02/15/25			2	2.B FE	14,945,670	106.6240	15,993,603	15,000,000	14,978,086		6,385			4.000	4.050	FA	226,667	600,000	11/03/2016	02/15/2025
55336V-AG-5	MPLX LP MPLX 4 7/8 12/01/24			2	2.B FE	5,110,650	108.6860	5,434,288	5,000,000	5,042,550		(14,576)			4.875	4.535	JD	20,313	243,750	11/15/2016	12/01/2024
55336V-AJ-9	MPLX LP MPLX LP	0		2	2.B FE	2,053,761	109.4230	2,188,454	2,000,000	2,022,731		(6,502)			4.875	4.488	JD	8,125	97,500	09/30/2016	06/01/2025
55336V-AL-4	MPLX LP MPLX LP	0		2	2.B FE	993,040	122.5870	1,225,866	1,000,000	993,616		120			5.200	5.246	MS	17,333	52,000	02/07/2017	03/01/2047
55336V-AM-2	MPLX LP MPLX 4 1/2 04/15/38			2	2.B FE	3,260,763	112.8150	3,722,911	3,300,000	3,266,193		1,371			4.500	4.590	AO	31,350	148,500	02/05/2018	04/15/2038
55336V-AM-2	MPLX LP MPLX 4 1/2 04/15/38	0		2	2.B FE	1,679,787	112.8150	1,917,863	1,700,000	1,682,584		706			4.500	4.590	AO	16,150	76,500	02/05/2018	04/15/2038
55336V-BN-9	MPLX LP MPLX 4 1/4 12/01/27			2	2.B FE	23,937,232	110.7930	26,590,428	24,000,000	23,948,870		7,142			4.250	4.290	JD	85,000	1,020,000	05/21/2020	12/01/2027
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP / BASIC	0			3.A FE	1,990,000	105.7500	2,115,000	2,000,000	1,993,461		704			4.625	4.677	FA	38,542	92,500	07/17/2019	08/01/2029
55616X-AH-0	MACYS RETAIL HLDGS INC M 2 7/8 02/15/23			2	3.C FE	3,292,726	101.0780	3,486,195	3,449,000	3,428,679		17,481			2.875	3.415	FA	37,460	99,203	02/21/2013	02/15/2023
559080-AC-0	MAGELLAN MIDSTREAM PARTN MMP 6.4 05/01/37				2.A FE	11,560,063	131.2810	14,769,130	11,250,000	11,481,740		(8,967)			6.400	6.238	MN	120,000	720,000	05/24/2010	05/01/2037
559080-AC-0	MAGELLAN MIDSTREAM PARTN MMP 6.4 05/01/37	0			2.A FE	3,755,498	131.2810	4,923,043	3,750,000	3,754,166		(159)			6.400	6.238	MN	40,000	240,000	05/15/2007	05/01/2037
559080-AF-3	MAGELLAN MIDSTREAM PARTN MMP 4.2 12/01/42			2	2.A FE	11,026,518	105.4310	11,702,826	11,100,000	11,040,373		1,744			4.200	4.239	JD	38,850	466,200	11/02/2012	12/01/2042
559080-AF-3	MAGELLAN MIDSTREAM PARTN MMP 4.2 12/01/42	0		2	2.A FE	894,042	105.4310	948,878	900,000	895,165		141			4.200	4.239	JD	3,150	37,800	11/02/2012	12/01/2042
559080-AK-2	MAGELLAN MIDSTREAM PARTN MMP 5 03/01/26			2	2.A FE	2,496,875	111.7650	2,794,126	2,500,000	2,498,507		315			5.000	5.016	MS	41,667	125,000	02/22/2016	03/01/2026
559080-AK-2	MAGELLAN MIDSTREAM PARTN MMP 5 03/01/26	0		2	2.A FE	1,498,125	111.7650	1,676,475	1,500,000	1,499,104		189			5.000	5.016	MS	25,000	75,000	02/22/2016	03/01/2026
559080-AM-8	MAGELLAN MIDSTREAM PARTN MMP 4.2 10/03/47			2	2.A FE	8,906,825	109.5060	10,129,286	9,250,000	8,930,679		6,551			4.200	4.426	AO	94,967	388,500	03/01/2018	10/03/2047
559080-AM-8	MAGELLAN MIDSTREAM PARTN MMP 4.2 10/03/47	0		2	2.A FE	722,175	109.5060	821,293	750,000	724,109		531			4.200	4.426	AO	7,700	31,500	03/01/2018	10/03/2047
565130-AA-9	MAPLEGROVEFUNDINGTRUSTI SENIORCORPBND144A	0		2	2.A FE	5,280,709	102.9700	5,199,985	5,050,000	5,280,455		(254)			4.161	3.898	FA	44,361		12/08/2021	08/15/2051
565849-AE-6	MARATHON OIL CORP MRO 6.6 10/01/37				2.C FE	7,466,886	132.6120	8,354,550	6,300,000	7,165,804		(34,490)			6.600	5.302	AO	103,950	415,800	09/28/2010	10/01/2037
565849-AE-6	MARATHON OIL CORP MRO 6.6 10/01/37	0			2.C FE	829,654	132.6120	928,283	700,000	796,200		(3,832)			6.600	5.302	AO	11,550	46,200	09/28/2010	10/01/2037
56585A-AF-9	MARATHON PETROLEUM CORP MPC 6 1/2 03/01/41			2	2.B FE	11,947,049	138.2720	15,209,895	11,000,000	11,772,468		(22,322)			6.500	5.882	MS	238,333	715,000	11/21/2011	03/01/2041
56585A-AF-9	MARATHON PETROLEUM CORP MPC 6 1/2 03/01/41	0		2	2.B FE	1,074,777	138.2720	1,382,718	1,000,000	1,061,140		(1,751)			6.500	5.882	MS	21,667	65,000	11/21/2011	03/01/2041
570535-AX-2	MARKELCORP SENIORCORPBND	0		2	2.B FE	52,952	103.0900	51,545	50,000	52,948		(4)			3.450	3.144	MN	259		12/02/2021	05/07/2052
571676-AC-9	MARS INC MARS 3.6 04/01/34			2	1.F FE	44,780,268	112.1380	47,770,915	42,600,000	44,469,680		(126,268)			3.600	3.158	AO	383,400	1,533,600	06/18/2019	04/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
571676-AC-9	MARS INC MARS 3.6 04/01/34	0		2	1.F FE	7,778,732	112.1380	8,298,234	7,400,000	7,724,780		(21,934)			3.600	3.158	AO	66,600	266,400	06/18/2019	04/01/2034
571676-AD-7	MARS INC BASIC	0		2	1.F FE	998,750	116.0430	1,160,430	1,000,000	998,873		45			3.875	3.884	AO	9,688	38,750	03/26/2019	04/01/2039
571676-AN-5	MARSINC SENIORCORPBND144A	0		2	1.F FE	48,384	95.2000	47,600	50,000	48,389		5			2.375	2.595	JJ	544		12/02/2021	07/16/2040
57169*-BA-4	MARS INC MARS INC	0			1.F	5,000,000	108.9010	5,445,042	5,000,000	5,000,000					3.340	3.340	MS	43,606	167,000	09/27/2016	09/27/2036
57169*-BL-0	MARS INC MARS INC	0			1.F	5,000,000	117.8650	5,893,258	5,000,000	5,000,000					4.070	4.070	MS	52,006	203,500	03/09/2017	03/29/2037
571748-AK-8	MARSH & MCLENNAN COMPANIES INC MMC 5 7/8 08/01/33	0			2.A FE	3,402,210	133.4730	4,538,086	3,400,000	3,401,694		(100)			5.875	5.869	FA	83,229	199,750	10/01/2010	08/01/2033
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC SENIORCORPBND	0		2	2.A FE	68,267	134.4100	67,205	50,000	68,236		(31)			4.900	2.923	MS	721		12/02/2021	03/15/2049
571748-BP-6	MARSH & MCLENNAN COMPANIES INC SENIORCORPBND			2	1.G FE	4,664,209	101.0860	4,720,729	4,670,000	4,664,234		25			2.375	2.389	JD	7,086		12/01/2021	12/15/2031
571903-AV-5	MARRIOTT INTERNATIONAL MAR 3 1/8 02/15/23			2	2.C FE	22,786,868	101.6400	23,224,703	22,850,000	22,837,680		10,624			3.125	3.177	FA	269,757	714,063	12/20/2016	02/15/2023
571903-AV-5	MARRIOTT INTERNATIONAL MAR 3 1/8 02/15/23	0		2	2.C FE	2,140,936	101.6400	2,185,257	2,150,000	2,148,224		1,531			3.125	3.177	FA	25,382	67,188	12/20/2016	02/15/2023
571903-BG-7	MARRIOTTINTERNATIONALINC SENIORCORPBND	0		2	2.C FE	49,800	99.6900	49,845	50,000	49,801		2			2.850	2.899	AO	301		12/02/2021	04/15/2031
573284-AA-4	MARTIN MARIETTA MATERIAL MLM 7 12/01/25				2.B FE	7,023,200	116.7840	9,342,697	8,000,000	7,636,854		75,495			7.000	8.384	JD	46,667	560,000	07/23/2009	12/01/2025
573284-AA-4	MARTIN MARIETTA MATERIAL MLM 7 12/01/25	0			2.B FE	1,755,800	116.7840	2,335,674	2,000,000	1,909,214		18,874			7.000	8.384	JD	11,667	140,000	07/23/2009	12/01/2025
573284-AJ-5	MARTIN MARIETTA MATERIAL MLM 6 1/4 05/01/37				2.B FE	5,342,584	130.0570	6,762,984	5,200,000	5,307,682		(4,174)			6.250	6.057	MN	54,167	325,000	09/13/2010	05/01/2037
573284-AJ-5	MARTIN MARIETTA MATERIAL MLM 6 1/4 05/01/37	0			2.B FE	1,168,151	130.0570	1,495,660	1,150,000	1,163,714		(531)			6.250	6.057	MN	11,979	71,875	10/29/2010	05/01/2037
573284-AQ-9	MARTIN MARIETTA MATERIAL MLM 3.45 06/01/27			2	2.B FE	8,981,820	107.0760	9,636,837	9,000,000	8,989,444		1,743			3.450	3.474	JD	25,875	310,500	05/17/2017	06/01/2027
573284-AU-0	MARTIN MARIETTA MATERIAL MLM 4 1/4 12/15/47			2	2.B FE	22,043,575	117.5180	25,053,565	21,319,000	22,046,502		109			4.250	4.050	JD	40,269	817,246	12/10/2021	12/15/2047
573284-AU-0	MARTIN MARIETTA MATERIAL MLM 4 1/4 12/15/47	0		2	2.B FE	3,000,541	117.5180	3,525,526	3,000,000	3,001,192		164			4.250	4.050	JD	5,667	124,533	12/02/2021	12/15/2047
573874-AJ-3	MARVELLTECHNOLOGYINC SENIORCORPBND	0		2	2.C FE	50,906	101.8900	50,945	50,000	50,900		(6)			2.950	2.724	AO	311		12/02/2021	04/15/2031
574599-BQ-8	MASCO CORP SENIORCORPBND	0		2	2.B FE	47,850	95.8300	47,915	50,000	47,865		15			2.000	2.527	FA	378		12/02/2021	02/15/2031
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSU BASIC	0			1.D FE	1,063,793	110.8970	1,209,885	1,091,000	1,064,212		185			3.729	3.841	AO	8,589	40,683	12/23/2019	10/15/2070
57636Q-AB-0	MASTERCARD INC MA 3 3/8 04/01/24				1.E FE	35,839,213	105.4640	37,318,526	35,385,000	35,515,054		(54,922)			3.375	3.229	AO	298,561	1,194,244	08/27/2015	04/01/2024
57636Q-AB-0	MASTERCARD INC MA 3 3/8 04/01/24	0			1.E FE	9,541,515	105.4640	10,019,104	9,500,000	9,511,025		(4,646)			3.375	3.229	AO	80,156	320,625	09/18/2014	04/01/2024
57636Q-AH-7	MASTERCARD INC MA 3.8 11/21/46			2	1.E FE	14,775,300	118.6210	17,793,205	15,000,000	14,797,769		4,754			3.800	3.885	MN	63,333	570,000	01/18/2017	11/21/2046
57636Q-AK-0	MASTERCARD INC MA 3.95 02/26/48			2	1.E FE	4,995,650	120.8030	6,040,162	5,000,000	4,995,966		87			3.950	3.955	FA	68,576	197,500	02/21/2018	02/26/2048
57636Q-AQ-7	MASTERCARDINC SENIORCORPBND	0		2	1.E FE	60,399	120.1800	60,090	50,000	60,382		(17)			3.850	2.772	MS	508		12/02/2021	03/26/2050
57736*-AS-0	MAUI ELECTRIC COMPANY, LIMITED MAUI ELECTRIC				2.A	2,000,000	116.7040	2,334,081	2,000,000	2,000,000					4.530	4.530	MN	7,802	90,600	05/30/2018	05/30/2033
57772K-AD-3	MAXIM INTEGRATED PRODUCT MXIM 3.45 06/15/27			2	2.A FE	25,054,200	107.9120	26,977,935	25,000,000	25,039,557		(6,846)			3.450	3.417	JD	38,333	862,500	06/27/2019	06/15/2027
579780-AJ-6	MCCORMICK & COMPANY INCORPORAT MKC 3 1/2 09/01/23			2	2.B FE	6,939,660	103.5110	7,245,785	7,000,000	6,988,443		6,615			3.500	3.616	MS	81,667	245,000	08/14/2013	09/01/2023
579780-AJ-6	MCCORMICK & COMPANY INCORPORAT MKC 3 1/2 09/01/23	0		2	2.B FE	5,933,800	103.5110	6,210,673	6,000,000	5,987,297		7,268			3.500	3.616	MS	70,000	210,000	08/19/2013	09/01/2023
579780-AK-3	MCCORMICK & COMPANY INCORPORAT MKC 3 1/4 11/15/25			2	2.B FE	23,876,900	105.7880	25,389,204	24,000,000	23,947,649		12,470			3.250	3.310	MN	99,667	780,000	11/06/2015	11/15/2025
579780-AN-7	MCCORMICK & COMPANY INCORPORAT MCCOMICK & CO	0		2	2.B FE	3,986,200	108.2460	4,329,858	4,000,000	3,991,684		1,319			3.400	3.441	FA	51,378	136,000	08/09/2017	08/15/2027
579780-AP-2	MCCORMICK & COMPANY INCORPORAT MKC 4.2 08/15/47			2	2.B FE	5,975,580	120.4170	7,225,046	6,000,000	5,977,570		479			4.200	4.224	FA	95,200	252,000	08/09/2017	08/15/2047
579780-AP-2	MCCORMICK & COMPANY INCORPORAT MKC 4.2 08/15/47	0		2	2.B FE	995,930	120.4170	1,204,174	1,000,000	996,262		80			4.200	4.224	FA	15,867	42,000	08/09/2017	08/15/2047
579780-AS-6	MCCORMICK&COMPANY INCORPORAT SENIORCORPBND	0		2	2.B FE	47,703	95.3800	47,690	50,000	47,719		16			1.850	2.410	FA	349		12/02/2021	02/15/2031
58013M-EC-4	MCDONALDS CORPORATION MCDONALDS CORP	0			2.A FE	6,338,900	141.4930	7,074,665	5,000,000	6,129,111		(49,059)			6.300	4.313	AO	66,500	315,000	05/16/2017	10/15/2037
58013M-EF-7	MCDONALDS CORPORATION MCD 6.3 03/01/38				2.A FE	19,185,968	142.6810	23,218,480	16,273,000	18,447,364		(85,190)			6.300	5.094	MS	341,733	1,025,199	04/25/2011	03/01/2038
58013M-EF-7	MCDONALDS CORPORATION MCD 6.3 03/01/38	0			2.A FE	2,777,568	142.6810	3,424,344	2,400,000	2,684,877		(11,020)			6.300	5.094	MS	50,400	151,200	04/25/2011	03/01/2038
58013M-EK-6	MCDONALDS CORPORATION MCD 4 7/8 07/15/40				2.A FE	18,492,130	125.9990	23,448,398	18,610,000	18,527,131		1,952			4.875	4.908	JJ	418,337	907,238	09/05/2014	07/15/2040
58013M-EV-2	MCDONALDS CORPORATION	0		2	2.A FE	1,953,600	124.2370	2,484,749	2,000,000	1,958,734		947			4.600	4.747	MN	8,944	92,000	01/26/2016	05/26/2045
58013M-FA-7	MCDONALDS CORPORATION SENIORCORPBND	0		2	2.A FE	64,807	128.4800	64,240	50,000	64,777		(30)			4.875	3.093	JD	149	1,219	12/02/2021	12/09/2045
581557-AM-7	MCKESSON CORP MCK 7.65 03/01/27				2.B FE	12,581,000	126.8680	15,858,511	12,500,000	12,535,747		(5,470)			7.650	7.582	MS	318,750	956,250	12/19/2008	03/01/2027
581557-AZ-8	MCKESSON CORP MCK 2.7 12/15/22			2	2.B FE	3,593,870	101.4000	3,736,600	3,685,000	3,674,668		10,506			2.700	3.000	JD	4,422	99,495	05/28/2013	12/15/2022
581557-AZ-8	MCKESSON CORP MCK 2.7 12/15/22	0		2	2.B FE	341,345	101.4000	354,901	350,000	349,019		998			2.700	3.000	JD	420	9,450	05/28/2013	12/15/2022
581557-BJ-3	MCKESSON CORP MCK 3.95 02/16/28			2	2.B FE	8,997,750	110.2870	9,925,869	9,000,000	8,998,519		210			3.950	3.953	FA	133,313	355,500	02/07/2018	02/16/2028
58155Q-AE-3	MCKESSON CORP MCK 6 03/01/41			2	2.B FE	4,397,058	137.9360	5,248,452	3,805,000	4,292,596		(15,621)			6.000	4.941	MS	76,100	228,300	02/14/2014	03/01/2041
58155Q-AE-3	MCKESSON CORP MCK 6 03/01/41	0		2	2.B FE	3,697,920	137.9360	4,413,942	3,200,000	3,610,068		(13,138)			6.000	4.941	MS	64,000	192,000	02/14/2014	03/01/2041
58155Q-AG-8	MCKESSON CORP MCK 2.85 03/15/23			2	2.B FE	1,480,245	101.8210	1,527,314	1,500,000	1,497,253		2,207			2.850	3.006	MS	12,588	42,750	05/28/2013	03/15/2023
58155Q-AG-8	MCKESSON CORP MCK 2.85 03/15/23	0		2	2.B FE	1,480,245	101.8210	1,527,314	1,500,000	1,497,253		2,207			2.850	3.006	MS	12,588	42,750	05/28/2013	03/15/2023
582839-AF-3	MEAD JOHNSON NUTRITION C RKTLN 5.9 11/01/39				1.G FE	22,843,743	142.9900	29,741,832	20,800,000	22,383,406		(52,888)			5.900	5.249	MN	204,533	1,227,200	06/07/2011	11/01/2039
582839-AF-3	MEAD JOHNSON NUTRITION C RKTLN 5.9 11/01/39	0			1.G FE	1,055,590	142.9900	1,429,896	1,000,000	1,043,931		(1,421)			5.900	5.249	MN	9,833	59,000	06/07/2011	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION C RKTLN 4.6 06/01/44			2	1.G FE	3,332,078	129.4190	4,335,523	3,350,000	3,334,693		382			4.600	4.633	JD	12,842	154,100	05/06/2014	06/01/2044
582839-AG-1	MEAD JOHNSON NUTRITION C RKTLN 4.6 06/01/44	0		2	1.G FE	1,641,173	129.4190	2,135,407	1,650,000	1,642,461		188			4.600	4.633	JD	6,325	75,900	05/06/2014	06/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
585055-AQ-9	MEDTRONIC INC MDT 6 1/2 03/15/39				1.G FE	2,846,591	147.4670	4,084,828	2,770,000	2,829,732		(1,885)			6.500	6.371	MS	53,015	180,050	04/14/2009	03/15/2039
585055-AQ-9	MEDTRONIC INC MDT 6 1/2 03/15/39	0			1.G FE	1,496,250	147.4670	2,212,000	1,500,000	1,497,076		90			6.500	6.371	MS	28,708	97,500	03/09/2009	03/15/2039
585055-BT-2	MEDTRONIC INC MDT 4 3/8 03/15/35	0			1.G FE	61,404	123.3100	61,655	50,000	61,353		(51)			4.375	2.363	MS	644		12/02/2021	03/15/2035
585055-BU-9	MEDTRONIC INC MDT 4 5/8 03/15/45				1.G FE	4,634,577	131.5110	5,720,741	4,350,000	4,606,403		(6,409)			4.625	4.224	MS	59,239	201,188	03/21/2017	03/15/2045
585055-BU-9	MEDTRONIC INC MDT 4 5/8 03/15/45	0			1.G FE	692,523	131.5110	854,823	650,000	688,313		(958)			4.625	4.224	MS	8,852	30,063	03/21/2017	03/15/2045
586054-AD-0	MEMORIALSLOAN-KETTERINGCANCE SENIORCORPBND	0		2	1.D FE	52,617	102.1400	51,070	50,000	52,613		(4)			2.955	2.685	JJ	739		12/02/2021	01/01/2050
589331-AM-9	MERCK SHARP & DOHME CORP MRK 5 3/4 11/15/36				1.E FE	6,028,879	137.3750	7,507,570	5,465,000	5,871,211		(18,000)			5.750	5.034	MN	40,153	314,238	11/10/2010	11/15/2036
589331-AM-9	MERCK SHARP & DOHME CORP MRK 5 3/4 11/15/36	0			1.E FE	882,544	137.3750	1,099,004	800,000	859,464		(2,635)			5.750	5.034	MN	5,878	46,000	11/10/2010	11/15/2036
58933Y-AT-2	MERCK & CO INC BASIC	0		2	1.E FE	617,688	114.9270	574,636	500,000	612,647		(3,713)			3.700	2.403	FA	7,246	18,500	08/20/2020	02/10/2045
58933Y-AV-7	MERCK & CO INC MRK 3.9 03/07/39			2	1.E FE	24,507,261	117.6500	28,765,469	24,450,000	24,501,614		(3,239)			3.900	3.891	MS	301,958	953,550	06/27/2019	03/07/2039
58933Y-AV-7	MERCK & CO INC MRK 3.9 03/07/39	0		2	1.E FE	3,513,009	117.6500	4,176,581	3,550,000	3,516,633		1,332			3.900	3.891	MS	43,843	138,450	03/05/2019	03/07/2039
58933Y-AW-5	MERCK & CO INC SENIORCORPBND	0		2	1.E FE	61,705	121.2300	60,615	50,000	61,685		(20)			4.000	2.757	MS	633		12/02/2021	03/07/2049
58933Y-BG-9	MERCK & CO INC SENIORCORPBND			2	1.E FE	11,902,340	99.8230	11,914,897	11,936,000	11,902,366		25			3.075	3.087	JD	21,410		12/07/2021	12/10/2061
589400-AB-6	MERCURY GENERAL CORP MCY 4.4 03/15/27			2	2.B FE	28,955,630	110.3310	31,996,117	29,000,000	28,974,703		4,236			4.400	4.419	MS	375,711	1,276,000	03/01/2017	03/15/2027
59018Y-TM-3	BANK OF AMERICA CORP BAC 6.05 06/01/34				1.G FE	4,885,982	132.3880	5,585,452	4,219,000	4,688,784		(27,046)			6.050	4.846	JD	21,271	255,250	04/08/2013	06/01/2034
59018Y-TM-3	BANK OF AMERICA CORP BAC 6.05 06/01/34	0			1.G FE	1,158,090	132.3880	1,323,881	1,000,000	1,111,350		(6,410)			6.050	4.846	JD	5,042	60,500	04/08/2013	06/01/2034
59022C-AB-9	BANK OF AMERICA CORP BAC 6.22 09/15/26				2.A FE	7,832,620	118.3450	9,467,575	8,000,000	7,937,292		11,069			6.220	6.415	MS	146,516	497,600	01/21/2010	09/15/2026
59023V-AA-8	BANK OF AMERICA CORP BASIC	0			2.A FE	4,614,434	156.8870	4,596,798	2,930,000	4,585,394		(29,039)			7.750	3.266	MN	29,646	113,538	08/13/2021	05/14/2038
59156R-AM-0	METLIFE INC MET 5.7 06/15/35				1.G FE	19,768,630	134.6990	25,592,827	19,000,000	19,519,647		(25,884)			5.700	5.415	JD	48,133	1,083,000	09/30/2011	06/15/2035
59156R-AM-0	METLIFE INC MET 5.7 06/15/35	0			1.G FE	1,028,020	134.6990	1,346,991	1,000,000	1,018,077		(887)			5.700	5.415	JD	2,533	57,000	06/23/2005	06/15/2035
59156R-BH-0	METLIFE INC MET 3.6 04/10/24				1.G FE	19,998,400	105.7790	21,155,878	20,000,000	19,999,584		172			3.600	3.601	AO	162,000	720,000	04/07/2014	04/10/2024
59156R-BL-1	METLIFE INC BASIC	0			1.G FE	2,071,340	130.1550	2,603,091	2,000,000	2,066,264		(1,620)			4.721	4.514	MJSD	4,196	94,420	09/12/2018	12/15/2044
59156R-BQ-0	METLIFE INC MET 3.6 11/13/25			2	1.G FE	9,999,200	107.9780	10,797,779	10,000,000	9,999,657		81			3.500	3.501	MN	46,667	355,000	11/09/2015	11/13/2025
59156R-BS-6	METLIFEINC JRSUBCORPBND144A	0		2	2.B FE	19,828,400	148.0400	19,245,200	13,000,000	19,739,018		(89,382)			9.250	3.610	AO	277,243		10/27/2021	04/08/2068
591894-CC-2	METROPOLITAN EDISON COMPANY BASIC	0		2	2.B FE	998,780	111.7880	1,117,876	1,000,000	999,095		108			4.300	4.315	JJ	19,828	43,000	01/07/2019	01/15/2029
59217G-GU-7	METROPOLITANLIFEGLOBALFUNDI SECUREDCORPBND144A				1.D FE	4,829,394	94.6460	4,826,961	5,100,000	4,830,989		1,595			1.550	2.198	JJ	38,208		12/08/2021	01/07/2031
59447#-AF-0	MICH ELEC TRANS CO LLC				1.F	20,000,000	119.6760	23,935,192	20,000,000	20,000,000					4.190	4.190	JD	37,244	838,000	12/17/2014	12/15/2044
594918-AD-6	MICROSOFT CORPORATION MSFT 5.2 06/01/39				1.A FE	8,953,344	138.5070	12,050,105	8,700,000	8,893,593		(6,837)			5.200	5.007	JD	37,700	452,400	11/10/2010	06/01/2039
594918-AD-6	MICROSOFT CORPORATION MSFT 5.2 06/01/39	0			1.A FE	1,337,856	138.5070	1,800,590	1,300,000	1,328,928		(1,022)			5.200	5.007	JD	5,633	67,600	11/10/2010	06/01/2039
594918-AJ-3	MICROSOFT CORPORATION MSFT 4 1/2 10/01/40	0			1.A FE	16,238,826	129.5740	22,416,341	17,300,000	16,471,205		25,904			4.500	4.890	AO	194,625	778,500	07/25/2014	10/01/2040
594918-AM-6	MICROSOFT CORPORATION MSFT 5.3 02/08/41				1.A FE	4,916,529	140.6320	6,609,718	4,700,000	4,872,198		(5,290)			5.300	5.000	FA	98,948	249,100	05/25/2011	02/08/2041
594918-AT-1	MICROSOFT CORPORATION MSFT 2 3/8 05/01/23			2	1.A FE	15,754,907	101.8950	17,780,669	17,450,000	17,180,787		193,881			2.375	3.571	MN	69,073	414,438	08/23/2013	05/01/2023
594918-AT-1	MICROSOFT CORPORATION MSFT 2 3/8 05/01/23	0		2	1.A FE	2,302,293	101.8950	2,598,321	2,550,000	2,510,659		28,332			2.375	3.571	MN	10,094	60,563	08/23/2013	05/01/2023
594918-BC-7	MICROSOFT CORPORATION MSFT 3 1/2 02/12/35			2	1.A FE	8,599,950	114.7240	9,980,962	8,700,000	8,626,751		4,310			3.500	3.581	FA	117,571	304,500	02/09/2015	02/12/2035
594918-BC-7	MICROSOFT CORPORATION MSFT 3 1/2 02/12/35	0		2	1.A FE	1,285,050	114.7240	1,491,408	1,300,000	1,289,055		644			3.500	3.581	FA	17,568	45,500	02/09/2015	02/12/2035
594918-BZ-6	MICROSOFT CORPORATION MICROSOFT CORPORATION	0		2	1.A FE	1,247,288	121.3650	1,517,064	1,250,000	1,247,764		105			4.100	4.116	FA	20,642	51,250	01/30/2017	02/06/2037
594918-CA-0	MICROSOFTCORP SENIORCORPBND	0		2	1.A FE	65,566	129.0500	64,525	50,000	65,535		(31)			4.250	2.543	FA	856		12/02/2021	02/06/2047
594918-CB-8	MICROSOFT CORPORATION MSFT 4 1/2 02/06/57			2	1.A FE	2,492,625	140.3990	3,509,971	2,500,000	2,492,988		81			4.500	4.516	FA	45,313	112,500	01/30/2017	02/06/2057
594918-CB-8	MICROSOFT CORPORATION MSFT 4 1/2 02/06/57	0		2	1.A FE	7,477,875	140.3990	10,529,913	7,500,000	7,478,965		242			4.500	4.516	FA	135,938	337,500	01/30/2017	02/06/2057
595017-BA-1	MICROCHIPTECHINC SENIORCORPBND	0		2	2.C FE	6,240,480	103.8600	6,231,600	6,000,000	6,231,448		(9,032)			4.250	1.591	MS	85,000		12/08/2021	09/01/2025
595112-BU-6	MICRONTECHNOLOGYINC SENIORCORPBND	0		2	2.C FE	50,711	102.3700	51,185	50,000	50,710		(1)			3.477	3.400	MN	290		12/02/2021	11/01/2051
59523U-AL-1	MID-AMERICA APARTMENTS L MAA 3 3/4 06/15/24			2	2.A FE	15,754,915	105.3190	16,756,265	15,910,000	15,866,239		16,677			3.750	3.873	JD	26,517	596,625	06/20/2014	06/15/2024
59523U-AL-1	MID-AMERICA APARTMENTS L MAA 3 3/4 06/15/24	0		2	2.A FE	4,943,650	105.3190	5,265,954	5,000,000	4,984,105		6,056			3.750	3.873	JD	8,333	187,500	06/10/2014	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L MAA 4 11/15/25			2	2.A FE	13,874,890	108.2590	15,156,214	14,000,000	13,874,890					4.000	4.384	MN	71,556	560,000	11/06/2015	11/15/2025
59523U-AU-1	MID-AMERICAAPARTMENTSLP SENIORCORPBND	0		2	2.A FE	50,038	98.4500	49,225	50,000	50,038					2.875	2.871	MS	527		12/02/2021	09/15/2051
595620-AE-5	MIDAMERICAN ENERGY CO BRKHEC 5 3/4 11/01/35				1.E FE	12,501,560	133.4250	16,204,476	12,145,000	12,398,948		(12,225)			5.750	5.551	MN	116,390	698,338	05/27/2011	11/01/2035
595620-AE-5	MIDAMERICAN ENERGY CO BRKHEC 5 3/4 11/01/35	0			1.E FE	1,761,603	133.4250	2,334,939	1,750,000	1,758,295		(386)			5.750	5.551	MN	16,771	100,625	03/24/2010	11/01/2035
59562V-AR-8	BERKSHIRE HATHAWAY ENERG BRKHEC 6 1/2 09/15/37				1.G FE	3,321,522	139.8170	4,739,806	3,390,000	3,338,303		1,824			6.500	6.658	MS	64,881	220,350	01/23/2009	09/15/2037
59562V-AR-8	BERKSHIRE HATHAWAY ENERG BRKHEC 6 1/2 09/15/37	0			1.G FE	1,616,670	139.8170	2,306,985	1,650,000	1,624,838		888			6.500	6.658	MS	31,579	107,250	01/23/2009	09/15/2037
59748T-AA-7	MIDLAND COGEN VENTURE MIDCOG 6 03/15/25				3.B FE	3,947,420	102.7190	4,054,753	3,947,420	3,947,420					6.000	5.999	MS	69,738	236,845	08/17/2011	03/15/2025
598326-B@-4	MIDWEST INDEPENDENT TRANS SYS SENIOR NOTES				1.E	5,000,000	104.6070	5,230,350	5,000,000	5,000,000					3.960	3.960	MS	52,250	198,000	03/26/2013	03/26/2033
59833C-AA-0	MIDWESTCONNECTORCAPITALCOMP SENIORCORPBND144A	0		2	2.B FE	7,276,290	103.6500	7,255,500	7,000,000	7,272,876		(3,414)			3.900	2.051	AO	68,250		12/17/2021	04/01/2024
59833C-AC-6	MIDWEST CONNECTOR CAPIT MWXCAP 4 5/8 04/01/29			2	2.B FE	10,484,565	107.9170	11,331,318	10,500,000	10,488,442		1,314			4.625	4.643	AO	121,406	485,625	03/07/2019	04/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59833C-AC-6	MIDWEST CONNECTOR CAPIT MWXCAP 4 5/8 04/01/29	0		2	2.B FE	4,493,385	107.9170	4,856,279	4,500,000	4,495,046		563			4.625	4.643	AO	52,031	208,125	03/07/2019	04/01/2029
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES				1.G PL	1,659,916	113.8290	1,889,466	1,659,916	1,659,916					5.330	5.366	MJSD	246	88,474	08/26/2010	06/30/2027
60040*-AB-2	MILLENNIUM PARKING GARAGES LLC MILLENIUM PARKING GARAGES	0			2.B FE	5,000,000	108.6840	5,434,196	5,000,000	5,000,000					3.840	3.858	MJSD	533	194,500	11/22/2016	11/22/2032
608190-AJ-3	MOHAWK INDUSTRIES INC MHK 3.85 02/01/23			2	2.A FE	10,996,370	102.4530	11,269,881	11,000,000	10,999,538		410			3.850	3.854	FA	176,458	423,500	01/28/2013	02/01/2023
608190-AJ-3	MOHAWK INDUSTRIES INC MHK 3.85 02/01/23	0		2	2.A FE	3,998,680	102.4530	4,098,139	4,000,000	3,999,832		149			3.850	3.854	FA	64,167	154,000	01/28/2013	02/01/2023
60856B-AC-8	MOLEX ELECTRONICS TECH MOLX 3.9 04/15/25	0		2	2.B FE	9,984,300	105.1640	10,516,360	10,000,000	9,994,196		1,624			3.900	3.919	AO	82,333	390,000	04/01/2015	04/15/2025
60871R-AH-3	MOLSON COORS BREWING CO TAP 4.2 07/15/46	0		2	2.C FE	55,727	110.8500	55,425	50,000	55,717		(10)			4.200	3.493	JJ	968		12/02/2021	07/15/2046
609207-AW-5	KRAFT INC SENIORCORPBND	0		2	2.B FE	47,283	93.4100	46,705	50,000	47,288		5			2.625	2.905	MS	427		12/02/2021	09/04/2050
61201#-AL-9	MONTANA DAKOTA UTILITIES CO MONTANA DAKOTA UTILITIES CO				1.G	12,000,000	108.3510	13,002,176	12,000,000	12,000,000					3.660	3.660	AO	90,280	439,200	10/17/2019	10/17/2039
615369-AE-5	MOODY'S CORPORATION MCO 5 1/4 07/15/44	0			2.A FE	3,049,890	135.6740	4,070,220	3,000,000	3,044,544		(1,031)			5.250	5.138	JJ	72,625	157,500	11/12/2015	07/15/2044
615369-AM-7	MOODY'S CORPORATION MCO 3 1/4 01/15/28			2	2.A FE	9,899,444	107.4400	10,744,048	10,000,000	9,934,074		9,689			3.250	3.372	JJ	149,861	325,000	04/19/2018	01/15/2028
617446-7X-1	MORGAN STANLEY MS 5 11/24/25				2.A FE	17,370,603	111.9770	19,539,934	17,450,000	17,418,898		7,055			5.000	3.896	MN	89,674	872,500	11/19/2013	11/24/2025
617446-7X-1	MORGAN STANLEY MS 5 11/24/25	0			2.A FE	13,735,305	111.9770	14,053,076	12,550,000	13,731,147		(10,184)			5.000	3.896	MN	64,493	127,500	12/20/2021	11/24/2025
61744Y-AP-3	MORGAN STANLEY MORGAN STANLEY	0		2	1.G FE	7,000,000	108.9200	7,624,429	7,000,000	7,000,004		(1)			3.772	3.772	JJ	115,151	264,040	01/18/2018	01/24/2029
61744Y-AR-9	MORGAN STANLEY MORGAN STANLEY	0		2	1.F FE	2,000,000	120.2080	2,404,150	2,000,000	2,000,000					4.457	4.457	AO	17,085	89,140	04/19/2018	04/22/2039
61746B-EG-7	MORGAN STANLEY MS 4 3/8 01/22/47				1.G FE	19,928,380	125.8230	23,906,358	19,000,000	19,853,085		(20,181)			4.375	4.098	JJ	367,135	831,250	12/27/2017	01/22/2047
61746B-EG-7	MORGAN STANLEY MS 4 3/8 01/22/47	0			1.G FE	993,220	125.8230	1,258,229	1,000,000	993,826		133			4.375	4.098	JJ	19,323	43,750	01/17/2017	01/22/2047
617482-V9-2	MORGAN STANLEY SENIORCORPBND	0			1.G FE	75,920	151.8940	75,947	50,000	75,857		(62)			6.375	2.990	JJ	1,390		12/02/2021	07/24/2042
61761J-3R-8	MORGAN STANLEY MS 3 1/8 07/27/26				1.G FE	4,966,000	106.0210	5,301,058	5,000,000	4,983,116		3,377			3.125	3.205	JJ	66,840	156,250	07/20/2016	07/27/2026
617734-A#-5	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN				2.C FE	5,000,000	108.5200	5,426,000	5,000,000	5,000,000					5.650	5.650	AO	52,576	282,500	10/31/2018	10/24/2033
617734-A@-7	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN				2.C FE	4,500,000	107.1230	4,820,535	4,500,000	4,500,000					5.460	5.460	MS	63,473	245,700	03/28/2019	03/28/2029
617734-B*-8	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN				2.C FE	2,500,000	108.2400	2,706,000	2,500,000	2,500,000					5.700	5.700	MS	36,813	142,500	03/28/2019	03/28/2034
61945C-AD-5	MOSAIC CO MOS 5.45 11/15/33	0		2	2.C FE	62,638	124.0100	62,005	50,000	62,573		(65)			5.450	2.846	MN	348		12/02/2021	11/15/2033
61980A-AD-5	MOTIVA ENTERPRISES LLC MTVD 6.85 01/15/40				2.B FE	1,037,222	122.5740	1,045,558	853,000	997,051		(4,641)			6.850	5.460	JJ	26,943	58,431	10/12/2010	01/15/2040
61980A-AD-5	MOTIVA ENTERPRISES LLC MTVD 6.85 01/15/40	0			2.B FE	7,199,525	122.5740	7,354,454	6,000,000	6,940,628		(30,006)			6.850	5.460	JJ	189,517	411,000	10/12/2010	01/15/2040
620076-BU-2	MOTOROLA SOLUTIONS INC SENIORCORPBND	0		2	2.C FE	50,000	100.1800	50,090	50,000	50,000					2.750	2.750	MN	141		12/02/2021	05/24/2031
623115-AD-4	MOUNT SINAI HOSPITAL BASIC				1.G FE	7,700,000	115.1300	8,864,983	7,700,000	7,700,000					3.981	3.981	JJ	153,269	306,537	12/15/2017	07/01/2048
623115-AD-4	MOUNT SINAI HOSPITAL BASIC	0			1.G FE	2,300,000	115.1300	2,647,982	2,300,000	2,300,000					3.981	3.981	JJ	45,782	91,563	12/15/2017	07/01/2048
623115-AF-9	MOUNT SINAI HOSPITAL MSINAI 3.391 07/01/50	0		2	1.G FE	3,712,636	103.8410	3,842,117	3,700,000	3,712,533		(103)			3.391	3.366	JJ	62,734	72,059	04/12/2021	07/01/2050
623115-AF-9	MOUNT SINAI HOSPITAL MSINAI 3.391 07/01/50			2	1.G FE	17,380,964	103.8410	17,964,491	17,300,000	17,380,306		(658)			3.391	3.366	JJ	293,322	293,322	04/12/2021	07/01/2050
627496-AA-0	MUSEUM OF MODERN ART/THE BASIC			2	1.C FE	9,447,284	108.2850	9,908,119	9,150,000	9,442,673		(4,611)			3.220	3.053	JJ	147,315	58,108	04/15/2021	07/01/2051
627496-AA-0	MUSEUM OF MODERN ART/THE BASIC	0		2	1.C FE	877,617	108.2850	920,426	850,000	877,188		(428)			3.220	3.053	JJ	13,685	5,398	04/15/2021	07/01/2051
628530-BJ-5	MYLANINC SENIORCORPBND	0		2	2.C FE	8,662,920	123.8000	8,666,000	7,000,000	8,656,255		(6,665)			5.200	3.759	AO	76,844		10/26/2021	04/15/2048
62854A-AN-4	UTAHACQUISITIONSUBINC SENIORCORPBND	0		2	2.C FE	10,768,250	107.8200	10,782,000	10,000,000	10,759,143		(9,107)			3.950	2.056	JD	17,556	197,500	12/10/2021	06/15/2026
62927@-AB-4	NHL US FUNDING LP SECD TERM NTS SER 2	0			2.B PL	2,000,000	108.9530	2,179,053	2,000,000	2,000,000					4.330	4.330	MJSD	481	86,600	09/29/2014	09/29/2026
62928C-AA-0	NGPLPIPECOLLC SENIORCORPBND144A	0		2	2.C FE	32,475,625	101.6900	33,049,250	32,500,000	32,478,146		2,521			3.250	3.258	JJ	666,024		10/15/2021	07/15/2031
629377-CK-6	NRGENERGYINC SECUREDCORPBND144A	0		2	2.C FE	10,457,450	104.3300	10,433,000	10,000,000	10,447,981		(9,469)			3.750	1.812	JD	16,667	93,750	12/13/2021	06/15/2024
62944T-AE-5	NVR INC NVR 3.95 09/15/22			2	2.A FE	4,492,215	101.4350	4,564,570	4,500,000	4,499,349		894			3.950	3.971	MS	52,338	177,750	09/05/2012	09/15/2022
62944T-AE-5	NVR INC NVR 3.95 09/15/22	0		2	2.A FE	5,490,485	101.4350	5,578,919	5,500,000	5,499,204		1,093			3.950	3.971	MS	63,968	217,250	09/05/2012	09/15/2022
62952E-AA-5	NYU HOSPITALS CENTER BASIC				1.G FE	33,701,260	121.1650	34,516,410	28,487,000	33,574,357		(126,904)			4.428	3.231	JJ	630,702	630,702	03/31/2021	07/01/2042
62952E-AA-5	NYU HOSPITALS CENTER BASIC	0			1.G FE	4,433,492	121.1650	4,543,705	3,750,000	4,417,118		(16,374)			4.428	3.231	JJ	83,025	83,025	04/08/2021	07/01/2042
62954R-AA-4	NYULANGONEHOSPITALS SENIORCORPBND	0		2	1.G FE	54,343	102.6100	51,305	50,000	54,338		(5)			3.380	2.966	JJ	845		12/02/2021	07/01/2055
62979#-AA-1	EAST 76 ST GARAGE LLC EAST 76 ST GARAGE 3.17 10/38				1.B	27,552,482	102.0000	27,973,311	27,424,815	27,539,109		(6,385)			3.170	3.141	MON	26,564	871,611	12/19/2019	10/15/2038
62979*-AA-5	NSA OP LP NSA OP LP				2.B FE	19,000,000	106.2840	20,193,960	19,000,000	19,000,000					3.980	3.980	FA	254,167	756,200	08/30/2019	08/30/2029
631005-BF-1	NARRAGANSETT ELECTRIC NGGLN 4.17 12/10/42				2.A FE	32,000,000	111.0920	35,549,501	32,000,000	32,000,000					4.170	4.170	JD	77,840	1,334,400	12/05/2012	12/10/2042
631005-BF-1	NARRAGANSETT ELECTRIC NGGLN 4.17 12/10/42	0			2.A FE	3,000,000	111.0920	3,332,766	3,000,000	3,000,000					4.170	4.170	JD	7,298	125,100	12/05/2012	12/10/2042
63111X-AB-7	NASDAQINC SENIORCORPBND	0		2	2.B FE	51,440	101.6700	50,835	50,000	51,438		(2)			3.250	3.095	AO	284		12/02/2021	04/28/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
636180-BR-1	NATIONALFUELGASCO SENIORCORPBND	0		2	2.C FE	50,497	100.4900	50,245	50,000	50,493		(3)			2.950	2.823	MS	492		12/02/2021	03/01/2031
63633D-AF-1	NATIONALHLTHINVESTORSINC. SENIORCORPBND	0		2	2.C FE	48,227	96.4200	48,210	50,000	48,239		12			3.000	3.455	FA	625		12/02/2021	02/01/2031
63636#-AG-1	NATIONAL HOCKEY LEAGUE NATHOC 3.15 01/06/2028			1	2.A PL	12,500,000	101.7400	12,717,500	12,500,000	12,500,000					3.150	3.150	JD	17,500	370,781	01/06/2021	01/06/2028
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO NATIONAL RAILROAD PASSENGER CO				1.C FE	14,749,597	105.5320	15,565,545	14,749,597	14,749,597					3.600	3.600	MN	67,848	530,986	12/06/2016	11/15/2033
637417-AG-1	NATIONAL RETAIL PROPERTIES NNN 3.9 06/15/24			2	2.A FE	9,970,400	105.7020	10,570,244	10,000,000	9,991,702		3,158			3.900	3.953	JD	17,333	390,000	09/18/2014	06/15/2024
637417-AG-1	NATIONAL RETAIL PROPERTIES NNN 3.9 06/15/24	0		2	2.A FE	5,959,680	105.7020	6,342,146	6,000,000	5,988,457		4,391			3.900	3.953	JD	10,400	234,000	09/18/2014	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES NNN 4 11/15/25			2	2.A FE	4,987,950	108.5340	5,426,688	5,000,000	4,994,850		1,206			4.000	4.029	MN	25,556	200,000	10/14/2015	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES NNN 3.6 12/15/26			2	2.A FE	4,944,850	107.0170	5,350,839	5,000,000	4,970,157		5,387			3.600	3.733	JD	8,000	180,000	12/05/2016	12/15/2026
637417-AQ-9	NATIONALRETAILPROPERTIESINC SENIORCORPBND	0		2	2.A FE	53,389	103.1560	51,578	50,000	53,383		(5)			3.500	3.135	AO	369		12/02/2021	04/15/2051
637432-MS-1	NATIONAL RURAL UTIL COOP NRUC 4.023 11/01/32			2	1.E FE	40,990,815	113.7180	43,310,755	38,086,000	39,889,116		(142,836)			4.023	3.487	MN	255,367	1,532,200	03/13/2013	11/01/2032
637432-MS-1	NATIONAL RURAL UTIL COOP NRUC 4.023 11/01/32	0		2	1.E FE	10,133,129	113.7180	10,803,239	9,500,000	9,893,982		(31,088)			4.023	3.487	MN	63,698	382,185	03/13/2013	11/01/2032
637432-NT-8	NATIONAL RURAL UTIL COOP SECUREDCORPBND	0		2	1.E FE	64,194	125.3390	62,670	50,000	64,170		(24)			4.300	2.788	MS	633		12/02/2021	03/15/2049
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CMCSA 5.95 04/01/41				1.G FE	10,137,266	143.3110	14,331,065	10,000,000	10,112,541		(3,149)			5.950	5.851	AO	148,750	595,000	08/25/2011	04/01/2041
64082*-AA-5	NES PERSEUS HOLDCO LLC NEW ENERGY SOLAR BOULDER CORP				3.B	5,863,174	102.2150	5,993,069	5,863,174	5,863,174					4.826	4.825	FA	96,677	282,957	07/25/2018	02/28/2037
641062-AL-8	NESTLE HOLDINGS INC. NESNVX 3.9 09/24/38			2	1.D FE	34,514,218	117.0860	40,862,984	34,900,000	34,558,463		14,138			3.900	3.982	MS	366,741	1,361,100	09/18/2018	09/24/2038
641062-AL-8	NESTLE HOLDINGS INC. NESNVX 3.9 09/24/38	0		2	1.D FE	7,016,502	117.0860	8,313,100	7,100,000	7,026,074		3,059			3.900	3.982	MS	74,609	276,900	09/18/2018	09/24/2038
64116#-AB-9	NETRALITY PROPERTIES, LP NETRALITY PROPERTIES				2.C PL	12,000,000	100.7500	12,090,000	12,000,000	12,000,000					4.960	4.960	AO	140,533	595,200	04/06/2017	04/06/2022
64116#-AE-3	NETRALITY PROPERTIES, LP NETRALITY PROPERTIES 10/8/24			1	2.C PL	8,000,000	104.6500	8,372,000	8,000,000	8,000,000					4.080	4.080	AO	75,253	326,400	10/08/2019	10/08/2024
64128X-AE-0	NEUBERGER BERMAN GRP/FIN NEUBER 4 7/8 04/15/45			2	2.B FE	6,266,034	119.4830	8,483,310	7,100,000	6,333,220		15,467			4.875	5.720	AO	73,071	346,125	03/10/2017	04/15/2045
64128X-AE-0	NEUBERGER BERMAN GRP/FIN NEUBER 4 7/8 04/15/45	0		2	2.B FE	2,559,366	119.4830	3,465,014	2,900,000	2,586,808		6,317			4.875	5.720	AO	29,846	141,375	03/10/2017	04/15/2045
64128X-AG-5	NEUBERGER BERMAN GRP/FIN NEUBER 4 1/2 03/15/27			2	2.B FE	6,944,350	111.0540	7,773,809	7,000,000	6,967,916		5,342			4.500	4.600	MS	92,750	315,000	03/09/2017	03/15/2027
644188-BF-0	NEW ENGLAND POWER CO NGGLN 3.8 12/05/47			2	2.A FE	20,133,855	109.3530	21,050,528	19,250,000	20,122,953		(14,532)			3.800	3.535	JD	52,831	731,500	04/21/2021	12/05/2047
644188-BF-0	NEW ENGLAND POWER CO NGGLN 3.8 12/05/47	0		2	2.A FE	744,945	109.3530	820,150	750,000	745,343		103			3.800	3.535	JD	2,058	28,500	11/30/2017	12/05/2047
645869-E#-1	NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS				1.E	12,000,000	102.9420	12,353,040	12,000,000	12,000,000					3.630	3.630	JD	12,100	435,600	06/21/2016	06/21/2046
645869-F*-4	NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS				1.E	7,000,000	109.8070	7,686,490	7,000,000	7,000,000					4.010	4.010	MN	38,986	280,700	05/11/2018	05/11/2048
646025-C#-1	New Jersey Resources NJRC 3.29 7/17/29			2	2.A	15,000,000	101.6460	15,246,900	15,000,000	15,000,000					3.290	3.125	JJ	224,817	493,500	08/15/2019	07/17/2029
646025-C*-5	New Jersey Resources NEW JERSEY RESOURCES				2.A	7,000,000	103.4790	7,243,530	7,000,000	7,000,000					3.540	3.540	FA	93,613	262,800	08/18/2016	08/18/2026
646025-C@-3	New Jersey Resources NEW JERSEY RESOURCES CORP			1	2.A	8,000,000	106.0400	8,483,200	8,000,000	8,000,000					3.960	3.960	JD	20,240	316,800	06/08/2018	06/08/2028
649840-CT-0	NY STATE ELECTRIC & GAS SENIORCORPBND144A	0		2	1.G FE	49,526	97.7700	48,885	50,000	49,529		3			2.150	2.258	AO	290		12/02/2021	10/01/2031
651290-AQ-1	OVINTIV EXPLORATION INC	0			2.C FE	2,000,000	109.7440	2,194,888	2,000,000	2,000,000					5.625	5.625	JJ	56,250	112,500	03/04/2020	07/01/2024
651587-AG-2	NEWMARKET SENIORCORPBND	0		2	2.B FE	49,783	99.5900	49,795	50,000	49,785		2			2.700	2.753	MS	386		12/02/2021	03/18/2031
651639-AP-1	NEWMONT CORPORATION NEM 4 7/8 03/15/42			2	2.A FE	4,508,129	125.9740	5,857,778	4,650,000	4,533,877		3,239			4.875	5.074	MS	66,747	226,688	05/14/2012	03/15/2042
651639-AP-1	NEWMONT CORPORATION NEM 4 7/8 03/15/42	0		2	2.A FE	339,322	125.9740	440,908	350,000	341,260		244			4.875	5.074	MS	5,024	17,063	05/14/2012	03/15/2042
651639-AT-3	NEWMONT CORPORATION NEM 3.7 03/15/23			2	2.A FE	3,443,697	102.8270	3,645,209	3,545,000	3,509,055		28,225			3.700	4.573	MS	38,621	131,165	08/09/2019	03/15/2023
651639-AV-8	NEWMONT CORPORATION NEM 5.45 6/9/44	0		2	2.A FE	1,423,940	133.6440	1,336,436	1,000,000	1,407,652		(13,104)			5.450	2.920	JD	3,331	54,500	09/30/2020	06/09/2044
651639-AW-6	NEWMONT CORPORATION NEM 5 7/8 04/01/35				2.A FE	13,151,346	130.3370	17,334,886	13,300,000	13,165,545		6,401			5.875	6.025	AO	195,344	781,375	12/01/2019	04/01/2035
651639-AW-6	NEWMONT CORPORATION NEM 5 7/8 04/01/35	0			2.A FE	4,085,910	130.3370	5,474,175	4,200,000	4,096,316		4,949			5.875	6.025	AO	61,688	246,750	12/01/2019	04/01/2035
65339K-AV-2	NEXTERA ENERGY CAPITAL HOLDING NEXTERA ENERGY CAPITAL	0		2	2.B FE	2,000,000	106.9420	2,138,849	2,000,000	1,856,572		(36,194)			4.800	3.175	JD	8,000	96,000	10/30/2017	12/01/2077
65339K-BZ-2	NEXTERAENERGYCAPITALHOLDING SENIORCORPBND			2	2.A FE	7,222,977	100.3510	7,250,354	7,225,000	7,222,977					2.696	2.699	JJ	9,739		12/08/2021	01/15/2032
65339K-CA-6	NEXTERAENERGYCAPITALHOLDING SENIORCORPBND			2	2.A FE	8,197,009	100.2890	8,238,777	8,215,000	8,197,009					3.218	3.229	JJ	13,218		12/08/2021	01/15/2052
654106-AD-5	NIKE INC NKE 3 5/8 05/01/43			2	1.E FE	31,328,505	114.5510	37,967,896	33,145,000	31,599,272		45,462			3.625	3.958	MN	200,251	1,201,506	01/13/2017	05/01/2043
654106-AD-5	NIKE INC NKE 3 5/8 05/01/43	0		2	1.E FE	1,848,900	114.5510	2,291,018	2,000,000	1,870,378		3,752			3.625	3.958	MN	12,083	72,500	08/27/2015	05/01/2043
654106-AE-3	NIKE INC NKE 3 7/8 11/01/45			2	1.E FE	25,776,755	120.5140	31,514,442	26,150,000	25,821,497		8,136			3.875	3.972	MN	168,885	1,013,313	12/12/2016	11/01/2045
654106-AE-3	NIKE INC NKE 3 7/8 11/01/45	0		2	1.E FE	3,717,945	120.5140	4,639,794	3,850,000	3,731,578		2,897			3.875	3.972	MN	24,865	149,188	12/12/2016	11/01/2045
654106-AG-8	NIKE INC SENIORCORPBND	0		2	1.E FE	56,852	111.3000	55,650	50,000	56,838		(14)			3.375	2.612	MN	281		12/02/2021	11/01/2046
65473P-AL-9	NISOURCE INC BASIC	0		2	2.B FE	999,240	93.5670	935,671	1,000,000	999,331		67			1.700	1.708	FA	6,422	16,858	08/12/2020	02/15/2031
65473Q-BB-8	NISOURCEINC. SENIORCORPBND	0		2	2.B FE	65,764	128.2640	64,132	50,000	65,727		(37)			5.250	3.162	FA	992		12/02/2021	02/15/2043
65486A-AB-9	NLV FINANCIAL CORP 144A				2.A FE	17,637,129	127.9710	23,819,303	18,613,000	17,859,720		27,116			6.500	6.937	MS	356,232	1,209,845	01/16/2009	03/15/2035
655844-AQ-1	NORFOLK SOUTHERN CORP NSC 7 1/4 02/15/31	0			2.A FE	3,174,428	135.6710	3,542,362	2,611,000	2,940,880		(27,249)			7.250	5.472	FA	71,512	189,298	11/17/2010	02/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-AX-6	NORFOLK SOUTHERN CORP NSC 5.64 05/17/29				2.A FE	12,018,410	121.5400	13,680,520	11,256,000	11,647,074		(42,751)			5.640	5.075	MN	77,591	634,838	04/19/2011	05/17/2029
655844-AX-6	NORFOLK SOUTHERN CORP NSC 5.64 05/17/29	0			2.A FE	1,059,578	121.5400	1,215,398	1,000,000	1,030,258		(3,297)			5.640	5.075	MN	6,893	56,400	07/08/2010	05/17/2029
655844-BM-9	NORFOLK SOUTHERN CORP NSC 3.95 10/01/42			2	2.A FE	4,122,278	114.7680	4,992,421	4,350,000	4,159,112		5,629			3.950	4.271	AO	42,956	171,825	07/24/2014	10/01/2042
655844-BM-9	NORFOLK SOUTHERN CORP NSC 3.95 10/01/42	0		2	2.A FE	615,973	114.7680	745,994	650,000	621,476		841			3.950	4.271	AO	6,419	25,675	07/24/2014	10/01/2042
655844-BT-4	NORFOLK SOUTHERN CORP NSC 3.15 06/01/27			2	2.A FE	9,984,700	106.3580	10,635,777	10,000,000	9,991,126		1,480			3.150	3.168	JD	26,250	315,000	05/22/2017	06/01/2027
655844-CC-0	NORFOLK SOUTHERN CORP SENIORCORPBND	0		2	2.A FE	60,867	118.9400	59,470	50,000	60,849		(18)			4.100	2.928	MN	262		12/02/2021	05/15/2049
656836-AC-7	NA DEVELOPMENT BANK NADB 3.3 12/17/30				1.C FE	40,000,000	108.5410	43,416,212	40,000,000	40,000,000					3.300	3.300	JD	51,333	1,320,000	12/10/2012	12/17/2030
656836-AC-7	NA DEVELOPMENT BANK NADB 3.3 12/17/30	0			1.C FE	10,000,000	108.5410	10,854,053	10,000,000	10,000,000					3.300	3.300	JD	12,833	330,000	12/10/2012	12/17/2030
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH				1.G	6,300,560	109.3220	6,887,898	6,300,560	6,300,560					4.200	4.200	MN	44,104	264,624	10/08/2014	05/01/2030
664397-AM-8	EVERSOURCE ENERGY ES 3.15 01/15/25			2	2.A FE	12,839,406	104.4290	13,763,716	13,180,000	13,058,692		37,203			3.150	3.483	JJ	191,440	415,170	07/28/2015	01/15/2025
664397-AM-8	EVERSOURCE ENERGY ES 3.15 01/15/25	0		2	2.A FE	1,838,079	104.4290	1,984,147	1,900,000	1,877,863		6,782			3.150	3.483	JJ	27,598	59,850	07/17/2015	01/15/2025
665228-CC-4	NORTHERN ILLINOIS GAS COMPANY SO 5.9 12/01/33	0			1.D FE	1,807,245	127.1500	1,907,252	1,500,000	1,710,660		(13,222)			5.900	4.375	JD	7,375	88,500	06/06/2013	12/01/2033
665228-E#-5	NORTHERN ILLINOIS GAS COMPANY NORTHERN ILLINOIS GAS CO	0			1.D	3,000,000	118.1890	3,545,678	3,000,000	3,000,000					4.080	4.080	FA	45,900	122,400	08/03/2018	08/16/2039
665228-G*-7	NORTHERN ILLINOIS GAS COMPANY NORTH ILL GAS CO				1.D	17,000,000	99.5540	16,924,128	17,000,000	17,000,000					2.800	2.800	AO	100,489	476,000	10/30/2019	10/30/2034
665772-CA-5	NORTHERN STATES PWR-MINN XEL 5 1/4 07/15/35				1.F FE	8,828,851	127.4380	10,444,803	8,196,000	8,688,936		(26,511)			5.250	4.695	JJ	198,412	430,290	03/03/2017	07/15/2035
665772-CA-5	NORTHERN STATES PWR-MINN XEL 5 1/4 07/15/35	0			1.F FE	1,223,652	127.4380	1,529,254	1,200,000	1,216,506		(829)			5.250	4.695	JJ	29,050	63,000	11/17/2010	07/15/2035
665772-CB-3	NORTHERN STATES PWR-MINN XEL 6 1/4 06/01/36				1.F FE	10,125,543	143.0430	12,444,751	8,700,000	9,717,122		(46,849)			6.250	5.097	JD	45,313	543,750	12/01/2010	06/01/2036
665772-CB-3	NORTHERN STATES PWR-MINN XEL 6 1/4 06/01/36	0			1.F FE	1,510,197	143.0430	1,859,560	1,300,000	1,450,029		(6,902)			6.250	5.097	JD	6,771	81,250	11/17/2010	06/01/2036
665772-CC-1	NORTHERN STATES PWR-MINN XEL 6.2 07/01/37	0			1.F FE	2,084,130	145.5420	2,619,763	1,800,000	2,008,721		(8,661)			6.200	5.108	JJ	55,800	111,600	11/17/2010	07/01/2037
665772-CE-7	NORTHERN STATES PWR-MINN XEL 5.35 11/01/39				1.F FE	3,212,654	137.0610	4,248,887	3,100,000	3,187,128		(2,939)			5.350	5.108	MN	27,642	165,850	11/17/2010	11/01/2039
665772-CG-2	NORTHERN STATES PWR-MINN XEL 4.85 08/15/40			2	1.F FE	9,733,571	124.5110	12,485,937	10,028,000	9,796,364		7,365			4.850	5.043	FA	183,735	486,358	06/15/2011	08/15/2040
665772-CJ-6	NORTHERN STATES PWR-MINN XEL 3.4 08/15/42			2	1.F FE	3,865,019	108.8960	4,736,965	4,350,000	3,944,754		12,352			3.400	4.072	FA	55,873	147,900	09/11/2014	08/15/2042
665772-CJ-6	NORTHERN STATES PWR-MINN XEL 3.4 08/15/42	0		2	1.F FE	577,532	108.8960	707,822	650,000	589,446		1,846			3.400	4.072	FA	8,349	22,100	09/11/2014	08/15/2042
665789-AW-3	NORTHERN STATES PWR-WISC XEL 6 3/8 09/01/38	0			1.F FE	2,079,474	145.2700	2,527,700	1,740,000	1,995,563		(9,584)			6.375	5.060	MS	36,975	110,925	10/29/2010	09/01/2038
665789-BA-0	NORTHERN STATES PWR-WISC BASIC	0		2	1.E FE	4,981,450	120.6720	6,033,600	5,000,000	4,982,491		350			4.200	4.222	MS	70,000	210,000	09/05/2018	09/01/2048
665859-AP-9	NORTHERN TRUST CORP NTRS 3.95 10/30/25				1.F FE	43,206,750	109.5670	47,327,290	43,195,000	43,199,257		(1,024)			3.950	3.947	AO	289,107	1,706,203	11/20/2013	10/30/2025
665859-AS-3	NORTHERNTRUSTCORPORATION SUBCORPBND	0		2	1.F FE	52,843	105.2800	52,640	50,000	52,808		(34)			3.375	2.255	MN			12/02/2021	05/08/2032
665876-C#-3	NORTHERN UTILITIES INC NORTHERN UTILITIES INC				2.A	2,000,000	107.4590	2,149,180	2,000,000	2,000,000					4.320	4.320	MN	14,400	86,400	11/01/2017	11/01/2047
665876-C@-5	NORTHERN UTILITIES INC NORTHERN UTILITIES INC				2.A	3,000,000	104.4250	3,132,750	3,000,000	3,000,000					3.520	3.520	MN	17,600	105,600	11/01/2017	11/01/2027
666807-BD-3	NORTHROP GRUMMAN CORP NOC 5.05 11/15/40				2.A FE	15,964,940	129.3610	20,697,713	16,000,000	15,972,480		851			5.050	5.064	MN	103,244	808,000	07/14/2011	11/15/2040
666807-BG-6	NORTHROP GRUMMAN CORP NOC 3 1/4 08/01/23				2.A FE	8,951,580	103.6180	9,325,627	9,000,000	8,991,457		5,173			3.250	3.312	FA	121,875	292,500	05/28/2013	08/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP NOC 3 1/4 08/01/23	0			2.A FE	5,967,720	103.6180	6,217,085	6,000,000	5,994,305		3,449			3.250	3.312	FA	81,250	195,000	05/28/2013	08/01/2023
666807-BJ-0	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP	0		2	2.A FE	3,753,393	113.3300	4,589,865	4,050,000	3,777,307		6,852			3.850	4.309	AO	32,918	154,000	12/02/2021	04/15/2045
666807-BK-7	NORTHROP GRUMMAN CORP NOC 3.2 02/01/27			2	2.A FE	8,985,510	106.2380	9,561,389	9,000,000	8,992,441		1,348			3.200	3.218	FA	120,000	288,000	11/28/2016	02/01/2027
666807-BP-6	NORTHROP GRUMMAN CORP NOC 4.03 10/15/47			2	2.A FE	8,287,052	118.3510	9,823,120	8,300,000	8,288,095		259			4.030	4.039	AO	70,615	334,490	10/10/2017	10/15/2047
666807-BP-6	NORTHROP GRUMMAN CORP NOC 4.03 10/15/47	0		2	2.A FE	2,695,788	118.3510	3,195,473	2,700,000	2,696,127		84			4.030	4.039	AO	22,971	108,810	10/10/2017	10/15/2047
667274-AA-2	NORTHWELL HEALTHCARE INC NSHRLI 3.979 11/01/46			2	1.G FE	7,000,000	115.0050	8,050,360	7,000,000	7,000,000					3.979	3.979	MN	46,422	278,530	09/20/2016	11/01/2046
667274-AA-2	NORTHWELL HEALTHCARE INC NSHRLI 3.979 11/01/46	0		2	1.G FE	1,000,000	115.0050	1,150,051	1,000,000	1,000,000					3.979	3.979	MN	6,632	39,790	09/20/2016	11/01/2046
667274-AC-8	NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC			2	1.G FE	12,291,065	119.0340	13,956,744	11,725,000	12,280,759		(10,305)			4.260	4.014	MN	83,248	499,485	03/30/2021	11/01/2047
667274-AC-8	NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC	0		2	1.G FE	3,410,402	119.0340	4,047,158	3,400,000	3,410,383		(19)			4.260	4.014	MN	24,140	142,710	12/02/2021	11/01/2047
667738-AA-2	NORTHWEST PARKWAY LLC NORTHWEST PARKWAY 3.18 3/27				2.B PL	5,902,413	102.8230	6,069,066	5,902,413	5,902,413					3.180	3.180	MJSD	521	187,697	01/27/2020	03/31/2027
66988A-AH-7	NOVANTHEALTHINC CORPBND	0		2	1.D FE	54,695	104.9200	52,460	50,000	54,687		(7)			3.168	2.703	MN	264		12/02/2021	11/01/2051
66988A-AJ-3	NOVANT HEALTH INC BASIC			2	1.D FE	10,692,255	108.1270	11,353,312	10,500,000	10,690,703		(1,552)			3.318	3.236	MN	58,065	189,679	04/14/2021	11/01/2061
66988A-AJ-3	NOVANT HEALTH INC BASIC	0		2	1.D FE	9,673,945	108.1270	10,272,044	9,500,000	9,672,540		(1,405)			3.318	3.236	MN	52,535	171,614	04/14/2021	11/01/2061
66989H-AH-1	NOVARTIS CAPITAL CORP NOVNVX 4.4 05/06/44				1.D FE	65,690,528	128.4890	82,939,835	64,550,000	64,270,474		(1,313,164)			4.400	4.027	MN	433,919	2,840,200	03/21/2017	05/06/2044
66989H-AH-1	NOVARTIS CAPITAL CORP NOVNVX 4.4 05/06/44	0			1.D FE	9,374,022	128.4890	12,142,238	9,450,000	9,384,858		1,676			4.400	4.027	MN	63,525	415,800	02/18/2014	05/06/2044
67021C-AF-4	NSTAR ELECTRIC CO ES 5 1/2 03/15/40				1.E FE	5,382,450	137.0260	6,851,308	5,000,000	5,296,508		(9,805)			5.500	5.000	MS	80,972	275,000	10/27/2010	03/15/2040
67021C-AK-3	NSTAR ELECTRIC CO ES 3 1/4 11/15/25			2	1.F FE	9,564,774	105.5760	10,135,290	9,600,000	9,584,882		3,565			3.250	3.295	MN	39,867	312,000	12/08/2015	11/15/2025
67021C-AK-3	NSTAR ELECTRIC CO ES 3 1/4 11/15/25	0		2	1.F FE	1,393,266	105.5760	1,478,063	1,400,000	1,397,125		685			3.250	3.295	MN	5,814	45,500	11/13/2015	11/15/2025
670346-AH-8	NUCOR CORPORATION NUE 6.4 12/01/37				1.G FE	21,296,067	145.4320	29,541,567	20,313,000	21,042,511		(30,186)			6.400	6.066	JD	108,336	1,300,032	11/16/2010	12/01/2037
670346-AH-8	NUCOR CORPORATION NUE 6.4 12/01/37	0			1.G FE	939,670	145.4320	1,454,318	1,000,000	953,730		1,564			6.400	6.066	JD	5,333	64,000	01/05/2009	12/01/2037
670346-AL-9	NUCOR CORPORATION NUE 4 1/8 09/15/22			2	1.G FE	6,570,649	101.6050	6,335,089	6,235,000	6,254,890		(42,112)			4.125	3.428	MS	75,729	257,194	07/19/2013	09/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
670346-AL-9	NUCOR CORPORATION NUE 4 1/8 09/15/22	0		2	1.G FE	628,440	101.6050	609,632	600,000	601,703		(3,596)			4.125	3.428	MS	7,288	24,750	07/19/2013	09/15/2022
670346-AM-7	NUCOR CORPORATION NUE 4 08/01/23			2	1.G FE	4,996,300	104.2830	5,214,129	5,000,000	4,999,315		411			4.000	4.009	FA	83,333	200,000	07/24/2013	08/01/2023
670346-AM-7	NUCOR CORPORATION NUE 4 08/01/23	0		2	1.G FE	4,996,300	104.2830	5,214,129	5,000,000	4,999,315		411			4.000	4.009	FA	83,333	200,000	07/24/2013	08/01/2023
670346-AQ-8	NUCOR CORPORATION NUE 4.4 05/01/48			2	1.G FE	4,964,500	126.3090	6,315,452	5,000,000	4,966,807		654			4.400	4.443	MN	36,667	220,000	04/23/2018	05/01/2048
670346-AQ-8	NUCOR CORPORATION NUE 4.4 05/01/48	0		2	1.G FE	992,900	126.3090	1,263,090	1,000,000	993,362		131			4.400	4.443	MN	7,333	44,000	04/23/2018	05/01/2048
670346-AS-4	NUCOR CORPORATION BASIC	0		2	1.G FE	540,875	103.1730	515,866	500,000	535,256		(3,978)			2.700	1.769	JD	1,125	13,500	07/28/2020	06/01/2030
67066G-AE-4	NVIDIA CORP NVDA 3.2 09/16/26			2	1.G FE	35,015,070	107.7000	37,695,062	35,000,000	35,007,452		(1,572)			3.200	3.195	MS	326,667	1,120,000	09/21/2016	09/16/2026
67066G-AG-9	NVIDIACORP SENIORCORPBND	0		2	1.G FE	56,384	112.3800	56,190	50,000	56,365		(19)			3.500	2.600	AO	438		12/02/2021	04/01/2040
67066G-AH-7	NVIDIA CORP NVDA 3 1/2 04/01/50			2	1.G FE	11,702,753	114.4890	12,250,331	10,700,000	11,687,016		(15,737)			3.500	3.022	AO	93,625	187,250	04/15/2021	04/01/2050
67066G-AH-7	NVIDIA CORP NVDA 3 1/2 04/01/50	0		2	1.G FE	4,660,297	114.4890	4,923,030	4,300,000	4,654,624		(5,673)			3.500	3.022	AO	37,625	75,250	04/14/2021	04/01/2050
67103H-AE-7	O'REILLY AUTOMOTIVE INC ORLY 3.55 03/15/26			2	2.A FE	7,883,092	107.3480	8,426,829	7,850,000	7,864,917		(3,407)			3.550	3.508	MS	82,054	278,675	03/10/2016	03/15/2026
67103H-AE-7	O'REILLY AUTOMOTIVE INC ORLY 3.55 03/15/26	0		2	2.A FE	1,148,068	107.3480	1,234,504	1,150,000	1,149,109		193			3.550	3.508	MS	12,021	40,825	03/01/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC ORLY 3.6 09/01/27			2	2.A FE	9,984,000	108.5620	10,856,184	10,000,000	9,990,350		1,509			3.600	3.619	MS	120,000	360,000	08/10/2017	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC ORLY 4.35 06/01/28			2	2.B FE	13,463,820	112.8350	15,232,764	13,500,000	13,475,284		3,270			4.350	4.383	JD	48,938	587,250	05/10/2018	06/01/2028
67103H-AK-3	OREILLYAUTOMOTIVEINC SENIORCORPBND	0		2	2.B FE	47,517	94.6100	47,305	50,000	47,533		17			1.750	2.349	MS	258		12/02/2021	03/15/2031
671058-AF-8	OSI GROUP LLC OSI GROUP LLC				2.C PL	15,000,000	108.9560	16,343,400	15,000,000	15,000,000					4.350	4.350	MS	179,438	652,500	03/22/2018	03/22/2028
67401P-AB-4	OAKTREE SPECIALTY LENDING CORP BASIC	0		2	2.C FE	991,530	103.5740	1,035,739	1,000,000	994,487		1,622			3.500	3.687	FA	12,250	35,000	02/13/2020	02/25/2025
67401P-AC-2	OAKTREE SPECIALTY LENDING CORP BASIC	0		2	2.C FE	6,382,080	98.7310	6,318,791	6,400,000	6,384,099		2,019			2.700	2.753	JJ	107,040		05/11/2021	01/15/2027
674599-CG-8	OCCIDENTAL PETROLEUM CORPORATI OXY 3 1/2 06/15/25			2	3.B FE	6,980,840	102.4050	7,168,359	7,000,000	6,992,525		2,000			3.500	3.533	JD	10,889	245,000	09/29/2015	06/15/2025
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI OXY 6.45 09/15/36				3.B FE	11,532,058	127.6490	12,764,874	10,000,000	11,393,765		(62,443)			6.450	5.092	MS	189,917	645,000	09/18/2019	09/15/2036
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY				2.C	5,505,294	92.9610	5,117,777	5,505,294	5,505,294					3.390	3.414	MON	8,295	184,973	09/30/2016	08/15/2036
675553-AA-9	OCHSNER CLINIC FOUNDATIO OSCFND 5.897 05/15/45			2	1.G FE	25,150,000	140.8040	35,412,216	25,150,000	25,150,000					5.897	5.897	MN	189,507	1,483,096	06/17/2015	05/15/2045
675553-AA-9	OCHSNER CLINIC FOUNDATIO OSCFND 5.897 05/15/45	0		2	1.G FE	4,850,000	140.8040	6,828,996	4,850,000	4,850,000					5.897	5.897	MN	36,545	286,005	06/17/2015	05/15/2045
67623C-AF-6	OFFICEPROPERTIESINCOMETRUST SENIORCORPBND	0		2	2.C FE	48,686	96.8900	48,445	50,000	48,694		8			3.450	3.771	AO	446		12/02/2021	10/15/2031
677050-AG-1	OGLETHORPEPOWERCORP SECUREDCORPBND	0			2.A FE	5,836,644	132.7000	5,805,625	4,375,000	5,829,564		(7,080)			5.950	3.440	MN	43,385		11/16/2021	11/01/2039
677052-AA-0	OGLETHORPE POWER CORP OGLETH 5 3/8 11/01/40				2.A FE	20,649,563	128.0250	25,684,453	20,062,000	20,527,059		(14,371)			5.375	4.819	MN	179,722	1,078,333	08/29/2011	11/01/2040
677052-AA-0	OGLETHORPE POWER CORP OGLETH 5 3/8 11/01/40	0			2.A FE	12,058,880	128.0250	13,461,869	10,515,000	12,054,176		(6,677)			5.375	4.819	MN	94,197	239,188	11/16/2021	11/01/2040
677415-CF-6	OHIO POWER CO AEP 6.6 02/15/33				1.G FE	1,053,810	134.5100	1,345,101	1,000,000	1,035,127		(2,146)			6.600	6.159	FA	24,933	66,000	02/18/2010	02/15/2033
677415-CF-6	OHIO POWER CO AEP 6.6 02/15/33	0			1.G FE	1,053,810	134.5100	1,345,101	1,000,000	1,035,127		(2,146)			6.600	6.159	FA	24,933	66,000	02/18/2010	02/15/2033
67777J-AM-0	OHIOHEALTHCORP SECUREDCORPBND			2	1.B FE	13,256,000	102.4070	13,575,020	13,256,000	13,256,000					2.650	2.649	MN	63,426		10/19/2021	11/15/2041
67777J-AM-0	OHIOHEALTHCORP SECUREDCORPBND	0		2	1.B FE	51,668	102.4070	51,203	50,000	51,663		(5)			2.650	2.649	MN	239		12/02/2021	11/15/2041
678858-BC-4	OKLAHOMA GAS & ELECTRIC OGE 6 1/2 04/15/28				1.G FE	404,120	124.9820	446,184	357,000	378,931		(2,866)			6.500	5.337	AO	4,899	23,205	08/03/2010	04/15/2028
678858-BF-7	OKLAHOMA GAS & ELECTRIC OGE 5 3/4 01/15/36	0			1.G FE	2,243,832	126.0730	2,832,865	2,247,000	2,244,851		97			5.750	5.760	JJ	59,577	129,203	05/26/2010	01/15/2036
678858-BH-3	OKLAHOMA GAS & ELECTRIC OGE 6.45 02/01/38				1.G FE	8,240,397	133.2800	8,929,756	6,700,000	7,956,635		(51,027)			6.450	4.767	FA	180,063	432,150	09/15/2015	02/01/2038
678858-BH-3	OKLAHOMA GAS & ELECTRIC OGE 6.45 02/01/38	0			1.G FE	4,058,703	133.2800	4,398,238	3,300,000	3,918,940		(25,133)			6.450	4.767	FA	88,688	212,850	09/15/2015	02/01/2038
678858-BL-4	OKLAHOMA GAS & ELECTRIC OGE 5.85 06/01/40				1.G FE	3,974,320	135.7260	5,429,022	4,000,000	3,979,495		604			5.850	5.896	JD	19,500	234,000	06/03/2010	06/01/2040
678858-BL-4	OKLAHOMA GAS & ELECTRIC OGE 5.85 06/01/40	0			1.G FE	993,580	135.7260	1,357,256	1,000,000	994,874		151			5.850	5.896	JD	4,875	58,500	06/03/2010	06/01/2040
678858-BR-1	OKLAHOMA GAS & ELECTRIC OGE 4.15 04/01/47			2	1.G FE	13,990,480	118.4130	16,577,870	14,000,000	13,991,339		191			4.150	4.154	AO	145,250	581,000	03/28/2017	04/01/2047
678858-BR-1	OKLAHOMA GAS & ELECTRIC OGE 4.15 04/01/47	0		2	1.G FE	999,320	118.4130	1,184,134	1,000,000	999,381		14			4.150	4.154	AO	10,375	41,500	03/28/2017	04/01/2047
679574-A@-2	OLD DOMINION ELECTRIC				1.E	14,250,000	125.3620	17,864,085	14,250,000	14,250,000					5.540	5.541	JD	65,788	789,450	04/07/2011	12/01/2040
679574-C@-0	OLD DOMINION ELECTRIC OLD DOMINION ELEC COOP				1.E	10,400,000	105.9420	11,017,973	10,400,000	10,400,000					3.330	3.330	JD	28,860	346,320	07/06/2017	12/01/2037
680223-AJ-3	OLD REPUBLIC INTL CORP ORI 4 7/8 10/01/24			2	2.B FE	4,974,900	108.8190	5,440,942	5,000,000	4,991,868		2,698			4.875	4.939	AO	60,938	243,750	09/22/2014	10/01/2024
680223-AJ-3	OLD REPUBLIC INTL CORP ORI 4 7/8 10/01/24	0		2	2.B FE	4,974,900	108.8190	5,440,942	5,000,000	4,991,868		2,698			4.875	4.939	AO	60,938	243,750	09/22/2014	10/01/2024
680223-AL-8	OLDREPUBINTLCORP SENIORCORPBND	0		2	2.B FE	55,119	107.5400	53,770	50,000	55,112		(7)			3.850	3.299	JD	107	963	12/02/2021	06/11/2051
681919-BB-1	OMNICOM GROUP INC BASIC	0		2	2.A FE	1,985,505	100.1800	2,003,591	2,000,000	1,987,595		774			2.450	2.508	AO	8,303	49,000	07/22/2020	04/30/2030
681919-BD-7	OMNICOMGROUPINC SENIORCORPBND			2	2.A FE	10,134,400	101.4970	10,149,740	10,000,000	10,132,021		(2,379)			2.600	2.441	FA	108,333		10/15/2021	08/01/2031
681919-BD-7	OMNICOMGROUPINC SENIORCORPBND	0		2	2.A FE	50,271	101.4970	50,269	50,000	50,269		(1)			2.600	2.441	FA	542		12/02/2021	08/01/2031
681936-BD-1	OMEGAHLTHCAREINVESTORSINC SENIORCORPBND	0		2	2.C FE	5,368,450	106.8300	5,341,500	5,000,000	5,362,173		(6,277)			4.500	1.825	JJ	103,750		12/09/2021	01/15/2025
681936-BM-1	OMEGAHLTHCAREINVESTORSINC SENIORCORPBND	0		2	2.C FE	50,434	100.7300	50,365	50,000	50,431		(2)			3.375	3.262	FA	703		12/02/2021	02/01/2031
68217F-AA-0	OMNICOM GROUP INC OMC 3.6 04/15/26			2	2.A FE	9,400,800	107.4420	10,314,464	9,600,000	9,487,656		23,633			3.600	3.899	AO	72,960	345,600	02/15/2018	04/15/2026
68217F-AA-0	OMNICOM GROUP INC OMC 3.6 04/15/26	0		2	2.A FE	1,370,950	107.4420	1,504,193	1,400,000	1,383,617		3,446			3.600	3.899	AO	10,640	50,400	02/15/2018	04/15/2026
68233D-AP-2	ONCOR ELECTRIC DELIVERY ONCRTX 7 1/4 01/15/33				1.F FE	1,631,276	145.6740	1,906,870	1,309,000	1,514,557		(13,365)			7.250	5.348	JJ	43,761	94,903	09/07/2010	01/15/2033
68233D-AP-2	ONCOR ELECTRIC DELIVERY ONCRTX 7 1/4 01/15/33	0			1.F FE	1,682,370	145.6740	1,966,596	1,350,000	1,561,995		(13,784)			7.250	5.348	JJ	45,131	97,875	09/07/2010	01/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68233D-AT-4	ONCOR ELECTRIC DELIVERY ONCRTX 7 05/01/32	0			1.F FE	2,564,599	139.0680	2,939,889	2,114,000	2,392,067		(19,738)			7.000	5.328	MN	24,663	147,980	09/07/2010	05/01/2032
68233J-AH-7	ONCOR ELECTRIC DELIVERY ONCRTX 5 1/4 09/30/40				1.F FE	11,168,533	133.2000	14,785,252	11,100,000	11,155,844		(1,758)			5.250	5.207	MS	147,306	582,750	04/25/2012	09/30/2040
68233J-AR-5	ONCOR ELECTRIC DELIVERY ONCRTX 4.1 06/01/22			2	1.F FE	12,492,921	100.5630	12,570,437	12,500,000	12,499,566		674			4.100	4.120	JD	42,708	512,500	08/29/2012	06/01/2022
68233J-AR-5	ONCOR ELECTRIC DELIVERY ONCRTX 4.1 06/01/22	0		2	1.F FE	6,475,422	100.5630	6,536,627	6,500,000	6,498,762		2,892			4.100	4.120	JD	22,208	266,500	08/29/2012	06/01/2022
68233J-AS-3	ONCOR ELECTRIC DELIVERY ONCRTX 5.3 06/01/42			2	1.F FE	3,995,186	134.4580	5,109,413	3,800,000	3,960,059		(4,627)			5.300	4.965	JD	16,783	201,400	08/29/2012	06/01/2042
68233J-AS-3	ONCOR ELECTRIC DELIVERY ONCRTX 5.3 06/01/42	0		2	1.F FE	578,251	134.4580	739,520	550,000	573,166		(670)			5.300	4.965	JD	2,429	29,150	08/29/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY ONCRTX 4.55 12/01/41			2	1.F FE	2,434,066	124.1580	3,228,098	2,600,000	2,464,351		3,921			4.550	4.965	JD	9,858	118,300	08/29/2012	12/01/2041
68233J-AT-1	ONCOR ELECTRIC DELIVERY ONCRTX 4.55 12/01/41	0		2	1.F FE	374,472	124.1580	496,631	400,000	379,131		603			4.550	4.965	JD	1,517	18,200	08/29/2012	12/01/2041
68233J-BD-5	ONCORELECTRICDELIVERYCOMPAN SECUREDCORPBND	0		2	1.F FE	59,640	115.8000	57,900	50,000	59,622		(18)			3.800	2.739	MS	480		12/02/2021	09/30/2047
68233J-CB-8	ONCORELECTRICDELIVERYCOMPAN SECUREDCORPBND144A			2	1.F FE	12,691,423	97.3170	12,592,769	12,940,000	12,692,063		641			2.934	3.032	MN	47,457		11/10/2021	11/15/2051
68235P-AF-5	ONEGASINC SENIORCORPBND	0		2	2.A FE	62,354	122.7600	61,380	50,000	62,326		(27)			4.658	3.085	FA	970		12/02/2021	02/01/2044
682441-AA-8	ONEAMERICA FINL PARTNERS ONEAM 7 10/15/33				1.G FE	18,989,883	128.9880	23,982,765	18,593,000	18,822,684		(15,597)			7.000	6.829	AO	274,763	1,301,510	05/07/2009	10/15/2033
68245J-AB-6	ONEBEACON US HOLDINGS OB 4.6 11/09/22				1.G FE	24,582,695	102.8450	25,196,911	24,500,000	24,508,618		(9,700)			4.600	4.568	MN	162,789	1,127,000	12/12/2012	11/09/2022
68245J-AB-6	ONEBEACON US HOLDINGS OB 4.6 11/09/22	0			1.G FE	5,493,455	102.8450	5,656,449	5,500,000	5,499,317		766			4.600	4.568	MN	36,544	253,000	11/06/2012	11/09/2022
682680-AB-9	ONEOK INC OKE 6 7/8 09/30/28				2.C FE	531,965	122.5870	612,937	500,000	516,102		(1,865)			6.875	6.282	AO	8,594	34,375	05/24/2010	09/30/2028
682680-AN-3	ONEOK INC OKE 6 06/15/35				2.C FE	9,177,131	123.4050	12,800,784	10,373,000	9,500,575		36,001			6.000	7.082	JD	27,661	622,380	01/06/2009	06/15/2035
682680-AN-3	ONEOK INC OKE 6 06/15/35	0			2.C FE	596,233	123.4050	1,048,941	850,000	655,043		7,259			6.000	7.082	JD	2,267	51,000	01/06/2009	06/15/2035
682680-AW-3	ONEOK INC BASIC	0		2	2.C FE	1,993,740	109.9570	2,199,135	2,000,000	1,995,232		552			4.350	4.389	MS	25,617	87,000	03/11/2019	03/15/2029
682680-BD-4	ONEOKINC SENIORCORPBND	0		2	2.C FE	10,355,460	114.6700	10,320,300	9,000,000	10,343,205		(12,255)			5.850	1.914	JJ	242,775		12/20/2021	01/15/2026
682680-BF-9	ONEOKINC SENIORCORPBND	0		2	2.B FE	11,962,880	144.1400	11,531,200	8,000,000	11,949,247		(13,633)			7.150	4.174	JJ	263,756		10/18/2021	01/15/2051
68268N-AC-7	ONEOK PARTNERS LP OKE 6.65 10/01/36				2.B FE	735,539	131.5910	934,296	710,000	729,036		(761)			6.650	7.349	AO	11,804	47,215	04/06/2010	10/01/2036
68268N-AC-7	ONEOK PARTNERS LP OKE 6.65 10/01/36	0			2.B FE	2,945,125	131.5910	4,342,502	3,300,000	3,019,498		9,011			6.650	7.349	AO	54,863	219,450	04/06/2010	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP OKE 6.85 10/15/37	0			2.B FE	2,522,505	133.0590	4,211,317	3,165,000	2,644,221		14,850			6.850	8.798	AO	45,769	216,803	01/06/2009	10/15/2037
68389X-AE-5	ORACLE CORPORATION ORCL 6 1/2 04/15/38				2.A FE	8,421,892	135.0600	11,074,941	8,200,000	8,369,725		(5,848)			6.500	6.327	AO	112,522	533,000	05/14/2009	04/15/2038
68389X-AE-5	ORACLE CORPORATION ORCL 6 1/2 04/15/38	0			2.A FE	6,919,008	135.0600	9,184,097	6,800,000	6,891,434		(3,133)			6.500	6.327	AO	93,311	442,000	05/26/2009	04/15/2038
68389X-AM-7	ORACLE CORPORATION	0			2.A FE	12,501,800	122.1100	12,211,000	10,000,000	12,482,031		(19,769)			5.375	3.538	JJ	247,847		10/12/2021	07/15/2040
68389X-BF-1	ORACLECORPORATION SENIORCORPBND			2	2.A FE	11,002,100	106.2930	10,629,263	10,000,000	10,997,660		(4,440)			4.125	3.488	MN	52,708	206,250	11/02/2021	05/15/2045
68389X-BH-7	ORACLE CORPORATION ORACLE CORPORATION	0		2	2.A FE	4,999,250	105.8570	5,292,867	5,000,000	4,999,436		29			3.850	3.851	JJ	88,764	192,500	06/29/2016	07/15/2036
68389X-BJ-3	ORACLECORPORATION SENIORCORPBND			2	2.A FE	10,797,000	104.1650	10,416,452	10,000,000	10,793,996		(3,004)			4.000	3.508	JJ	184,444		11/02/2021	07/15/2046
68389X-BQ-7	ORACLE CORPORATION ORCL 4 11/15/47			2	2.A FE	16,184,250	103.9580	15,593,635	15,000,000	16,179,817		(4,433)			4.000	3.528	MN	76,667	300,000	11/02/2021	11/15/2047
68389X-BY-0	ORACLECORPORATION ORACLECORPORATION	0		2	2.A FE	12,432,840	99.2100	11,905,247	12,000,000	12,431,839		(1,001)			3.850	3.673	AO	115,500		10/14/2021	04/01/2060
68389X-BY-0	ORACLECORPORATION ORACLECORPORATION			2	2.A FE	4,351,368	99.2100	4,166,836	4,200,000	4,351,292		(76)			3.850	3.673	AO	40,425		12/08/2021	04/01/2060
684065-BJ-3	ORANGE & ROCKLAND UTILIT ED 4.95 07/01/45			2	1.G FE	29,818,200	126.2950	37,888,374	30,000,000	29,839,174		3,541			4.950	4.989	JJ	742,500	1,485,000	06/15/2015	07/01/2045
684065-BJ-3	ORANGE & ROCKLAND UTILIT ED 4.95 07/01/45	0		2	1.G FE	4,969,700	126.2950	6,314,729	5,000,000	4,973,196		590			4.950	4.989	JJ	123,750	247,500	06/15/2015	07/01/2045
68902V-AM-9	OTISWORLDWIDECORP SENIORCORPBND	0		2	2.B FE	53,898	105.3800	52,690	50,000	53,892		(6)			3.362	2.948	FA	635		12/02/2021	02/15/2050
68964*-AJ-0	OTTER TAIL POWER COMPANY OTTER TAIL POWER COMPANY				2.A	16,000,000	106.1400	16,982,400	16,000,000	16,000,000					4.070	4.070	FA	260,480	651,200	02/07/2018	02/07/2048
68964*-AL-5	OTTER TAIL POWER COMPANY OTTER TAIL 10/10/39				2.A	8,000,000	99.6160	7,969,280	8,000,000	8,000,000					3.520	3.520	AO	63,360	281,600	10/10/2019	10/10/2039
689648-D@-9	OTTER TAIL POWER CO OTTER TAIL CORPORATION				2.B	12,000,000	101.3390	12,160,680	12,000,000	12,000,000					3.550	3.550	JD	18,933	426,000	12/13/2016	12/15/2026
690742-AF-8	OWENS CORNING OC 3.4 08/15/26			2	2.C FE	2,987,610	105.8860	3,176,591	3,000,000	2,993,765		1,224			3.400	3.449	FA	38,533	102,000	08/03/2016	08/15/2026
690742-AG-6	OWENS CORNING OWENS CORNING	0		2	2.C FE	973,410	115.5470	1,155,466	1,000,000	975,308		511			4.300	4.463	JJ	19,828	43,000	01/24/2018	07/15/2047
690742-AH-4	OWENS CORNING OWENS GORNING	0		2	2.C FE	2,030,811	117.1000	2,400,550	2,050,000	2,032,804		524			4.400	4.452	JJ	37,834	88,000	12/02/2021	01/30/2048
691205-AC-2	OWLROCKTECHNOLOGYFINANCECO SENIORCORPBND144A	0		2	2.C FE	5,332,650	106.4500	5,322,500	5,000,000	5,328,621		(4,029)			4.750	2.938	JD	10,556	118,750	12/09/2021	12/15/2025
69121K-AB-0	OWLROCKCAPITALCORP SENIORCORPBND	0		2	2.C FE	4,694,220	104.0200	4,680,900	4,500,000	4,691,241		(2,979)			4.000	2.595	MS	45,500		12/09/2021	03/30/2025
69122J-AA-4	OWL ROCK CAPITAL CORPORA BASIC	0		2	2.C FE	3,998,800	97.4360	3,897,439	4,000,000	3,998,844		44			3.125	3.131	AO	27,083		10/05/2021	04/13/2027
693475-AT-2	PNC FINANCIAL SERVICES PNC 3.15 05/19/27			2	1.G FE	14,969,400	107.6520	16,147,867	15,000,000	14,982,339		2,964			3.150	3.174	MN	55,125	472,500	05/16/2017	05/19/2027
693475-BA-2	PNCFINANCIALSERVICESGROUPI SENIORCORPBND	0		2	1.G FE	50,239	100.8000	50,400	50,000	50,238		(1)			2.307	2.250	AO			12/02/2021	04/23/2032
69349L-AK-4	PNC BANK NA PNC 2.95 01/30/23				1.G FE	31,229,535	102.2550	32,210,407	31,500,000	31,465,767		30,631			2.950	3.161	JJ	389,769	929,250	08/08/2013	01/30/2023
69349L-AK-4	PNC BANK NA PNC 2.95 01/30/23	0		2	1.G FE	5,137,495	102.2550	5,624,039	5,500,000	5,451,850		42,881			2.950	3.161	JJ	68,055	162,250	08/08/2013	01/30/2023
693506-BE-6	PPG INDUSTRIES INC PPG 5 1/2 11/15/40				2.A FE	10,757,219	130.6600	14,241,958	10,900,000	10,785,932		3,343			5.500	5.591	MN	76,603	599,500	11/09/2010	11/15/2040
693506-BE-6	PPG INDUSTRIES INC PPG 5 1/2 11/15/40	0			2.A FE	985,970	130.6600	1,306,602	1,000,000	988,788		328			5.500	5.591	MN	7,028	55,000	11/09/2010	11/15/2040
693506-BR-7	PPG INDUSTRIES INC PPG 2.8 08/15/29			2	1.G FE	30,468,126	104.7000	31,985,821	30,550,000	30,485,567		7,475			2.800	2.831	FA	323,151	855,400	08/06/2019	08/15/2029
693506-BR-7	PPG INDUSTRIES INC PPG 2.8 08/15/29	0		2	1.G FE	4,438,074	104.7000	4,659,146	4,450,000	4,440,614		1,089			2.800	2.831	FA	47,071	124,600	08/06/2019	08/15/2029
69351U-AM-5	PPL ELECTRIC UTILITIES PPL 6 1/4 05/15/39				1.E FE	2,182,986	144.2370	2,648,199	1,836,000	2,100,359		(9,379)			6.250	5.000	MN	14,663	114,750	10/13/2010	05/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69352P-AJ-2	PPL CAPITAL FUNDING INC PPL 5 03/15/44			2	2.B FE	35,922,825	129.2330	36,831,277	28,500,000	35,767,743		(155,082)			5.000	3.339	MS	419,583	712,500	04/21/2021	03/15/2044
69352P-AJ-2	PPL CAPITAL FUNDING INC PPL 5 03/15/44	0		2	2.B FE	1,890,675	129.2330	1,938,488	1,500,000	1,882,513		(8,162)			5.000	3.339	MS	22,083	37,500	04/21/2021	03/15/2044
693627-AY-7	DUKE ENERGY INDIANA INC DUK 6.12 10/15/35				2.A FE	15,497,255	133.5620	18,030,854	13,500,000	14,891,664		(68,348)			6.120	5.072	AO	174,420	826,200	09/13/2010	10/15/2035
694308-HM-2	PACIFIC GAS AND ELECTRIC COMPA SENIORCORPBND	0		2	2.C FE	5,232,550	103.8300	5,191,500	5,000,000	5,229,450		(3,100)			3.500	2.012	JD	7,778		12/13/2021	06/15/2025
694308-HN-0	PACIFIC GAS AND ELECTRIC COMPA SENIORCORPBND	0		2	2.C FE	51,585	99.7900	49,895	50,000	51,582		(2)			4.250	4.041	MS			12/02/2021	03/15/2046
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPA BASIC	0		2	2.C FE	250,629	95.3950	238,488	250,000	250,574		(53)			2.500	2.471	FA	2,604	6,979	07/31/2020	02/01/2031
694308-JM-0	PACIFIC GAS AND ELECTRIC COMPA BASIC	0		2	2.C FE	476,923	108.5300	477,532	440,000	471,880		(3,398)			4.550	3.504	JJ	10,010	19,964	07/02/2020	07/01/2030
694308-JN-8	PACIFIC GAS AND ELECTRIC COMPA BASIC	0		2	2.C FE	476,918	110.1440	484,632	440,000	475,972		(639)			4.950	4.437	JJ	10,890	21,720	07/02/2020	07/01/2050
694476-AD-4	PACIFIC LIFECORP PACLIF 5 1/8 01/30/43				1.G FE	10,542,800	128.1890	12,818,893	10,000,000	10,463,211		(12,633)			5.125	4.787	JJ	214,965	512,500	09/22/2014	01/30/2043
694476-AD-4	PACIFIC LIFECORP PACLIF 5 1/8 01/30/43	0			1.G FE	1,030,160	128.1890	1,281,889	1,000,000	1,025,912		(688)			5.125	4.787	JJ	21,497	51,250	09/22/2014	01/30/2043
694476-AE-2	PACIFIC LIFECORP PACLIF 3.35 09/15/50	0		2	1.G FE	496,160	107.8170	539,087	500,000	496,258		76			3.350	3.045	MS	4,932	16,750	09/10/2020	09/15/2050
694476-AE-2	PACIFIC LIFECORP PACLIF 3.35 09/15/50			2	1.G FE	19,262,586	107.8170	19,606,604	18,185,000	19,259,184		(3,401)			3.350	3.045	MS	179,375		11/15/2021	09/15/2050
695114-BX-5	PACIFICORP BRKHEC 5.9 08/15/34				1.E FE	9,357,981	130.8090	11,380,375	8,700,000	9,144,850		(24,176)			5.900	5.338	FA	193,913	513,300	07/08/2010	08/15/2034
695114-BX-5	PACIFICORP BRKHEC 5.9 08/15/34	0			1.E FE	1,398,319	130.8090	1,700,516	1,300,000	1,366,472		(3,613)			5.900	5.338	FA	28,976	76,700	07/08/2010	08/15/2034
695114-BZ-0	PACIFICORP BRKHEC 5 1/4 06/15/35				1.E FE	1,579,207	125.9740	1,932,436	1,534,000	1,565,649		(1,612)			5.250	5.037	JD	3,579	80,535	05/27/2011	06/15/2035
695114-BZ-0	PACIFICORP BRKHEC 5 1/4 06/15/35	0			1.E FE	205,894	125.9740	251,947	200,000	204,126		(210)			5.250	5.037	JD	467	10,500	05/27/2011	06/15/2035
695114-CD-8	PACIFICORP BRKHEC 5 3/4 04/01/37				1.E FE	2,386,566	132.0840	2,866,224	2,170,000	2,327,549		(6,721)			5.750	5.061	AO	31,194	124,775	10/15/2010	04/01/2037
695114-CD-8	PACIFICORP BRKHEC 5 3/4 04/01/37	0			1.E FE	329,940	132.0840	396,252	300,000	321,781		(929)			5.750	5.061	AO	4,313	17,250	10/15/2010	04/01/2037
695114-CG-1	PACIFICORP BRKHEC 6 1/4 10/15/37				1.E FE	1,699,835	139.4350	2,021,811	1,450,000	1,634,213		(7,469)			6.250	5.071	AO	19,132	90,625	10/15/2010	10/15/2037
695114-CG-1	PACIFICORP BRKHEC 6 1/4 10/15/37	0			1.E FE	234,460	139.4350	278,870	200,000	225,409		(1,030)			6.250	5.071	AO	2,639	12,500	10/15/2010	10/15/2037
695114-CJ-5	PACIFICORP BRKHEC 6.35 07/15/38				1.E FE	4,391,267	140.3420	6,006,630	4,280,000	4,365,207		(2,906)			6.350	6.164	JJ	125,321	271,780	04/03/2009	07/15/2038
695114-CJ-5	PACIFICORP BRKHEC 6.35 07/15/38	0			1.E FE	1,789,095	140.3420	2,455,982	1,750,000	1,779,994		(1,020)			6.350	6.164	JJ	51,241	111,125	04/03/2009	07/15/2038
695156-AR-0	PACKAGING CORP OF AMERIC PKG 3.65 09/15/24			2	2.B FE	509,905	105.7040	528,522	500,000	503,501		(1,339)			3.650	3.352	MS	5,374	18,250	11/09/2016	09/15/2024
695156-AR-0	PACKAGING CORP OF AMERIC PKG 3.65 09/15/24	0		2	2.B FE	3,569,335	105.7040	3,699,655	3,500,000	3,524,509		(9,375)			3.650	3.352	MS	37,615	127,750	11/09/2016	09/15/2024
695156-AV-1	PACKAGINGCORPOFAMERICA SENIORCORPBND	0		2	2.B FE	60,424	116.7000	58,350	50,000	60,407		(17)			4.050	2.940	JD	90	1,013	12/02/2021	12/15/2049
701094-AL-8	PARKER-HANNIFIN CORP PH 4.1 03/01/47			2	2.A FE	8,963,508	117.3070	10,557,628	9,000,000	8,966,793		741			4.100	4.124	MS	123,000	369,000	12/13/2017	03/01/2047
701094-AL-8	PARKER-HANNIFIN CORP PH 4.1 03/01/47	0		2	2.A FE	995,945	117.3070	1,173,070	1,000,000	996,310		82			4.100	4.124	MS	13,667	41,000	12/13/2017	03/01/2047
701094-AP-9	PARKERHANNIFINCORPORATION SENIORCORPBND	0		2	2.A FE	59,409	116.8800	58,440	50,000	59,393		(16)			4.000	2.981	JD	94	1,000	12/02/2021	06/14/2049
70109H-AJ-4	PARKER-HANNIFIN CORP PH 6 1/4 05/15/38				2.A FE	4,276,071	139.3430	5,023,332	3,605,000	4,104,706		(19,348)			6.250	5.000	MN	28,790	225,313	09/10/2010	05/15/2038
70109H-AJ-4	PARKER-HANNIFIN CORP PH 6 1/4 05/15/38	0			2.A FE	593,075	139.3430	696,717	500,000	569,307		(2,683)			6.250	5.000	MN	3,993	31,250	09/10/2010	05/15/2038
70109H-AM-7	PARKER-HANNIFIN CORP PH 4.2 11/21/34			2	2.A FE	30,941,712	114.6330	35,020,381	30,550,000	30,830,186		(17,789)			4.200	4.116	MN	142,567	1,283,100	01/08/2015	11/21/2034
70109H-AM-7	PARKER-HANNIFIN CORP PH 4.2 11/21/34	0		2	2.A FE	4,445,239	114.6330	5,101,168	4,450,000	4,446,501		201			4.200	4.116	MN	20,767	186,900	11/18/2014	11/21/2034
70202#-AF-2	PARSONS CORPORATION				2.C	15,000,000	110.6220	16,593,314	15,000,000	15,000,000					5.130	5.130	JJ	354,825	769,500	07/01/2014	07/15/2026
70213B-AB-7	PARTNERRE FINANCE B LLC PRE 3.7 07/02/29			2	1.G FE	21,752,694	109.9240	23,963,342	21,800,000	21,763,257		4,173			3.700	3.726	JJ	401,059	806,600	06/12/2019	07/02/2029
70213B-AB-7	PARTNERRE FINANCE B LLC PRE 3.7 07/02/29	0		2	1.G FE	3,193,056	109.9240	3,517,555	3,200,000	3,194,607		613			3.700	3.726	JJ	58,871	118,400	06/12/2019	07/02/2029
70213H-AD-0	PARTNERS HEALTHCARE SYST BASIC			2	1.D FE	13,100,000	115.1510	15,084,846	13,100,000	13,100,000					3.765	3.765	JJ	246,608	493,215	12/15/2017	07/01/2048
70213H-AD-0	PARTNERS HEALTHCARE SYST BASIC	0		2	1.D FE	1,900,000	115.1510	2,187,878	1,900,000	1,900,000					3.765	3.765	JJ	35,768	71,535	12/15/2017	07/01/2048
70213H-AE-8	MASSGENERALBRIGHAMINC SENIORCORPBND	0		2	1.D FE	55,499	105.9400	52,970	50,000	55,490		(9)			3.192	2.622	JJ	798		12/02/2021	07/01/2049
70213H-AF-5	PARTNERS HEALTHCARE SYST BASIC			2	1.D FE	22,722,105	109.5320	24,370,898	22,250,000	22,718,196		(3,909)			3.342	3.248	JJ	371,798	371,798	03/29/2021	07/01/2060
70213H-AF-5	PARTNERS HEALTHCARE SYST BASIC	0		2	1.D FE	7,897,095	109.5320	8,488,740	7,750,000	7,895,908		(1,187)			3.342	3.248	JJ	129,503	129,503	03/29/2021	07/01/2060
703481-AB-7	PATTERSON-UTI ENERGY INC PTEN 3.95 02/01/28			2	3.A FE	9,993,020	100.1550	10,015,545	10,000,000	9,995,408		656			3.950	3.959	FA	164,583	395,000	09/07/2018	02/01/2028
70432*-AB-7	PAYCHEX OF NEW YORK LLC PAYCHEX INC				2.A	14,000,000	112.8540	15,799,616	14,000,000	14,000,000					4.250	4.250	MS	178,500	595,000	03/13/2019	03/13/2029
70450Y-AJ-2	PAYPAL HOLDINGS INC PYPL 3 1/4 06/01/50			2	1.G FE	71,733,113	107.5420	73,047,810	67,925,000	71,706,724		(26,389)			3.250	2.964	JD	183,964	1,389,375	12/03/2021	06/01/2050
70450Y-AJ-2	PAYPAL HOLDINGS INC PYPL 3 1/4 06/01/50	0		2	1.G FE	7,566,910	107.5420	7,850,556	7,300,000	7,563,034		(3,876)			3.250	2.964	JD	19,771	235,625	12/02/2021	06/01/2050
705322-AL-9	PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22				1.A FE	1,167,420	102.6670	1,237,132	1,205,000	1,173,340		5,920			5.952	9.162	MN	9,164	35,861	11/01/2021	11/15/2022
705322-AM-7	PEDERNALES ELECTRIC COOP PEDELC 6.202 11/15/32				1.A FE	25,900,276	125.7880	30,660,771	24,375,000	25,883,654		(16,622)			6.202	5.434	MN	193,166	755,869	11/01/2021	11/15/2032
708696-BX-6	PENNSYLVANIA ELECTRIC COMPANY PENNSYLVANIA ELECTRIC CO	0		2	2.B FE	2,011,700	106.0330	2,120,665	2,000,000	2,005,112		(1,519)			4.150	4.061	AO	17,522	83,000	01/26/2017	04/15/2025
709599-AN-4	PENSKE TRUCK LEASING/PTL PENSKE 4 1/4 01/17/23				2.B FE	10,640,970	103.3180	10,848,381	10,500,000	10,517,836		(16,393)			4.250	4.102	JJ	203,292	446,250	03/10/2016	01/17/2023
709599-AN-4	PENSKE TRUCK LEASING/PTL PENSKE 4 1/4 01/17/23	0			2.B FE	2,005,080	103.3180	2,066,358	2,000,000	2,000,889		(816)			4.250	4.102	JJ	38,722	85,000	03/10/2016	01/17/2023
709599-AW-4	PENSKE TRUCK LEASING/PTL PENSKE 3.4 11/15/26			2	2.B FE	21,033,500	106.1110	22,283,373	21,000,000	21,023,360		(4,640)			3.400	3.374	MN	91,233	714,000	06/26/2019	11/15/2026
709599-AX-2	PENSKE TRUCK LEASING/PTL PENSKE 4.2 04/01/27			2	2.B FE	6,990,270	110.1190	7,708,305	7,000,000	6,994,460		925			4.200	4.217	AO	73,500	294,000	03/13/2017	04/01/2027
709599-BG-8	PENSKETRUCKLEASINGCOLP SENIORCORPBND144A	0		2	2.B FE	7,225,470	103.0400	7,212,800	7,000,000	7,220,881		(4,589)			2.700	1.524	MN	31,500		12/08/2021	11/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
711123-C@-6	PEOPLE'S GAS LIGHT & COKE CO				1.E	25,000,000	120.4820	30,120,613	25,000,000	25,000,000					4.210	4.210	MN	175,417	1,052,500	11/03/2014	11/01/2044
712704-AA-3	PEOPLE'S UNITED FIN INC PBCT 3.65 12/06/22			2	2.B FE	18,936,920	101.8560	19,352,721	19,000,000	18,993,114		7,148			3.650	3.690	JD	48,160	693,500	12/03/2012	12/06/2022
712704-AA-3	PEOPLE'S UNITED FIN INC PBCT 3.65 12/06/22	0		2	2.B FE	5,980,080	101.8560	6,111,385	6,000,000	5,997,825		2,257			3.650	3.690	JD	15,208	219,000	12/03/2012	12/06/2022
713448-BP-2	PEPSICO INC PEP 5 1/2 01/15/40				1.E FE	24,678,662	141.7390	32,536,294	22,955,000	24,292,900		(44,832)			5.500	5.006	JJ	582,164	1,262,525	06/02/2011	01/15/2040
713448-BS-6	PEPSICO INC PEP 4 7/8 11/01/40				1.E FE	23,000,310	131.8640	30,988,068	23,500,000	23,107,271		12,312			4.875	5.013	MN	190,938	1,145,625	05/27/2011	11/01/2040
713448-DV-7	PEPSICO INC PEP 4 05/02/47			2	1.E FE	9,956,700	124.3020	12,430,183	10,000,000	9,960,537		884			4.000	4.025	MN	65,556	400,000	04/27/2017	05/02/2047
713448-EH-7	PEPSICO INC PEP 5 1/2 05/15/35	0			1.E FE	2,067,157	133.3810	2,667,611	2,000,000	2,058,802		(2,984)			5.500	5.192	MN	14,056	110,000	01/04/2019	05/15/2035
713448-EV-6	PEPSICO INC SENIORCORPBND	0		2	1.E FE	64,324	125.8400	62,920	50,000	64,309		(15)			3.875	2.667	MS	549		12/02/2021	03/19/2060
714046-AN-9	PERKINELMERINC SENIORCORPBND	0		2	2.B FE	48,556	97.2400	48,620	50,000	48,565		9			2.250	2.586	MS	347		12/02/2021	09/15/2031
716743-AJ-8	PETRONAS CAPITAL LTD PETMK 3 1/2 03/18/25				1.G FE	12,985,375	105.8310	13,863,894	13,100,000	13,058,624		11,939			3.500	3.605	MS	131,182	458,500	03/11/2015	03/18/2025
716743-AJ-8	PETRONAS CAPITAL LTD PETMK 3 1/2 03/18/25	0			1.G FE	1,883,375	105.8310	2,010,794	1,900,000	1,893,999		1,732			3.500	3.605	MS	19,026	66,500	03/11/2015	03/18/2025
717081-CY-7	PFIZER INC	0			1.F FE	17,572,390	161.3700	17,750,700	11,000,000	17,509,660		(62,730)			7.200	2.831	MS	233,200		10/12/2021	03/15/2039
717081-DE-0	PFIZER INC SENIORCORPBND				1.F FE	4,117,740	123.3220	4,069,632	3,300,000	4,113,047		(4,693)			4.300	2.769	JD	6,307	70,950	10/27/2021	06/15/2043
717081-DK-6	PFIZER INC PFE 4.4 05/15/44				1.F FE	2,920,082	125.6100	3,579,892	2,850,000	2,910,073		(1,583)			4.400	4.253	MN	16,023	125,400	09/10/2014	05/15/2044
717081-DK-6	PFIZER INC PFE 4.4 05/15/44	0			1.F FE	409,836	125.6100	502,441	400,000	408,431		(222)			4.400	4.253	MN	2,249	17,600	09/10/2014	05/15/2044
717081-DT-7	PFIZER INC PFE 5.6 09/15/40				1.F FE	13,770,867	140.3270	19,199,511	13,682,000	13,757,774		(2,307)			5.600	5.557	MS	225,601	766,192	10/05/2015	09/15/2040
717081-DT-7	PFIZER INC PFE 5.6 09/15/40	0			1.F FE	995,603	140.3270	1,403,268	1,000,000	996,178		113			5.600	5.557	MS	16,489	56,000	10/05/2015	09/15/2040
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN PM 6 3/8 05/16/38				1.F FE	20,255,325	141.1660	26,468,610	18,750,000	19,886,324		(41,812)			6.375	5.807	MN	149,414	1,195,313	11/23/2010	05/16/2038
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN PM 6 3/8 05/16/38	0			1.F FE	1,305,425	141.1660	1,764,574	1,250,000	1,292,105		(1,474)			6.375	5.807	MN	9,961	79,688	06/15/2009	05/16/2038
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN PM 4 3/8 11/15/41				1.F FE	9,787,718	114.4810	10,417,802	9,100,000	9,738,689		(21,045)			4.375	3.870	MN	50,872	398,125	07/31/2019	11/15/2041
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN PM 4 3/8 11/15/41	0			1.F FE	3,217,740	114.4810	3,434,440	3,000,000	3,202,247		(6,649)			4.375	3.870	MN	16,771	131,250	07/30/2019	11/15/2041
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN PM 4 1/8 03/04/43				1.F FE	11,663,640	110.9740	13,316,929	12,000,000	11,723,037		7,900			4.125	4.292	MS	160,875	495,000	02/26/2013	03/04/2043
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN PM 4 1/8 03/04/43	0			1.F FE	2,915,910	110.9740	3,329,232	3,000,000	2,930,759		1,975			4.125	4.292	MS	40,219	123,750	02/26/2013	03/04/2043
718172-BL-2	PHILIP MORRIS INTERNATIONAL IN PM 4 1/4 11/10/44				1.F FE	31,513,625	114.5680	31,506,111	27,500,000	31,435,613		(78,012)			4.250	3.349	MN	165,573	1,168,750	04/21/2021	11/10/2044
718172-BL-2	PHILIP MORRIS INTERNATIONAL IN PM 4 1/4 11/10/44	0			1.F FE	2,864,875	114.5680	2,864,192	2,500,000	2,857,783		(7,092)			4.250	3.349	MN	15,052	106,250	04/21/2021	11/10/2044
718172-BQ-1	PHILIP MORRIS INTERNATIONAL IN PM 3 3/8 08/11/25			2	1.F FE	9,902,800	106.2860	10,628,627	10,000,000	9,960,974		9,975			3.375	3.491	FA	131,250	337,500	08/04/2015	08/11/2025
718172-CS-6	PHILIP MORRIS INTERNATIONAL IN BASIC	0		2	1.F FE	989,615	95.3370	953,368	1,000,000	990,631		925			1.750	1.865	MN	2,917	17,451	02/18/2021	11/01/2030
71845J-AA-6	PHILLIPSEDISONGROCERYCENTER SENIORCORPBND	0		2	2.C FE	49,179	97.2400	48,620	50,000	49,184		5			2.625	2.815	MN	310		12/02/2021	11/15/2031
718546-AC-8	PHILLIPS 66 PSX 4.3 04/01/22				2.A FE	10,988,368	100.9130	11,100,431	11,000,000	10,999,637		1,420			4.300	4.313	AO	118,250	522,271	01/29/2013	04/01/2022
718546-AH-7	PHILLIPS 66 PSX 5 7/8 05/01/42				2.A FE	5,936,421	138.0470	7,813,483	5,660,000	5,892,852		(6,081)			5.875	5.535	MN	55,421	332,525	01/29/2013	05/01/2042
718546-AH-7	PHILLIPS 66 PSX 5 7/8 05/01/42	0			2.A FE	1,678,140	138.0470	2,208,758	1,600,000	1,665,824		(1,719)			5.875	5.535	MN	15,667	94,000	01/29/2013	05/01/2042
718546-AK-0	PHILLIPS 66 PSX 4.65 11/15/34			2	2.A FE	8,192,560	117.6150	9,409,210	8,000,000	8,161,626		(9,626)			4.650	4.436	MN	47,533	372,000	07/19/2018	11/15/2034
718546-AR-5	PHILLIPS 66 PSX 3.9 03/15/28			2	2.A FE	9,990,000	108.4900	10,848,954	10,000,000	9,993,472		913			3.900	3.912	MS	114,833	390,000	02/26/2018	03/15/2028
718549-AB-4	PHILLIPS 66 PARTNERS LP PSXP 3.605 02/15/25			2	2.C FE	4,348,565	105.4160	4,585,593	4,350,000	4,349,484		153			3.605	3.609	FA	59,242	156,818	02/19/2015	02/15/2025
718549-AB-4	PHILLIPS 66 PARTNERS LP PSXP 3.605 02/15/25	0		2	2.C FE	649,786	105.4160	685,203	650,000	649,923		23			3.605	3.609	FA	8,852	23,433	02/19/2015	02/15/2025
718549-AC-2	PHILLIPS 66 PARTNERS LP PSXP 4.68 02/15/45			2	2.C FE	14,318,790	117.5660	16,635,640	14,150,000	14,296,753		(3,634)			4.680	4.610	FA	250,172	662,220	02/19/2015	02/15/2045
718549-AC-2	PHILLIPS 66 PARTNERS LP PSXP 4.68 02/15/45	0		2	2.C FE	849,601	117.5660	999,314	850,000	849,642		8			4.680	4.610	FA	15,028	39,780	02/18/2015	02/15/2045
72014T-AD-1	PIEDMONTHEALTHCAREINC CORPBND			2	1.E FE	9,747,000	97.7440	9,774,389	10,000,000	9,748,101		1,101			2.719	2.885	JJ	80,059		11/17/2021	01/01/2042
72014T-AD-1	PIEDMONTHEALTHCAREINC CORPBND	0		2	1.E FE	49,861	97.7440	48,872	50,000	49,861					2.719	2.885	JJ	400		12/02/2021	01/01/2042
720198-AF-7	PIEDMONTOPERATINGPARTNERSHIP SENIORCORPBND	0		2	2.B FE	49,229	97.7800	48,890	50,000	49,233		5			2.750	2.924	AO	386		12/02/2021	04/01/2032
723787-AK-3	PIONEER NATURAL RESOURCE PXD 3.95 07/15/22			2	2.B FE	21,037,700	100.8730	20,174,548	20,000,000	20,037,270		(123,837)			3.950	3.310	JJ	364,278	790,000	01/08/2014	07/15/2022
72650R-AR-3	PLAINS ALL AMER PIPELINE PAA 6.65 01/15/37				2.C FE	3,120,110	129.8250	3,764,929	2,900,000	3,064,939		(6,569)			6.650	6.068	JJ	88,925	192,850	09/17/2010	01/15/2037
72650R-AR-3	PLAINS ALL AMER PIPELINE PAA 6.65 01/15/37	0			2.C FE	860,720	129.8250	1,038,601	800,000	845,500		(1,812)			6.650	6.068	JJ	24,531	53,200	09/17/2010	01/15/2037
72650R-BB-7	PLAINS ALL AMER PIPELINE PAA 2.85 01/31/23			2	2.C FE	4,886,000	101.4420	5,072,107	5,000,000	4,985,843		12,660			2.850	3.118	JJ	59,375	142,500	02/20/2013	01/31/2023
72650R-BJ-0	PLAINSALLAMERICANPIPELINEL SENIORCORPBND	0		2	2.C FE	7,688,310	109.0700	7,634,900	7,000,000	7,679,531		(8,779)			4.650	1.806	AO	68,717		12/10/2021	10/15/2025
731020-AA-4	POLAR TANKERS INC COP 5.951 05/10/37				1.G FE	15,561,478	122.9480	18,128,756	14,745,000	15,202,856		(40,545)			5.951	5.531	MN	124,309	877,475	09/13/2010	05/10/2037
731020-AA-4	POLAR TANKERS INC COP 5.951 05/10/37	0			1.G FE	2,191,904	122.9480	2,643,393	2,150,000	2,173,581		(2,060)			5.951	5.531	MN	18,126	127,947	01/15/2010	05/10/2037
736508-BP-6	PORTLAND GENERAL ELECTRIC COMP POR 5.81 10/01/37	0			1.F FE	4,227,249	132.9160	5,183,733	3,900,000	4,145,444		(9,852)			5.810	5.219	AO	56,648	226,590	06/15/2011	10/01/2037
736508-G*-7	PORTLAND GENERAL ELECTRIC COMP				1.F	2,000,000	126.7370	2,534,740	2,000,000	2,000,000					6.260	6.260	MN	20,867	125,200	05/21/2006	05/01/2031
736508-G@-5	PORTLAND GENERAL ELECTRIC COMP				1.F	2,000,000	147.8860	2,957,724	2,000,000	2,000,000					6.310	6.310	MN	21,033	126,200	05/21/2006	05/01/2036
736508-M#-6	PORTLAND GENERAL ELECTRIC COMP				1.F	15,000,000	127.9300	19,189,474	15,000,000	15,000,000					4.440	4.440	AO	140,600	666,000	10/15/2014	10/15/2046
736508-P#-3	PORTLAND GENERAL ELECTRIC COMP PORTLAND GENERAL ELEC CO				1.F	5,000,000	120.2520	6,012,579	5,000,000	5,000,000					3.980	3.980	MN	22,111	199,000	11/21/2017	11/21/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
736508-P@-5	PORTLAND GENERAL ELECTRIC COMP PORTLAND GENERAL ELECTRIC CO				1.F	10,000,000	120.5450	12,054,481	10,000,000	10,000,000					3.980	3.980	FA	164,728	398,000	08/02/2017	08/03/2048
736508-Q@-4	PORTLAND GENERAL ELECTRIC COMP PORTLAND GENERAL ELECTRIC	0			1.F	1,000,000	123.7370	1,237,373	1,000,000	1,000,000					4.300	4.300	AO	9,078	43,000	04/12/2019	04/15/2049
737415-AL-3	MID-AMERICA APARTMENTS MAA 3 3/8 12/01/22			2	2.A FE	4,148,838	101.5780	4,215,480	4,150,000	4,149,887		120			3.375	3.378	JD	11,672	140,063	11/02/2012	12/01/2022
737415-AL-3	MID-AMERICA APARTMENTS MAA 3 3/8 12/01/22	0		2	2.A FE	849,762	101.5780	863,412	850,000	849,977		25			3.375	3.378	JD	2,391	28,688	11/02/2012	12/01/2022
737662-A*-7	POTOMAC EDISON CO				2.A YE	15,000,000	122.4230	18,363,491	15,000,000	15,000,000					4.440	4.440	MN	85,100	666,000	11/25/2014	11/15/2044
737679-CZ-1	POTOMAC ELECTRIC POWER EXC 5.4 06/01/35	0			1.F FE	3,785,237	127.5030	5,064,415	3,972,000	3,841,796		6,296			5.400	5.754	JD	17,874	214,488	01/04/2010	06/01/2035
737679-DB-3	POTOMAC ELECTRIC POWER EXC 6 1/2 11/15/37				1.F FE	6,977,170	145.4500	8,727,021	6,000,000	6,730,991		(28,659)			6.500	5.351	MN	49,833	390,000	12/07/2010	11/15/2037
74005P-BD-5	PRAXAIR INC LIN 3.55 11/07/42			2	1.F FE	24,779,934	114.0250	28,352,214	24,865,000	24,794,370		2,188			3.550	3.602	MN	132,406	882,708	03/05/2015	11/07/2042
74005P-BD-5	PRAXAIR INC LIN 3.55 11/07/42	0		2	1.F FE	4,662,039	114.0250	5,530,192	4,850,000	4,693,293		5,062			3.550	3.602	MN	25,826	170,400	12/02/2021	11/07/2042
74005P-BQ-6	PRAXAIR INC LIN 3.2 01/30/26			2	1.F FE	20,043,900	106.6520	21,330,397	20,000,000	20,018,345		(4,902)			3.200	3.172	JJ	268,444	640,000	02/04/2016	01/30/2026
740189-AG-0	PRECISION CASTPARTS CORP PCP 2 1/2 01/15/23			2	1.C FE	22,284,580	101.5620	24,374,990	24,000,000	23,782,545		202,061			2.500	3.452	JJ	276,667	600,000	08/19/2013	01/15/2023
740189-AG-0	PRECISION CASTPARTS CORP PCP 2 1/2 01/15/23	0		2	1.C FE	5,442,120	101.5620	6,093,747	6,000,000	5,928,557		66,281			2.500	3.452	JJ	69,167	150,000	08/19/2013	01/15/2023
740189-AH-8	PRECISION CASTPARTS CORP PCP 3.9 01/15/43			2	1.C FE	23,462,644	115.7130	28,118,251	24,300,000	23,595,185		20,337			3.900	4.167	JJ	436,995	947,700	01/24/2017	01/15/2043
740189-AH-8	PRECISION CASTPARTS CORP PCP 3.9 01/15/43	0		2	1.C FE	4,239,776	115.7130	5,438,509	4,700,000	4,315,427		10,789			3.900	4.167	JJ	84,522	183,300	11/01/2013	01/15/2043
74052B-AA-5	PREMIER HEALTH PARTNERS PRHLTH 2.911 11/15/26			2	2.A FE	5,000,000	102.6510	5,132,563	5,000,000	5,000,000					2.911	2.911	MN	18,598	145,550	08/24/2016	11/15/2026
74052B-AB-3	PREMIER HEALTH PARTNERS PRHLTH 3.992 11/15/46			2	2.A FE	5,000,000	110.4190	5,520,971	5,000,000	5,000,000					3.992	3.992	MN	25,504	199,600	08/24/2016	11/15/2046
740816-AM-5	PRES & FELLOWS OF HARVAR HARVRD 3.15 07/15/46			2	1.A FE	9,983,000	113.9230	11,392,269	10,000,000	9,984,689		408			3.150	3.159	JJ	145,250	315,000	10/06/2016	07/15/2046
740816-AP-8	PRESIDENTANDFELLOWSOFHARVA SENIORCORPBND	0		2	1.A FE	52,283	100.2600	50,130	50,000	52,279		(4)			2.517	2.297	AO	266		12/02/2021	10/15/2050
741503-AW-6	PRICELINE GROUP INC/THE BKNG 3.65 03/15/25			2	1.G FE	35,161,708	106.3530	37,117,030	34,900,000	35,005,966		(34,186)			3.650	3.557	MS	375,078	1,273,850	11/09/2016	03/15/2025
741503-AW-6	PRICELINE GROUP INC/THE BKNG 3.65 03/15/25	0		2	1.G FE	5,086,842	106.3530	5,423,979	5,100,000	5,095,256		1,370			3.650	3.557	MS	54,811	186,150	03/10/2015	03/15/2025
74164M-AB-4	PRIMERICAINC SENIORCORPBND			2	2.A FE	36,838,478	101.2850	37,480,404	37,005,000	36,840,170		1,693			2.800	2.852	MN	120,883		11/16/2021	11/19/2031
74251V-AH-5	PRINCIPAL FINANCIAL GROU PFG 3 1/8 05/15/23				1.G FE	26,167,467	102.9820	26,929,907	26,150,000	26,152,616		(1,840)			3.125	3.121	MN	104,418	817,188	11/14/2012	05/15/2023
74251V-AH-5	PRINCIPAL FINANCIAL GROU PFG 3 1/8 05/15/23	0			1.G FE	3,844,533	102.9820	3,964,824	3,850,000	3,849,180		576			3.125	3.121	MN	15,373	120,313	11/13/2012	05/15/2023
74251V-AJ-1	PRINCIPAL FINANCIAL GROU PFG 4.35 05/15/43				1.G FE	3,512,844	121.4030	4,067,009	3,350,000	3,492,329		(4,125)			4.350	4.051	MN	18,620	145,725	07/07/2016	05/15/2043
74251V-AJ-1	PRINCIPAL FINANCIAL GROU PFG 4.35 05/15/43	0			1.G FE	1,730,207	121.4030	2,003,154	1,650,000	1,720,102		(2,032)			4.350	4.051	MN	9,171	71,775	07/07/2016	05/15/2043
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING PRINCIPAL LIFE BLB FND II	0			1.E FE	4,488,030	105.1380	4,731,223	4,500,000	4,494,414		1,200			3.000	3.031	AO	27,375	135,000	04/11/2016	04/18/2026
74264*-AB-2	PRISA LHC LLC SERIES B SENIOR NOTES				1.F	3,000,000	106.3450	3,190,344	3,000,000	3,000,000					4.270	4.270	AO	27,043	128,100	04/15/2014	04/15/2026
74264*-AC-0	PRISA LHC LLC PRISA LHC LLC				1.F	4,000,000	104.2390	4,169,578	4,000,000	4,000,000					3.750	3.750	AO	37,500	150,000	06/01/2016	04/01/2026
74264*-AD-8	PRISA LHC LLC PRISA LHC LLC				1.F	8,000,000	104.7470	8,379,730	8,000,000	8,000,000					3.850	3.850	AO	77,000	308,000	06/01/2016	04/01/2028
74264*-AG-1	PRISA LHC LLC PRISA LHC LLC	0			1.F	2,000,000	101.1060	2,022,129	2,000,000	2,000,000					2.720	2.720	AO	11,484	40,800	10/15/2020	10/15/2030
74264*-AH-9	PRISA LHC LLC PRISA LHC LLC 2.82 10/15/32	0			1.F	5,000,000	101.6010	5,080,025	5,000,000	5,000,000					2.820	2.820	AO	29,767	105,750	10/15/2020	10/15/2032
742718-CB-3	PROCTER & GAMBLE CO/THE PG 5 1/2 02/01/34	0			1.D FE	2,101,680	135.8210	2,716,416	2,000,000	2,068,039		(3,984)			5.500	5.119	FA	45,833	110,000	04/08/2011	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO/THE PG 5.8 08/15/34				1.D FE	13,254,931	139.2910	16,788,776	12,053,000	12,870,672		(45,331)			5.800	5.074	FA	264,095	699,074	04/13/2011	08/15/2034
742718-DB-2	PROCTER & GAMBLE CO/THE PG 5.8 08/15/34	0			1.D FE	1,909,075	139.2910	2,437,597	1,750,000	1,858,452		(5,985)			5.800	5.074	FA	38,344	101,500	04/11/2011	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO/THE PG 5.55 03/05/37				1.D FE	28,136,179	143.0440	34,895,646	24,395,000	27,221,045		(128,529)			5.550	4.563	MS	436,264	1,353,923	10/24/2013	03/05/2037
742718-DF-3	PROCTER & GAMBLE CO/THE PG 5.55 03/05/37	0			1.D FE	3,763,710	143.0440	5,078,071	3,550,000	3,707,046		(6,706)			5.550	4.563	MS	63,486	197,025	04/11/2011	03/05/2037
742718-FK-0	PROCTER & GAMBLE CO/THE SENIORCORPBND	0			1.D FE	63,165	124.3600	62,180	50,000	63,142		(23)			3.600	2.325	MS	480		12/02/2021	03/25/2050
74273@-AB-9	PRIT CORE REALTY HOLDINGS LLC SERIES B SENIOR NOTES				2.A	3,000,000	102.6940	3,080,820	3,000,000	3,000,000					3.850	3.850	FA	43,954	115,500	02/14/2013	02/14/2023
74273@-AC-7	PRIT CORE REALTY HOLDINGS LLC SERIES C SENIOR NOTES				2.A	3,000,000	105.6580	3,169,740	3,000,000	3,000,000					4.000	4.000	FA	45,667	120,000	02/14/2013	02/14/2025
74275#-AC-3	PRISA II LHC PRISA II LHC 3.75 11/17/32			1	2.B	15,000,000	106.8330	16,024,998	15,000,000	15,000,000					3.750	3.750	FA	209,375	498,438	09/28/2020	11/17/2032
743263-AP-0	PROGRESS ENERGY INC DUK 6 12/01/39				2.B FE	9,949,318	138.0920	12,152,093	8,800,000	9,688,275		(29,678)			6.000	5.132	JD	44,000	528,000	09/08/2010	12/01/2039
743315-AJ-2	PROGRESSIVE CORP PGR 6 5/8 03/01/29				1.F FE	6,871,772	129.6780	7,910,340	6,100,000	6,493,372		(43,680)			6.625	5.523	MS	134,708	404,125	09/10/2010	03/01/2029
743315-AJ-2	PROGRESSIVE CORP PGR 6 5/8 03/01/29	0			1.F FE	1,013,868	129.6780	1,167,099	900,000	958,039		(6,445)			6.625	5.523	MS	19,875	59,625	09/10/2010	03/01/2029
743315-AL-7	PROGRESSIVE CORP PGR 6 1/4 12/01/32				1.F FE	6,366,921	137.2810	7,426,915	5,410,000	6,057,776		(44,170)			6.250	4.826	JD	28,177	338,125	09/13/2013	12/01/2032
743315-AL-7	PROGRESSIVE CORP PGR 6 1/4 12/01/32	0			1.F FE	5,295,960	137.2810	6,177,656	4,500,000	5,038,815		(36,740)			6.250	4.826	JD	23,438	281,250	09/13/2013	12/01/2032
743315-AP-8	PROGRESSIVE CORP PGR 4.35 04/25/44				1.F FE	12,226,414	123.0270	14,886,248	12,100,000	12,207,876		(2,896)			4.350	4.303	AO	96,498	526,350	07/25/2014	04/25/2044
743315-AP-8	PROGRESSIVE CORP PGR 4.35 04/25/44	0			1.F FE	2,890,836	123.0270	3,567,778	2,900,000	2,892,195		203			4.350	4.303	AO	23,128	126,150	04/22/2014	04/25/2044
743315-AR-4	PROGRESSIVE CORP PGR 2.45 01/15/27				1.F FE	4,998,250	104.0890	5,204,425	5,000,000	4,999,063		173			2.450	2.454	JJ	56,486	122,500	08/22/2016	01/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743315-AS-2	PROGRESSIVE CORP PGR 4 1/8 04/15/47			2	1.F FE	7,990,320	121.8600	9,748,795	8,000,000	7,991,256		193			4.125	4.122	AO	69,667	330,000	04/03/2017	04/15/2047
743315-AS-2	PROGRESSIVE CORP PGR 4 1/8 04/15/47	0		2	1.F FE	61,602	121.8600	60,930	50,000	61,580		(22)			4.125	4.122	AO	435		12/02/2021	04/15/2047
743315-AT-0	PROGRESSIVE CORP PGR 4.2 03/15/48	0		2	1.F FE	4,512,372	124.0320	5,643,473	4,550,000	4,514,952		718			4.200	4.249	MS	56,268	191,100	03/12/2018	03/15/2048
743315-AT-0	PROGRESSIVE CORP PGR 4.2 03/15/48			2	1.F FE	16,313,959	124.0320	20,403,324	16,450,000	16,323,286		2,596			4.200	4.249	MS	203,432	690,900	03/12/2018	03/15/2048
74340X-BH-3	PROLOGIS LP PROLOGIS LP	0		2	1.G FE	496,600	112.3120	561,559	500,000	497,606		306			3.875	3.957	MS	5,705	19,375	06/11/2018	09/15/2028
74340X-BL-4	PROLOGIS LP PLD 4 3/8 02/01/29			2	1.G FE	1,745,881	114.9110	2,010,937	1,750,000	1,746,637		397			4.375	4.407	FA	31,901	76,563	02/10/2020	02/01/2029
74340X-BL-4	PROLOGIS LP PLD 4 3/8 02/01/29	0		2	1.G FE	249,412	114.9110	287,277	250,000	249,520		57			4.375	4.407	FA	4,557	10,938	02/10/2020	02/01/2029
74340X-BP-5	PROLOGISLP SENIORCORPBND	0		2	1.G FE	52,152	103.4030	51,702	50,000	52,149		(3)			3.000	2.777	AO	317		12/02/2021	04/15/2050
743674-BD-4	PROTECTIVE LIFE PL 4.3 09/30/28			2	2.A FE	24,939,750	113.2790	28,319,815	25,000,000	24,957,955		5,262			4.300	4.329	MS	271,736	1,075,000	08/16/2018	09/30/2028
743674-BE-2	PROTECTIVE LIFE PL 3.4 01/15/30			2	2.A FE	29,907,600	106.1730	31,851,798	30,000,000	29,928,920		7,558			3.400	3.434	JJ	470,333	1,020,000	09/16/2019	01/15/2030
74368C-AZ-7	PROTECTIVE LIFE GLOBAL PL 0.631 10/13/23				1.E FE	501,460	99.4730	497,363	500,000	500,887		(494)			0.631	0.531	AO	684	3,155	10/30/2020	10/13/2023
74368C-AZ-7	PROTECTIVE LIFE GLOBAL PL 0.631 10/13/23	0			1.E FE	9,527,740	99.4730	9,449,902	9,500,000	9,516,854		(9,380)			0.631	0.531	AO	12,988	59,945	10/30/2020	10/13/2023
743756-AC-2	PROV ST JOSEPH HLTH OBL PSJH0G 3.744 10/01/47				1.D FE	4,350,000	114.2260	4,968,834	4,350,000	4,350,000					3.744	3.744	AO	40,716	162,864	09/20/2016	10/01/2047
743756-AC-2	PROV ST JOSEPH HLTH OBL PSJH0G 3.744 10/01/47	0			1.D FE	650,000	114.2260	742,470	650,000	650,000					3.744	3.744	AO	6,084	24,336	09/20/2016	10/01/2047
743820-AB-8	PROVIDENCESTJOSEPHHEALTHOB SENIORCORPBND	0		2	1.D FE	49,563	96.6500	48,325	50,000	49,564		1			2.700	2.743	AO	338		12/02/2021	10/01/2051
744320-AN-2	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC	0		2	2.B FE	52,093	104.1400	52,070	50,000	52,031		(61)			5.200	5.274	MS	766		12/02/2021	03/15/2044
744320-BF-8	PRUDENTIAL FINANCIAL INC BASIC	0		2	2.B FE	1,000,000	112.6110	1,126,108	1,000,000	1,000,000					5.700	5.700	MS	16,783	57,000	09/13/2018	09/15/2048
744320-AK-1	PRUDENTIAL FINANCIAL INC PRU 5.9 03/17/36				1.G FE	1,236,344	130.7510	1,469,642	1,124,000	1,208,925		(3,975)			5.900	5.144	MS	19,526	66,316	10/01/2013	03/17/2036
744320-AK-1	PRUDENTIAL FINANCIAL INC PRU 5.9 03/17/36	0			1.G FE	1,099,950	130.7510	1,307,511	1,000,000	1,075,556		(3,537)			5.900	5.144	MS	17,372	59,000	10/01/2013	03/17/2036
744320-BQ-7	PRUDENTIAL FINANCIAL INC BASIC	0			1.G FE	2,063,985	140.0390	2,450,676	1,750,000	2,035,642		(9,072)			6.200	4.868	MN	13,864	108,500	09/05/2018	11/15/2040
744320-BU-8	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC	0			1.G FE	3,105,599	132.5290	3,281,427	2,476,000	3,067,824		(19,112)			5.800	4.039	MN	17,951	143,608	12/23/2019	11/16/2041
744320-BY-0	PRUDENTIAL FINANCIAL INC PRU 5.1 08/15/43				1.G FE	2,194,780	120.2730	2,405,462	2,000,000	2,165,949		(4,468)			5.100	4.496	FA	38,533	102,000	07/25/2014	08/15/2043
744320-BY-0	PRUDENTIAL FINANCIAL INC PRU 5.1 08/15/43	0			1.G FE	1,097,390	120.2730	1,202,731	1,000,000	1,082,975		(2,234)			5.100	4.496	FA	19,267	51,000	07/25/2014	08/15/2043
744320-CD-5	PRUDENTIAL FINANCIAL INC PRU 4.418 03/27/48			2	1.G FE	9,000,000	124.8340	11,235,015	9,000,000	9,000,000					4.418	4.318	MS	103,823	397,620	03/22/2018	03/27/2048
744320-CD-5	PRUDENTIAL FINANCIAL INC PRU 4.418 03/27/48	0		2	1.G FE	2,168,347	124.8340	2,496,670	2,000,000	2,162,014		(3,852)			4.418	4.318	MS	23,072	88,360	04/30/2020	03/27/2048
744331-AF-6	PRUDENTIAL FUNDING LLC PRU 6 3/4 09/15/23				1.E FE	3,487,470	108.3620	3,792,654	3,500,000	3,497,784		1,188			6.750	6.790	MS	69,563	236,250	09/09/2009	09/15/2023
744331-AF-6	PRUDENTIAL FUNDING LLC PRU 6 3/4 09/15/23	0			1.E FE	5,480,310	108.3620	5,959,885	5,500,000	5,496,518		1,867			6.750	6.790	MS	109,313	371,250	09/09/2009	09/15/2023
744448-CG-4	PUBLIC SERVICE COLORADO XEL 3.6 09/15/42	0		2	1.F FE	4,639,577	109.9550	5,866,110	5,335,000	4,758,462		16,915			3.600	4.399	MS	56,551	190,260	12/02/2021	09/15/2042
744516-G8-8	QUESTAR GAS COMPANY PUBLIC SERVICE CO NORTH CAROLI			1	2.A	8,000,000	105.8630	8,469,040	8,000,000	8,000,000					4.330	4.330	JD	15,396	346,400	06/15/2018	06/15/2028
744533-BJ-8	PUBLIC SERVICE OKLAHOMA AEP 6 5/8 11/15/37				2.A FE	4,233,965	142.3260	5,095,265	3,580,000	4,067,488		(19,129)			6.625	5.342	MN	30,306	237,175	09/22/2010	11/15/2037
744533-BJ-8	PUBLIC SERVICE OKLAHOMA AEP 6 5/8 11/15/37	0			2.A FE	650,364	142.3260	782,792	550,000	624,818		(2,936)			6.625	5.342	MN	4,656	36,438	09/22/2010	11/15/2037
744533-C8-7	PUBLIC SERVICE OKLAHOMA				1.G	14,000,000	113.1190	15,836,660	14,000,000	14,000,000					4.090	4.090	MS	144,741	572,600	03/31/2015	03/31/2045
744538-AA-7	PUBLIC SERVICE NEW HAMPS ES 5.6 10/05/35				1.E FE	5,804,813	127.1890	8,521,630	6,700,000	6,059,881		27,720			5.600	6.672	AO	93,800	375,200	08/25/2008	10/05/2035
744538-AA-7	PUBLIC SERVICE NEW HAMPS ES 5.6 10/05/35	0			1.E FE	2,859,087	127.1890	4,197,221	3,300,000	2,984,718		13,653			5.600	6.672	AO	46,200	184,800	08/25/2008	10/05/2035
744560-AQ-9	PUB SVC ELEC & GAS PEG 5.7 12/01/36				1.E FE	9,220,848	134.9470	11,301,834	8,375,000	8,984,147		(26,951)			5.700	5.003	JD	39,781	477,375	11/04/2010	12/01/2036
744560-AQ-9	PUB SVC ELEC & GAS PEG 5.7 12/01/36	0			1.E FE	1,319,796	134.9470	1,619,367	1,200,000	1,286,262		(3,814)			5.700	5.003	JD	5,700	68,400	10/15/2010	12/01/2036
744560-AU-0	PUB SVC ELEC & GAS PEG 5 3/8 11/01/39				1.E FE	9,650,616	132.4420	12,241,632	9,243,000	9,558,776		(10,703)			5.375	5.081	MN	82,802	496,811	05/17/2011	11/01/2039
744560-AV-8	PUB SVC ELEC & GAS PEG 5 1/2 03/01/40	0			1.E FE	3,669,448	135.0940	4,647,230	3,440,000	3,619,716		(5,926)			5.500	5.057	MS	63,067	189,200	05/18/2011	03/01/2040
744560-BQ-8	PUB SVC ELEC & GAS PEG 3.8 03/01/46			2,6	1.E FE	17,372,522	116.2600	20,287,323	17,450,000	17,381,542		1,699			3.800	3.825	MS	221,033	663,100	02/29/2016	03/01/2046
744560-BQ-8	PUB SVC ELEC & GAS PEG 3.8 03/01/46	0		2,6	1.E FE	2,538,678	116.2600	2,964,623	2,550,000	2,539,996		248			3.800	3.825	MS	32,300	96,900	02/29/2016	03/01/2046
744600-AJ-8	PUBLICSTO SENIORCORPBND	0		2	1.F FE	49,744	100.5000	50,250	50,000	49,745		2			2.250	2.308	MN	163		12/02/2021	11/09/2031
74531E-AA-0	PUGET SOUND ENERGY INC PSD 7.02 12/01/27				1.G FE	15,272,140	125.7650	15,720,611	12,500,000	13,731,161		(174,222)			7.020	5.073	MS	258,375	877,500	09/22/2010	12/01/2027
745332-BK-1	PUGET SOUND ENERGY INC PSD 7.02 12/01/27				1.F FE	10,989,860	123.5040	14,202,986	11,500,000	11,262,701		31,146			7.020	7.460	MS	237,705	807,300	12/22/2008	12/01/2027
745332-BU-9	PUGET SOUND ENERGY INC PSD 5.483 06/01/35				1.F FE	822,435	125.2230	939,173	750,000	803,004		(2,768)			5.483	4.764	JD	3,427	41,123	09/04/2013	06/01/2035
745332-BU-9	PUGET SOUND ENERGY INC PSD 5.483 06/01/35	0			1.F FE	1,370,725	125.2230	1,565,288	1,250,000	1,338,340		(4,613)			5.483	4.764	JD	5,711	68,538	09/04/2013	06/01/2035
745332-CA-2	PUGET SOUND ENERGY INC PSD 5.757 10/01/39	0			1.F FE	808,688	135.6930	1,017,695	750,000	795,344		(1,521)			5.757	5.230	AO	10,794	43,178	09/02/2010	10/01/2039
745867-AP-6	PULTE CORP SENIORCORPBND	0			2.C FE	65,373	130.0300	65,015	50,000	65,295		(78)			6.375	3.153	MN	407		12/02/2021	05/15/2033
747525-AV-5	QUALCOMM INC QCOM 4.3 05/20/47			2	1.F FE	24,015,310	125.9290	30,222,870	24,000,000	24,013,818		(309)			4.300	4.296	MN	117,533	1,032,000	05/22/2017	05/20/2047
747525-AV-5	QUALCOMM INC QCOM 4.3 05/20/47	0		2	1.F FE	999,840	125.9290	1,259,286	1,000,000	999,847		3			4.300	4.296	MN	4,897	43,000	05/19/2017	05/20/2047
74762E-AH-5	QUANTASERVINC. SENIORCORPBND	0		2	2.C FE	49,031	97.0900	48,545	50,000	49,036		6			2.350	2.568	JJ	320		12/02/2021	01/15/2032
74834L-AN-0	QUEST DIAGNOSTICS INC DGX 6.95 07/01/37				2.B FE	17,462,880	138.1340	20,989,498	15,195,000	16,897,999		(66,156)			6.950	5.847	JJ	528,026	1,056,053	09/08/2010	07/01/2037
74834L-AN-0	QUEST DIAGNOSTICS INC DGX 6.95 07/01/37	0			2.B FE	675,300	138.1340	828,805	600,000	656,806		(2,173)			6.950	5.847	JJ	20,850	41,700	08/06/2010	07/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74834L-AQ-3	QUEST DIAGNOSTICS INC DGX 5 3/4 01/30/40				2.B FE	7,189,107	126.9260	8,523,075	6,715,000	7,091,383		(12,291)			5.750	5.340	JJ	161,953	386,113	01/25/2012	01/30/2040
74834L-AQ-3	QUEST DIAGNOSTICS INC DGX 5 3/4 01/30/40	0			2.B FE	981,570	126.9260	1,269,259	1,000,000	985,539		440			5.750	5.340	JJ	24,118	57,500	06/11/2010	01/30/2040
74834L-AV-2	QUEST DIAGNOSTICS INC DGX 4 1/4 04/01/24	0		2	2.B FE	3,131,520	105.7790	3,173,366	3,000,000	3,034,473		(16,264)			4.250	3.651	AO	31,875	127,500	05/21/2015	04/01/2024
74834L-BC-3	QUESTDIAGNOSTICSINC SENIORCORPBND	0		2	2.B FE	51,556	103.2500	51,625	50,000	51,548		(7)			2.800	2.424	JD	4	700	12/02/2021	06/30/2031
74837H-A@-5	QUESTAR GAS COMPANY SENIOR NOTES SERIES B				1.G	6,000,000	104.0140	6,240,840	6,000,000	6,000,000					3.280	3.280	AO	49,200	196,800	12/14/2012	12/01/2027
74837H-B#-2	QUESTAR GAS COMPANY QUESTAR GAS COMPANY				1.G	6,000,000	96.9720	5,818,320	6,000,000	6,000,000					3.670	3.670	JD	18,350	220,200	12/15/2016	12/01/2051
749607-AC-1	RLI CORP RLI 4 7/8 09/15/23				2.B FE	4,487,130	105.1480	4,731,644	4,500,000	4,497,310		1,478			4.875	4.912	MS	64,594	219,375	09/25/2013	09/15/2023
749607-AC-1	RLI CORP RLI 4 7/8 09/15/23	0			2.B FE	5,484,270	105.1480	5,783,121	5,500,000	5,496,713		1,806			4.875	4.912	MS	78,948	268,125	09/25/2013	09/15/2023
749685-AS-2	RPM INTERNATIONAL INC RPM 3.45 11/15/22			2	2.C FE	10,375,812	101.5810	11,504,098	11,325,000	11,217,126		118,699			3.450	4.579	MN	49,924	390,713	09/05/2013	11/15/2022
749685-AS-2	RPM INTERNATIONAL INC RPM 3.45 11/15/22	0		2	2.C FE	3,663,840	101.5810	4,063,257	4,000,000	3,961,791		42,042			3.450	4.579	MN	17,633	138,000	09/05/2013	11/15/2022
749685-AV-5	RPM INTERNATIONAL INC RPM 3 3/4 03/15/27			2	2.C FE	11,968,060	108.9810	13,077,773	12,000,000	11,982,032		3,068			3.750	3.782	MS	132,500	450,000	03/01/2017	03/15/2027
749685-AW-3	RPM INTERNATIONAL INC RPM 4 1/4 01/15/48			2	2.C FE	4,149,876	115.7230	4,802,506	4,150,000	4,150,018					4.250	4.250	JJ	81,328	176,375	12/06/2017	01/15/2048
749685-AW-3	RPM INTERNATIONAL INC RPM 4 1/4 01/15/48	0		2	2.C FE	849,975	115.7230	983,646	850,000	850,004					4.250	4.250	JJ	16,658	36,125	12/06/2017	01/15/2048
749685-AX-1	RPM INTERNATIONAL INC RPM 4.55 03/01/29			2	2.C FE	9,985,600	113.5630	11,356,291	10,000,000	9,989,098		1,260			4.550	4.568	MS	151,667	455,000	02/25/2019	03/01/2029
749868-AR-2	RREEF AMERICA REIT II INC				1.G	6,000,000	105.1120	6,306,714	6,000,000	6,000,000					3.310	3.310	JJ	97,093	198,600	07/01/2015	07/01/2027
749868-AT-8	RREEF AMERICA REIT II INC				1.G	4,000,000	106.4380	4,257,521	4,000,000	4,000,000					3.730	3.730	JJ	72,942	149,200	01/05/2016	01/05/2026
749868-AU-5	RREEF AMERICA REIT II INC				1.G	4,000,000	107.9490	4,317,948	4,000,000	4,000,000					3.830	3.830	JJ	74,898	153,200	01/05/2016	01/05/2028
749868-AZ-4	RREEF AMERICA REIT II INC RREEF AMERICA REIT II	0			1.G	2,000,000	111.3990	2,227,976	2,000,000	2,000,000					4.190	4.190	AO	15,829	83,800	10/23/2018	10/23/2029
75063M-AA-5	RADYCHILDRENSHOSPITALSANDI SECUREDCORPBND	0		2	1.D FE	55,640	107.0200	53,510	50,000	55,631		(9)			3.154	2.594	FA	596		12/02/2021	08/15/2051
750731-AA-9	RAIDERS FC LEASE-BACKED P/T TR RAIDERS FC SR NT PASS THRU TRU				2.A YE	7,896,026	101.4580	8,011,149	7,896,026	7,896,026					3.744	3.773	MON	17,245	295,627	02/20/2020	02/10/2049
754730-AF-6	RAYMOND JAMES FINANCIAL RJF 4.95 07/15/46				2.A FE	28,533,620	128.5750	33,429,445	26,000,000	28,489,195		(45,237)			4.950	4.288	JJ	593,450	1,039,500	04/12/2021	07/15/2046
754730-AH-2	RAYMOND JAMES FINANCIAL RJF 3 3/4 04/01/51			2	2.A FE	8,985,795	110.8930	9,647,664	8,700,000	8,981,611		(4,184)			3.750	3.566	AO	81,563	163,125	03/26/2021	04/01/2051
754730-AH-2	RAYMOND JAMES FINANCIAL RJF 3 3/4 04/01/51	0		2	2.A FE	1,399,435	110.8930	1,497,051	1,350,000	1,398,799		(635)			3.750	3.566	AO	12,656	24,375	12/02/2021	04/01/2051
754907-AA-1	RAYONIER INC RYN 3 3/4 04/01/22			2	2.C FE	30,018,056	100.0000	30,094,000	30,094,000	30,088,837		8,113			3.750	3.779	AO	282,131	1,128,525	09/21/2012	04/01/2022
75508X-AA-4	RAYONIERLP SENIORCORPBND	0		2	2.C FE	49,855	99.7700	49,885	50,000	49,856		1			2.750	2.785	MN	168		12/02/2021	05/17/2031
75513E-BR-1	RAYTHEON TECH CORP RTX 7 1/2 04/01/26				2.A FE	10,296,907	122.2360	11,612,444	9,500,000	10,157,247		(132,583)			7.500	5.646	AO	150,417	712,500	12/11/2020	04/01/2026
75513E-BR-1	RAYTHEON TECH CORP RTX 7 1/2 04/01/26	0			2.A FE	541,942	122.2360	611,181	500,000	534,592		(6,978)			7.500	5.646	AO	7,917	37,500	12/11/2020	04/01/2026
75513E-BT-7	RAYTHEON TECH CORP RTX 6.8 07/01/36				2.A FE	4,653,716	141.2920	5,651,688	4,000,000	4,624,221		(28,148)			6.800	5.249	JJ	136,000	272,000	12/11/2020	07/01/2036
75513E-CA-7	RAYTHEON TECH CORP RTX 4 7/8 10/15/40				2.A FE	19,688,868	126.5720	25,314,457	20,000,000	19,700,132		10,542			4.875	4.999	AO	205,833	975,000	12/11/2020	10/15/2040
75513E-CJ-8	RAYTHEON TECH CORP RTX 4.8 12/15/43			2	2.A FE	46,728,166	126.7550	55,081,402	43,455,000	46,632,598		(90,833)			4.800	4.305	JD	92,704	2,085,840	12/11/2020	12/15/2043
75513E-CJ-8	RAYTHEON TECH CORP RTX 4.8 12/15/43	0		2	2.A FE	2,989,248	126.7550	3,802,651	3,000,000	2,989,544		263			4.800	4.305	JD	6,400	144,000	12/11/2020	12/15/2043
75513E-CN-9	RAYTHEON TECHNOLOGIES CORPORAT SENIORCORPBND	0		2	2.A FE	5,003,811	100.1150	5,005,739	5,000,000	5,003,800		(11)			2.375	2.367	MS	14,844		12/22/2021	03/15/2032
75524R-AA-7	CITIZENS FINANCIAL GROUP CFG 4.15 09/28/22				2.B FE	13,946,660	102.5630	14,358,751	14,000,000	13,995,248		6,191			4.150	4.197	MS	150,092	581,000	09/25/2012	09/28/2022
75524R-AA-7	CITIZENS FINANCIAL GROUP CFG 4.15 09/28/22	0			2.B FE	5,977,140	102.5630	6,153,750	6,000,000	5,997,963		2,653			4.150	4.197	MS	64,325	249,000	09/25/2012	09/28/2022
756109-AS-3	REALTY INCOME CORPORATION O 3 01/15/27			2	1.G FE	11,851,080	105.5920	12,671,064	12,000,000	11,920,717		14,305			3.000	3.143	JJ	166,000	360,000	10/05/2016	01/15/2027
756109-BL-7	REALTYINCOMECORP SENIORCORPBND	0		2	1.G FE	51,976	103.7700	51,885	50,000	51,965		(11)			2.850	2.431	JD	63	713	12/02/2021	12/15/2032
75884R-AU-7	REGENCY CENTERS LP REG 3.9 11/01/25			2	2.A FE	12,904,320	106.9600	13,904,739	13,000,000	12,959,234		9,661			3.900	3.989	MN	84,500	507,000	08/10/2015	11/01/2025
75884R-AU-7	REGENCY CENTERS LP REG 3.9 11/01/25	0		2	2.A FE	1,985,280	106.9600	2,139,191	2,000,000	1,993,728		1,486			3.900	3.989	MN	13,000	78,000	08/10/2015	11/01/2025
75884R-AW-3	REGENCY CENTERS LP REG 4.4 02/01/47			2	2.A FE	21,902,815	118.7730	26,308,297	22,150,000	21,924,688		4,795			4.400	4.471	FA	406,083	974,600	01/24/2017	02/01/2047
75884R-AW-3	REGENCY CENTERS LP REG 4.4 02/01/47	0		2	2.A FE	2,804,685	118.7730	3,385,040	2,850,000	2,808,674		876			4.400	4.471	FA	52,250	125,400	01/24/2017	02/01/2047
75884R-AX-1	REGENCY CENTERS LP REG 4 1/8 03/15/28			2	2.A FE	4,991,850	111.3630	5,568,175	5,000,000	4,994,589		750			4.125	4.145	MS	60,729	206,250	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP REG 2.95 09/15/29			2	2.A FE	9,241,028	103.8600	9,607,073	9,250,000	9,243,026		795			2.950	2.961	MS	80,347	272,875	08/13/2019	09/15/2029
75884R-AZ-6	REGENCY CENTERS LP REG 2.95 09/15/29	0		2	2.A FE	749,273	103.8600	778,952	750,000	749,435		64			2.950	2.961	MS	6,515	22,125	08/13/2019	09/15/2029
75886F-AF-4	REGENERONPHARMACEUTICALSINC. SENIORCORPBND	0		2	2.C FE	47,386	93.7100	46,855	50,000	47,390		4			2.800	3.075	MS	412		12/02/2021	09/15/2050
7591EP-AE-0	REGIONSFINANCIALCORPORATION SUBCORPBND	0			2.B FE	11,856,888	149.6400	11,700,352	7,819,000	11,827,286		(29,602)			7.375	3.234	JD	33,638	288,326	11/03/2021	12/10/2037
759351-AL-3	REINSURANCE GROUP OF AMERICA I RGA 4.7 09/15/23				2.A FE	14,981,440	105.7340	15,331,481	14,500,000	14,597,995		(54,313)			4.700	4.334	MS	200,664	681,500	10/25/2013	09/15/2023
759351-AL-3	REINSURANCE GROUP OF AMERICA I RGA 4.7 09/15/23	0			2.A FE	5,602,960	105.7340	5,815,389	5,500,000	5,521,070		(11,645)			4.700	4.334	MS	76,114	258,500	10/10/2013	09/15/2023
759351-AP-4	REINSURANCE GROUP OF AMERICA I BASIC	0		2	2.A FE	994,720	104.6020	1,046,017	1,000,000	995,440		463			3.150	3.212	JD	1,400	31,500	06/04/2020	06/15/2030
759470-AQ-0	RELIANCE INDUSTRIES LTD RILIN 4 1/8 01/28/25				2.B FE	13,874,400	106.8940	14,965,125	14,000,000	13,955,636		13,239			4.125	4.236	JJ	245,438	577,500	01/22/2015	01/28/2025
759470-AX-5	RELIANCE INDUSTRIES LTD RILIN 3.667 11/30/27				2.B FE	10,860,160	107.2060	11,792,688	11,000,000	10,909,077		13,284			3.667	3.823	MN	34,735	403,370	02/08/2018	11/30/2027
759470-AY-3	RELIANCE INDUSTRIES LTD RILIN 5.4 02/14/22				2.B FE	10,188,778	100.5810	10,058,125	10,000,000	10,015,539		(128,169)			5.400	4.073	FA	205,500	540,000	08/21/2020	02/14/2022
759470-BA-4	RELIANCE INDUSTRIES LTD RILIN 6 1/4 10/19/40				2.B FE	4,958,737	141.5500	7,077,500	5,000,000	4,960,707		1,067			6.250	6.322	AO	62,500	312,500	08/21/2020	10/19/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
759509-AB-8	RELIANCE STEEL & ALUM RS 6.85 11/15/36				2.B FE	7,604,997	140.5660	10,233,239	7,280,000	7,530,351		(9,949)			6.850	6.551	MN	63,720	498,680	10/04/2012	11/15/2036
759509-AB-8	RELIANCE STEEL & ALUM RS 6.85 11/15/36	0			2.B FE	4,913,968	140.5660	6,747,191	4,800,000	4,887,757		(3,378)			6.850	6.551	MN	42,013	328,800	06/21/2011	11/15/2036
75972Y-AA-9	RENAISSANCERE FINANCE RNR 3.7 04/01/25			2	1.G FE	28,742,400	106.2230	30,592,173	28,800,000	28,779,017		5,968			3.700	3.724	AO	266,400	1,065,600	03/19/2015	04/01/2025
75972Y-AA-9	RENAISSANCERE FINANCE RNR 3.7 04/01/25	0		2	1.G FE	4,191,600	106.2230	4,461,359	4,200,000	4,196,940		870			3.700	3.724	AO	38,850	155,400	03/19/2015	04/01/2025
75974@-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC				2.B PL	5,859,320	103.1850	6,045,939	5,859,320	5,859,320					4.110	4.110	MS	60,873	240,818	03/31/2016	03/31/2035
760759-AF-7	REPUBLIC SERVICES INC RSG 6.086 03/15/35				2.B FE	2,241,524	133.5320	3,138,000	2,350,000	2,275,950		3,473			6.086	6.444	MS	42,112	143,021	05/07/2007	03/15/2035
760759-AF-7	REPUBLIC SERVICES INC RSG 6.086 03/15/35	0			2.B FE	3,481,516	133.5320	4,873,914	3,650,000	3,534,986		5,394			6.086	6.444	MS	65,408	222,139	05/07/2007	03/15/2035
760759-AM-2	REPUBLIC SERVICES INC RSG 4 3/4 05/15/23			2	2.B FE	5,665,760	104.3060	5,220,512	5,005,000	5,090,567		(73,577)			4.750	3.190	MN	30,378	237,738	02/28/2013	05/15/2023
760759-AM-2	REPUBLIC SERVICES INC RSG 4 3/4 05/15/23	0		2	2.B FE	509,409	104.3060	469,377	450,000	457,693		(6,615)			4.750	3.190	MN	2,731	21,375	02/28/2013	05/15/2023
760759-AQ-3	REPUBLIC SERVICES INC RSG 3.2 03/15/25			2	2.B FE	6,061,791	104.8260	6,394,380	6,100,000	6,084,550		4,500			3.200	3.286	MS	57,476	195,200	12/02/2016	03/15/2025
760759-AQ-3	REPUBLIC SERVICES INC RSG 3.2 03/15/25	0		2	2.B FE	893,439	104.8260	943,433	900,000	897,258		798			3.200	3.286	MS	8,480	28,800	12/02/2016	03/15/2025
760759-AT-7	REPUBLIC SERVICES INC RSG 3.95 05/15/28			2	2.B FE	10,846,220	110.9500	12,204,546	11,000,000	10,894,960		14,146			3.950	4.122	MN	55,519	434,500	05/03/2018	05/15/2028
760759-AW-0	REPUBLICSERVICESINC SENIORCORPBND	0		2	2.B FE	52,182	102.7700	51,385	50,000	52,178		(3)			3.050	2.822	MS	508		12/02/2021	03/01/2050
761152-A@-6	RESMED INC RESMED INC				2.A	13,000,000	104.2870	13,557,310	13,000,000	13,000,000					3.450	3.450	JJ	213,038	448,500	07/10/2019	07/10/2029
76169#-AQ-6	REYES HOLDINGS REYES HOLDINGS LLC				1.G PL	33,000,000	115.2090	38,019,046	33,000,000	33,000,000					4.700	4.700	JD	77,550	1,551,000	12/13/2018	12/13/2030
76169X-AA-2	REXFORDINDUSTRIALREALTYLP SENIORCORPBND	0		2	2.B FE	47,747	94.9900	47,495	50,000	47,762		16			2.125	2.693	JD	89		12/02/2021	12/01/2030
761713-BA-3	REYNOLDS AMERICAN INC BATSLN 5.7 08/15/35			2	2.B FE	10,351,597	118.9590	12,074,376	10,150,000	10,321,587		(9,039)			5.700	5.548	FA	218,563	578,550	06/13/2019	08/15/2035
761713-BA-3	REYNOLDS AMERICAN INC BATSLN 5.7 08/15/35	0		2	2.B FE	1,841,823	118.9590	2,200,748	1,850,000	1,843,413		312			5.700	5.548	FA	39,837	105,450	06/09/2015	08/15/2035
767118@-AD-0	RIO GRANDE RESOURCES TRUST II RIO GRANDE RESOURCES TRUST II				2.B	5,000,000	105.9510	5,297,550	5,000,000	5,000,000					4.070	4.070	FA	76,878	203,500	06/28/2018	08/15/2025
771196-BE-1	ROCHE HOLDINGS INC ROSW 3.35 09/30/24			2	1.C FE	14,962,050	105.6240	15,843,598	15,000,000	14,990,008		3,416			3.350	3.376	MS	127,021	502,500	09/22/2014	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC ROSW 4 11/28/44			2	1.C FE	42,980,060	120.7520	51,621,358	42,750,000	42,962,068		(6,289)			4.000	3.981	MN	156,750	1,710,000	04/27/2017	11/28/2044
771196-BH-4	ROCHE HOLDINGS INC ROSW 4 11/28/44	0		2	1.C FE	6,152,250	120.7520	7,546,982	6,250,000	6,165,973		2,182			4.000	3.981	MN	22,917	250,000	11/13/2014	11/28/2044
771196-BN-1	ROCHE HOLDINGS INC BASIC	0		2	1.C FE	2,998,620	103.9340	3,118,016	3,000,000	2,999,503		278			3.250	3.260	MS	28,167	97,500	09/11/2018	09/17/2023
771196-BY-7	ROCHEHOLDINGSINC SENIORCORPBND144A			2	1.C FE	17,935,000	98.0810	17,590,758	17,935,000	17,935,000					2.745	2.745	JD	24,616		12/06/2021	12/13/2051
772739-AQ-1	WESTROCK RKT CO WRK 4 03/01/23			2	2.B FE	14,811,669	102.7180	14,971,162	14,575,000	14,605,895		(31,841)			4.000	3.767	MS	194,333	583,000	09/25/2014	03/01/2023
77310V-AA-2	ROCKEFELLERFOUNDATION SENIORCORPBND	0		2	1.A FE	50,879	98.3400	49,170	50,000	50,877		(1)			2.492	2.406	AO	312		12/02/2021	10/01/2050
773903-AJ-8	ROCKWELL INTERNATIONAL SENIORCORPBND	0		2	1.G FE	63,893	125.2700	62,635	50,000	63,868		(24)			4.200	2.729	MS	700		12/02/2021	03/01/2049
776696-AE-6	ROPER TECHNOLOGIES INC ROP 3 1/8 11/15/22			2	2.A FE	10,991,640	101.4980	11,164,754	11,000,000	10,999,158		938			3.125	3.134	MN	43,924	343,750	11/15/2012	11/15/2022
776696-AE-6	ROPER TECHNOLOGIES INC ROP 3 1/8 11/15/22	0		2	2.A FE	3,996,960	101.4980	4,059,910	4,000,000	3,999,694		341			3.125	3.134	MN	15,972	125,000	11/15/2012	11/15/2022
776743-AB-2	ROPER TECHNOLOGIES INC ROP 3.85 12/15/25			2	2.A FE	11,175,654	107.7100	11,955,784	11,100,000	11,134,664		(8,781)			3.850	3.766	JD	18,993	427,350	11/08/2016	12/15/2025
776743-AB-2	ROPER TECHNOLOGIES INC ROP 3.85 12/15/25	0		2	2.A FE	898,506	107.7100	969,388	900,000	899,344		151			3.850	3.766	JD	1,540	34,650	11/30/2015	12/15/2025
776743-AF-3	ROPER TECHNOLOGIES INC ROP 4.2 09/15/28			2	2.A FE	9,240,010	112.4350	10,400,249	9,250,000	9,243,028		883			4.200	4.213	MS	114,392	388,500	08/14/2018	09/15/2028
776743-AF-3	ROPER TECHNOLOGIES INC ROP 4.2 09/15/28	0		2	2.A FE	749,190	112.4350	843,263	750,000	749,435		72			4.200	4.213	MS	9,275	31,500	08/14/2018	09/15/2028
776743-AG-1	ROPER TECHNOLOGIES INC ROP 2.95 09/15/29			2	2.A FE	16,731,753	103.7380	17,376,115	16,750,000	16,735,690		1,620			2.950	2.963	MS	145,492	494,125	08/19/2019	09/15/2029
776743-AG-1	ROPER TECHNOLOGIES INC ROP 2.95 09/15/29	0		2	2.A FE	249,458	103.7380	259,345	250,000	249,573		49			2.950	2.963	MS	2,172	7,375	08/19/2019	09/15/2029
776743-AL-0	ROPERTECHNOLOGIESINC SENIORCORPBND	0		2	2.A FE	46,709	93.9000	46,950	50,000	46,731		22			1.750	2.558	FA	331		12/02/2021	02/15/2031
77775*-BV-2	ROSENTHAL & ROSENTHAL INC ROSENTHAL & ROSENTHAL INC				2.B PL	15,000,000	104.4030	15,660,416	15,000,000	15,000,000					5.320	5.320	JJ	334,717	798,000	01/31/2019	01/31/2026
778296-AA-1	ROSS STORES INC ROST 3 3/8 09/15/24			2	2.A FE	18,993,190	104.8260	19,471,420	18,575,000	18,719,537		(57,577)			3.375	3.148	MS	184,589	626,906	10/14/2016	09/15/2024
778296-AA-1	ROSS STORES INC ROST 3 3/8 09/15/24	0		2	2.A FE	4,924,350	104.8260	5,241,297	5,000,000	4,974,954		8,670			3.375	3.148	MS	49,688	168,750	08/05/2015	09/15/2024
778296-AD-5	ROSS STORES INC BASIC	0		2	2.A FE	2,373,304	115.6800	2,313,609	2,000,000	2,320,561		(35,545)			4.800	2.576	AO	20,267	96,000	07/23/2020	04/15/2030
778296-AG-8	ROSSSTORESINC SENIORCORPBND	0		2	2.A FE	47,909	95.8700	47,935	50,000	47,923		14			1.875	2.376	AO	198		12/02/2021	04/15/2031
78081B-AP-8	ROYALTYPHARMAPLC SENIORCORPBND	0		2	2.C FE	48,672	95.6500	47,825	50,000	48,674		3			3.350	3.494	MS	721		12/02/2021	09/02/2051
78349A-A#-0	RWJ BARNABAS HEALTH INC RWJ BARNABAS HEALTH INC	0			1.E	10,000,000	121.8860	12,188,627	10,000,000	10,000,000					4.310	4.310	JJ	215,500	431,000	12/18/2018	07/01/2039
783549-AZ-1	RYDER SYSTEM INC R 6.95 12/01/25				2.B FE	5,330,350	117.8240	5,891,206	5,000,000	5,117,652		(25,763)			6.950	6.263	JD	28,958	347,500	12/08/2010	12/01/2025
78387G-AQ-6	AT&T INC T 6.15 09/15/34				2.B FE	5,047,718	130.6910	7,590,534	5,808,000	5,266,435		25,232			6.150	7.288	MS	105,173	357,192	04/07/2009	09/15/2034
78387G-AQ-6	AT&T INC T 6.15 09/15/34	0			2.B FE	477,884	130.6910	718,801	550,000	498,626		2,393			6.150	7.288	MS	9,960	33,825	04/07/2009	09/15/2034
78403D-AH-3	SBA TOWER TRUST SBAC 2014-2A C			2	1.F FE	15,000,000	103.5210	15,528,210	15,000,000	15,000,000					3.869	3.869	MON	25,793	580,350	10/07/2014	10/15/2049
78409V-AB-0	S&P GLOBAL INC SPGI 6.55 11/15/37				1.G FE	16,182,599	143.0510	20,821,114	14,555,000	15,927,441		(53,176)			6.550	5.863	MN	121,817	953,353	07/29/2016	11/15/2037
78409V-AB-0	S&P GLOBAL INC SPGI 6.55 11/15/37	0			1.G FE	3,136,518	143.0510	4,720,692	3,300,000	3,159,127		4,731			6.550	5.863	MN	27,619	216,150	07/29/2016	11/15/2037
78409V-AD-6	S&P GLOBAL INC SPGI 4 06/15/25			2	1.G FE	8,641,608	108.3950	9,430,390	8,700,000	8,674,893		6,635			4.000	4.090	JD	15,467	348,000	07/29/2016	06/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78409V-AD-6	S&P GLOBAL INC SPGI 4 06/15/25	0		2	1.G FE	1,291,275	108.3950	1,409,139	1,300,000	1,296,248		991			4.000	4.090	JD	2,311	52,000	07/29/2016	06/15/2025
78409V-AR-5	MCGRAW-HILL COMPANIES INC SENIORCORPBND	0		2	1.G FE	44,738	86.4600	43,230	50,000	44,744		6			2.300	2.743	FA	434		12/02/2021	08/15/2060
784305-A#-1	SJW GROUP SJW GROUP 3.15 11/1/31				1.G	25,000,000	99.4830	24,870,750	25,000,000	25,000,000					3.150	3.150	MN	131,250	787,500	10/08/2019	11/01/2031
78486Q-AD-3	SVB FINANCIAL GROUP SIVB 3 1/2 01/29/25				2.B FE	8,692,692	105.6460	9,191,229	8,700,000	8,697,475		764			3.500	3.510	JJ	128,567	304,500	01/26/2015	01/29/2025
78486Q-AD-3	SVB FINANCIAL GROUP SIVB 3 1/2 01/29/25	0			2.B FE	1,298,908	105.6460	1,373,402	1,300,000	1,299,623		114			3.500	3.510	JJ	19,211	45,500	01/26/2015	01/29/2025
78486Q-AF-8	SVBFINANCIALGROUP SENIORCORPBND	0		2	2.B FE	47,333	94.8700	47,435	50,000	47,351		18			1.800	2.454	FA	373		12/02/2021	02/02/2031
78488@-AC-9	SVF HOLDING REIT SVF HOLDING REIT				2.A	1,000,000	106.3660	1,063,660	1,000,000	1,000,000					3.740	3.740	AO	9,350	37,400	04/01/2016	04/01/2026
78488@-AD-7	SVF HOLDING REIT				2.A	2,000,000	106.3660	2,127,320	2,000,000	2,000,000					3.740	3.740	AO	18,700	74,800	06/07/2016	04/01/2026
78488@-AE-5	SVF HOLDING REIT SVF HOLDING REIT				2.A	3,000,000	107.6750	3,230,250	3,000,000	3,000,000					3.890	3.890	AO	29,175	116,700	04/01/2016	04/01/2028
78488@-AF-2	SVF HOLDING REIT				2.A	6,000,000	107.6750	6,460,500	6,000,000	6,000,000					3.890	3.890	AO	58,350	233,400	06/07/2016	04/01/2028
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACENMENT POWER LLC				1.D PL	10,915,413	110.4490	12,055,965	10,915,413	10,915,413					4.120	4.157	MON	1,249	450,697	01/04/2017	05/31/2029
78516F-AB-5	SABAL TRAIL TRANS SABALT 4.682 05/01/38			2	2.A FE	20,450,000	119.5370	24,445,345	20,450,000	20,450,000					4.682	4.682	MN	159,578	957,469	04/26/2018	05/01/2038
78516F-AB-5	SABAL TRAIL TRANS SABALT 4.682 05/01/38	0		2	2.A FE	4,550,000	119.5370	5,438,940	4,550,000	4,550,000					4.682	4.682	MN	35,505	213,031	04/26/2018	05/01/2038
785592-A*-7	SABINE PASS LIQUEFACTION LLC SABINE PASS LIQUEFACTION LLC			2	2.C FE	10,000,000	115.8640	11,586,381	10,000,000	10,000,000					5.000	5.000	MS	147,222	500,000	02/24/2017	09/15/2037
78616#-AC-2	SACRAMENTO DOWNTON ARENA SACRAMENTO DOWNTOWN ARENA				2.B PL	8,600,000	101.0600	8,691,180	8,600,000	8,600,000					3.500	3.500	JJ	150,500	301,000	04/01/2020	07/01/2041
78646U-AB-5	SAFEHOLDOPERATINGPARTNERSHIP SENIORCORPBND	0		2	2.A FE	48,937	98.1430	49,072	50,000	48,942		6			2.850	3.096	JJ	170		12/02/2021	01/15/2032
79466L-AK-0	SALESFORCECOM SENIORCORPBND	0		2	1.F FE	50,283	99.8700	49,935	50,000	50,282					2.700	2.662	JJ	634		12/02/2021	07/15/2041
795830-AS-7	SALVATION ARMY SALVES 5.707 09/01/36	0			1.E FE	6,297,540	132.3140	7,938,844	6,000,000	6,206,355		(11,123)			5.707	5.330	MS	114,140	342,420	09/07/2011	09/01/2036
79588T-AC-4	SAMMONS FINANCIAL GROUP INC SAMMONS FINANCIAL GROUP	0		2	2.A FE	1,998,880	109.8300	2,196,596	2,000,000	1,999,339		107			4.450	4.457	MN	12,114	89,000	05/09/2017	05/12/2027
797440-BM-5	SAN DIEGO G & E SRE 4 1/2 08/15/40				1.F FE	1,461,969	121.6970	1,939,854	1,594,000	1,490,805		3,282			4.500	5.040	FA	27,098	71,730	11/09/2010	08/15/2040
797440-BM-5	SAN DIEGO G & E SRE 4 1/2 08/15/40	0			1.F FE	917,170	121.6970	1,216,972	1,000,000	935,260		2,059			4.500	5.040	FA	17,000	45,000	11/09/2010	08/15/2040
80282K-AE-6	SANTANDERHOLDINGSUSAINC SENIORCORPBND	0		2	2.A FE	11,938,250	108.2500	11,907,500	11,000,000	11,928,439		(9,811)			4.500	1.848	JJ	225,500		12/20/2021	07/17/2025
806605-AH-4	MERCK & CO INC MRK 6.55 09/15/37				1.E FE	19,362,858	149.5470	23,837,835	15,940,000	18,457,081		(103,399)			6.550	5.226	MS	307,421	1,044,070	11/10/2010	09/15/2037
806605-AH-4	MERCK & CO INC MRK 6.55 09/15/37	0			1.E FE	2,397,184	149.5470	3,514,361	2,350,000	2,385,831		(1,296)			6.550	5.226	MS	45,322	153,925	05/19/2009	09/15/2037
806851-AG-6	SCHLUMBERGER HLDGS CORP SLB 4 12/21/25			2	2.A FE	4,183,240	107.8990	4,315,952	4,000,000	4,113,427		(28,228)			4.000	3.187	JD	4,444	160,000	06/17/2019	12/21/2025
808513-AM-7	CHARLES SCHWAB CORP SCHW 3.45 02/13/26			2	1.F FE	38,930,360	107.3980	41,885,262	39,000,000	38,968,424		7,017			3.450	3.471	FA	515,775	1,345,500	11/10/2015	02/13/2026
808513-AQ-8	CHARLES SCHWAB CORP SCHW 3.2 03/02/27			2	1.F FE	9,983,900	107.0780	10,707,780	10,000,000	9,991,039		1,569			3.200	3.219	MS	105,778	320,000	02/27/2017	03/02/2027
808513-BG-9	CHARLESSCHWABCORP SENIORCORPBND	0		2	1.F FE	47,906	96.0300	48,015	50,000	47,920		14			1.650	2.151	MS	252		12/02/2021	03/11/2031
808513-BW-4	CHARLES SCHWAB CORP SCHW 3.3 04/01/27			2	1.F FE	59,943,167	107.3900	64,433,764	60,000,000	59,945,488		2,321			3.300	3.319	AO	495,000	990,000	09/24/2021	04/01/2027
812007-AE-2	DEVON OEI OPERATING LLC DVN 7 1/2 09/15/27				2.C FE	13,547,230	120.7090	13,235,703	10,965,000	12,106,287		(166,985)			7.500	5.358	MS	242,144	822,375	11/29/2010	09/15/2027
81257V-AB-7	SEATTLECHILDRENSHOSPITAL SENIORCORPBND	0		2	1.C FE	50,527	98.0500	49,025	50,000	50,526		(1)			2.719	2.665	AO	340		12/02/2021	10/01/2050
81618T-AC-4	OFFICEPROPERTIESINCOMETRUST SENIORCORPBND	0		2	2.C FE	5,299,900	105.4000	5,270,000	5,000,000	5,295,732		(4,168)			4.500	2.331	FA	93,750		12/14/2021	02/01/2025
816851-AP-4	SEMPRA ENERGY SRE 6 10/15/39				2.B FE	14,320,328	137.9950	17,170,731	12,443,000	13,883,632		(49,287)			6.000	5.010	AO	157,611	746,580	09/22/2010	10/15/2039
816851-AP-4	SEMPRA ENERGY SRE 6 10/15/39	0			2.B FE	3,449,250	137.9950	4,139,853	3,000,000	3,344,699		(11,784)			6.000	5.010	AO	38,000	180,000	08/27/2010	10/15/2039
816851-BG-3	SEMPRA ENERGY SEMPRA ENERGY	0		2	2.B FE	1,489,485	106.5890	1,598,830	1,500,000	1,493,224		984			3.400	3.483	FA	21,250	51,000	01/09/2018	02/01/2028
816851-BH-1	SEMPRA ENERGY SEMPRA ENERGY	0		2	2.B FE	2,967,540	110.2890	3,308,660	3,000,000	2,972,203		1,226			3.800	3.878	FA	47,500	114,000	01/09/2018	02/01/2038
816851-BJ-7	SEMPRA ENERGY SEMPRA ENERGY	0		2	2.B FE	986,540	112.2820	1,122,818	1,000,000	987,551		264			4.000	4.078	FA	16,667	40,000	01/09/2018	02/01/2048
81728X-AA-6	SENTARAHLTHCRE SENIORCORPBND			2	1.C FE	3,054,390	102.0360	3,061,081	3,000,000	3,054,134		(256)			2.927	2.832	MN	14,635	4,147	10/15/2021	11/01/2051
81728X-AA-6	SENTARAHLTHCRE SENIORCORPBND	0		2	1.C FE	53,133	102.0360	51,018	50,000	53,128		(5)			2.927	2.832	MN	244		12/02/2021	11/01/2051
817565-CD-4	SERVICE CORPORATION INTERNATIO BASIC	0		2	3.C FE	3,840,625	105.0090	3,937,840	3,750,000	3,816,783		(9,653)			4.625	4.283	JD	7,708	173,438	06/12/2019	12/15/2027
817826-AC-4	7-ELEVENINC SENIORCORPBND144A	0		2	2.B FE	9,684,280	96.8300	9,683,000	10,000,000	9,686,368		2,088			0.950	1.744	FA	37,208		12/21/2021	02/10/2026
817826-AG-5	7-ELEVENINC SENIORCORPBND144A	0		2	2.B FE	46,995	92.7400	46,370	50,000	46,999		5			2.800	3.115	FA	548		12/02/2021	02/10/2051
824348-AL-0	SHERWIN-WILLIAMS CO SHW 7 3/8 02/01/27				2.B FE	13,183,430	122.9620	16,415,431	13,350,000	13,279,549		11,019			7.375	7.502	FA	410,234	984,563	05/26/2009	02/01/2027
824348-AQ-9	SHERWIN-WILLIAMS CO SHW 4 12/15/42			2	2.B FE	12,129,104	114.0320	13,564,132	11,895,000	12,090,552		(6,249)			4.000	3.905	JD	21,147	476,547	01/06/2015	12/15/2042
824348-AQ-9	SHERWIN-WILLIAMS CO SHW 4 12/15/42	0		2	2.B FE	1,475,940	114.0320	1,710,483	1,500,000	1,479,874		597			4.000	3.905	JD	2,667	59,253	09/03/2014	12/15/2042
824348-BF-2	SHERWIN-WILLIAMS CO SHW 3.95 01/15/26			2	2.B FE	4,632,999	108.7320	5,056,028	4,650,000	4,641,204		1,969			3.950	4.001	JJ	84,695	183,675	08/09/2017	01/15/2026
824348-BF-2	SHERWIN-WILLIAMS CO SHW 3.95 01/15/26	0		2	2.B FE	348,720	108.7320	380,561	350,000	349,338		148			3.950	4.001	JJ	6,375	13,825	08/09/2017	01/15/2026
824348-BH-8	SHERWIN-WILLIAMS CO SHW 4.4 02/01/45			2	2.B FE	4,950,672	116.1490	5,807,463	5,000,000	4,955,188		1,093			4.400	4.463	FA	91,667	220,000	08/09/2017	02/01/2045
824348-BH-8	SHERWIN-WILLIAMS CO SHW 4.4 02/01/45	0		2	2.B FE	1,485,202	116.1490	1,742,239	1,500,000	1,486,557		328			4.400	4.463	FA	27,500	66,000	08/09/2017	02/01/2045
824348-BJ-4	SHERWIN-WILLIAMS CO SHW 2.95 08/15/29			2	2.B FE	4,634,516	105.4310	4,902,557	4,650,000	4,637,738		1,413			2.950	2.989	FA	51,822	137,175	08/12/2019	08/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
824348-BJ-4	SHERWIN-WILLIAMS CO SHW 2.95 08/15/29	0		2	2.B FE	348,835	105.4310	369,010	350,000	349,077		106			2.950	2.989	FA	3,901	10,325	08/12/2019	08/15/2029
824348-BP-0	SHERWIN-WILLIAMS CO SENIORCORPBND	0		2	2.B FE	49,118	97.6500	48,825	50,000	49,119		1			2.900	2.989	MS	205		12/02/2021	03/15/2052
827048-AX-7	SILGANHOLDINGSINC SECUREDCORPBND144A	0		2	2.C FE	4,860,200	97.5600	4,878,000	5,000,000	4,861,766		1,566			1.400	2.083	AO	17,500		12/09/2021	04/01/2026
828807-CL-9	SIMON PROPERTY GROUP LP SPG 4 3/4 03/15/42			2	1.G FE	8,240,076	123.8030	9,662,807	7,805,000	8,152,775		(11,126)			4.750	4.536	MS	109,162	370,738	09/06/2012	03/15/2042
828807-CL-9	SIMON PROPERTY GROUP LP SPG 4 3/4 03/15/42	0		2	1.G FE	4,484,745	123.8030	5,571,125	4,500,000	4,487,841		352			4.750	4.536	MS	62,938	213,750	05/22/2012	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP SPG 4 1/4 10/01/44			2	1.G FE	7,654,493	117.8580	9,075,097	7,700,000	7,661,100		995			4.250	4.285	AO	81,813	327,250	09/03/2014	10/01/2044
828807-CT-2	SIMON PROPERTY GROUP LP SPG 4 1/4 10/01/44	0		2	1.G FE	2,286,407	117.8580	2,710,743	2,300,000	2,288,381		297			4.250	4.285	AO	24,438	97,750	09/03/2014	10/01/2044
828807-CV-7	SIMON PROPERTY GROUP LP SPG 3 1/2 09/01/25			2	1.G FE	9,935,400	106.6910	10,669,145	10,000,000	9,973,763		6,585			3.500	3.577	MS	116,667	350,000	08/10/2015	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP LP SPG 3 1/4 11/30/26			2	1.G FE	9,973,700	107.1360	10,713,579	10,000,000	9,986,540		2,486			3.250	3.280	MN	27,986	325,000	11/15/2016	11/30/2026
82894*-AX-5	J.R. SIMPLOT COMPANY J.R. SIMPLOT 4.06 2/19/28				2.C	12,000,000	106.3370	12,760,440	12,000,000	12,000,000					4.060	4.060	FA	178,640	487,200	02/19/2016	02/19/2028
82894*-AY-3	J.R. SIMPLOT COMPANY JR SIMPLOT				2.C	8,000,000	105.0980	8,407,840	8,000,000	8,000,000					4.210	4.210	FA	123,493	336,800	02/19/2016	02/19/2031
82894*-BB-2	J.R. SIMPLOT COMPANY J.R. SIMPLOT 4.88 5/1/34				2.C	15,000,000	112.1130	16,816,950	15,000,000	15,000,000					4.880	4.880	MN	122,000	732,000	05/01/2019	05/01/2034
830867-AA-5	DELTA AIR LINES DELTA AIR/SKYMIL 4.875 9/30/25	0			2.B	1,600,000	1,600,000.0000	1,600,000	1,600,000	1,600,000					4.500	4.525	JAJO	14,200	54,000	09/16/2020	09/30/2025
832248-BB-3	SMITHFIELD FOODS INC SFD 5.2 04/01/29			2	2.C FE	10,944,120	114.5700	12,602,726	11,000,000	10,956,724		4,791			5.200	5.266	AO	143,000	572,000	03/27/2019	04/01/2029
832248-BB-3	SMITHFIELD FOODS INC SFD 5.2 04/01/29	0		2	2.C FE	1,989,840	114.5700	2,291,405	2,000,000	1,992,132		871			5.200	5.266	AO	26,000	104,000	03/27/2019	04/01/2029
832696-AK-4	JM SMUCKER CO SJM 3 1/2 03/15/25				2.B FE	21,969,442	106.5940	23,237,501	21,800,000	21,863,204		(18,454)			3.500	3.414	MS	224,661	763,000	09/29/2015	03/15/2025
832696-AK-4	JM SMUCKER CO SJM 3 1/2 03/15/25	0			2.B FE	3,203,579	106.5940	3,411,009	3,200,000	3,201,358		(394)			3.500	3.414	MS	32,978	112,000	09/29/2015	03/15/2025
832696-AP-3	JM SMUCKER CO SJM 4 3/8 03/15/45				2.B FE	7,303,435	121.8870	8,349,261	6,850,000	7,249,427		(10,866)			4.375	4.090	MS	88,241	299,688	07/19/2016	03/15/2045
832696-AP-3	JM SMUCKER CO SJM 4 3/8 03/15/45	0			2.B FE	2,117,618	121.8870	2,620,571	2,150,000	2,121,440		690			4.375	4.090	MS	27,696	94,063	09/29/2015	03/15/2045
832696-AT-5	JMSMUCKERCO SENIORCORPBND	0		2	2.B FE	54,748	108.2300	54,115	50,000	54,741		(7)			3.550	3.041	MS	523		12/02/2021	03/15/2050
833034-AK-7	SNAP-ON INC SNA 3 1/4 03/01/27			2	1.F FE	9,990,600	107.4530	10,745,268	10,000,000	9,994,821		906			3.250	3.261	MS	108,333	325,000	02/15/2017	03/01/2027
833034-AL-5	SNAP-ON INC SNA 4.1 03/01/48			2	1.F FE	18,748,300	121.5880	22,858,541	18,800,000	18,752,064		1,005			4.100	4.116	MS	256,933	770,800	02/22/2018	03/01/2048
833034-AL-5	SNAP-ON INC SNA 4.1 03/01/48	0		2	1.F FE	6,182,950	121.5880	7,538,455	6,200,000	6,184,191		332			4.100	4.116	MS	84,733	254,200	02/22/2018	03/01/2048
833034-AM-3	SNAP-ON INC SENIORCORPBND			2	1.F FE	26,128,000	105.7440	26,435,993	25,000,000	26,123,052		(4,948)			3.100	2.864	MN	129,167	387,500	10/20/2021	05/01/2050
833034-AM-3	SNAP-ON INC SENIORCORPBND	0		2	1.F FE	54,066	105.7440	52,872	50,000	54,059		(7)			3.100	2.864	MN	258		12/02/2021	05/01/2050
833794-AA-8	SODEXOINC SENIORCORPBND144A	0		2	2.A FE	2,926,497	99.0600	2,918,308	2,946,000	2,926,717		220			1.634	1.793	AO	10,029		12/09/2021	04/16/2026
833794-AB-6	SODEXOINC SENIORCORPBND144A	0		2	2.A FE	51,117	102.0600	51,030	50,000	51,110		(7)			2.718	2.443	AO	283		12/02/2021	04/16/2031
83413U-AB-6	SOLAR CAPITAL LTD BASIC	0		2	2.C FE	942,500	101.7670	1,017,672	1,000,000	983,394		14,832			4.500	6.154	JJ	20,125	45,000	01/29/2019	01/20/2023
83416W-AA-1	SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35				2.B FE	8,419,967	115.5190	9,726,667	8,419,967	8,419,967					5.375	5.375	JD	1,257	380,162	06/20/2013	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35	0			2.B FE	4,103,417	115.5190	4,740,229	4,103,417	4,103,417					5.375	5.375	JD	613	436,628	06/20/2013	06/30/2035
83421#-AA-1	SOLGEN LLC SOLGEN LLC			1	2.C PL	5,965,127	101.0990	6,030,684	5,965,127	5,965,127					3.930	3.931	JD	651	234,429	09/30/2016	09/30/2036
835495-AJ-1	SONOCO PRODUCTS CO SON 5 3/4 11/01/40			2	2.B FE	10,673,559	136.1110	14,495,790	10,650,000	10,668,209		(619)			5.750	5.763	MN	102,063	612,375	10/25/2010	11/01/2040
835495-AJ-1	SONOCO PRODUCTS CO SON 5 3/4 11/01/40	0		2	2.B FE	6,337,194	136.1110	8,711,085	6,400,000	6,353,050		1,820			5.750	5.763	MN	61,333	365,125	12/02/2021	11/01/2040
837004-BW-9	SOUTH CAROLINA ELEC&GAS D 5.8 01/15/33	0			1.F FE	4,428,840	128.4310	5,137,220	4,000,000	4,268,942		(17,878)			5.800	5.000	JJ	106,978	232,000	07/23/2010	01/15/2033
837004-BZ-2	SOUTH CAROLINA ELEC&GAS D 5 1/4 03/01/35				1.F FE	401,392	121.2980	485,191	400,000	400,981		(51)			5.250	5.224	MS	7,000	21,000	11/02/2010	03/01/2035
837004-BZ-2	SOUTH CAROLINA ELEC&GAS D 5 1/4 03/01/35	0			1.F FE	1,003,480	121.2980	1,212,976	1,000,000	1,002,453		(127)			5.250	5.224	MS	17,500	52,500	11/02/2010	03/01/2035
837004-CE-8	SOUTH CAROLINA ELEC&GAS D 5.45 02/01/41			2	1.F FE	19,142,795	135.6530	24,939,896	18,385,000	18,985,950		(18,901)			5.450	5.175	FA	417,493	1,001,983	06/13/2011	02/01/2041
837004-CE-8	SOUTH CAROLINA ELEC&GAS D 5.45 02/01/41	0		2	1.F FE	1,037,840	135.6530	1,356,535	1,000,000	1,030,037		(942)			5.450	5.175	FA	22,708	54,500	06/08/2011	02/01/2041
837004-CG-3	SOUTH CAROLINA ELEC&GAS D 4.6 06/15/43			2	1.F FE	8,656,500	122.6200	10,667,911	8,700,000	8,663,574		976			4.600	4.631	JD	17,787	400,200	06/10/2013	06/15/2043
837004-CG-3	SOUTH CAROLINA ELEC&GAS D 4.6 06/15/43	0		2	1.F FE	1,293,500	122.6200	1,594,056	1,300,000	1,294,557		146			4.600	4.631	JD	2,658	59,800	06/10/2013	06/15/2043
838518-E#-1	SOUTH JERSEY INDUSTRIES INC SOUTH JERSEY INDUSTRIES INC				2.C	8,000,000	101.4160	8,113,280	8,000,000	8,000,082		(8)			4.170	4.170	JD	11,120	333,600	06/19/2018	06/19/2030
838518-E@-3	SOUTH JERSEY INDUSTRIES INC SOUTH JERSEY INDUSTRIES INC				2.C	9,000,000	101.3970	9,125,730	9,000,000	9,000,085		(11)			4.070	4.070	JD	12,210	366,300	06/19/2018	06/19/2028
83887@-AB-8	COOPERATIVE ENERGY COOPERATIVE ENERGY 2010-A				1.F	9,340,405	120.5730	11,262,006	9,340,405	9,340,405					5.400	5.400	JD	30,823	504,382	12/09/2010	12/09/2040
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC SOUTH TEXAS ELEC COOP INC	0			1.F	1,800,000	113.5480	2,043,871	1,800,000	1,800,000					4.160	4.160	FA	28,288	74,880	08/15/2018	08/15/2048
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33				1.C FE	7,786,775	109.8730	8,555,579	7,786,775	7,786,775					3.846	3.846	FA	113,137	299,479	08/06/2013	08/15/2033
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33	0			1.C FE	1,241,370	109.8730	1,363,933	1,241,370	1,241,370					3.846	3.846	FA	18,036	47,743	08/06/2013	08/15/2033
841504-AB-9	SOUTHEAST SUPPLY HEADER SESHNG 4 1/4 06/15/24			2	3.C FE	14,981,850	102.2490	15,337,352	15,000,000	14,994,824		1,959			4.250	4.265	JD	28,333	637,500	06/05/2014	06/15/2024
842400-EB-5	SOUTHERN CALIFORNIA EDISON COM EIX 6.65 04/01/29				2.B FE	10,084,230	122.3510	10,399,861	8,500,000	9,300,269		(89,284)			6.650	5.081	AO	141,313	565,250	10/15/2010	04/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
842400-EB-5	SOUTHERN CALIFORNIA EDISON COM EIX 6.65 04/01/29	0			2.B FE	1,779,570	122.3510	1,835,270	1,500,000	1,641,224		(15,756)			6.650	5.081	AO	24,938	99,750	10/15/2010	04/01/2029
842400-EV-1	SOUTHERN CALIFORNIA EDISON COM EIX 5 3/4 04/01/35				2.A FE	8,249,835	127.8770	10,549,891	8,250,000	8,249,972		1			5.750	5.750	AO	118,594	474,375	04/05/2010	04/01/2035
842400-EV-1	SOUTHERN CALIFORNIA EDISON COM EIX 5 3/4 04/01/35	0			2.A FE	749,985	127.8770	959,081	750,000	749,997					5.750	5.750	AO	10,781	43,125	04/05/2010	04/01/2035
842400-FA-6	SOUTHERN CALIFORNIA EDISON COM EIX 5.35 07/15/35				2.A FE	6,831,810	124.1450	7,504,553	6,045,000	6,645,200		(32,124)			5.350	4.368	JJ	149,127	323,408	09/02/2015	07/15/2035
842400-FL-2	SOUTHERN CALIFORNIA EDISON COM EIX 6.05 03/15/39				2.A FE	6,942,670	132.0070	9,240,504	7,000,000	6,955,681		1,425			6.050	6.110	MS	124,697	423,500	03/17/2009	03/15/2039
842400-FL-2	SOUTHERN CALIFORNIA EDISON COM EIX 6.05 03/15/39	0			2.A FE	991,810	132.0070	1,320,072	1,000,000	993,669		204			6.050	6.110	MS	17,814	60,500	03/17/2009	03/15/2039
842400-FP-3	SOUTHERN CALIFORNIA EDISON COM EIX 5 1/2 03/15/40				1.G FE	10,714,700	126.0460	12,604,571	10,000,000	10,559,799		(18,458)			5.500	5.039	MS	161,944	550,000	05/27/2011	03/15/2040
842400-FP-3	SOUTHERN CALIFORNIA EDISON COM EIX 5 1/2 03/15/40	0			1.G FE	3,725,120	126.0460	4,411,600	3,500,000	3,676,668		(5,797)			5.500	5.039	MS	56,681	192,500	06/06/2011	03/15/2040
842400-FT-5	SOUTHERN CALIFORNIA EDISON COM EIX 3.9 12/01/41			2	2.A FE	5,383,675	105.0830	5,779,577	5,500,000	5,402,006		3,158			3.900	4.031	JD	17,875	214,500	08/21/2015	12/01/2041
842400-FT-5	SOUTHERN CALIFORNIA EDISON COM EIX 3.9 12/01/41	0		2	2.A FE	489,425	105.0830	525,416	500,000	491,091		287			3.900	4.031	JD	1,625	19,500	08/21/2015	12/01/2041
842400-FW-8	SOUTHERN CALIFORNIA EDISON COM EIX 3.9 03/15/43			2	2.A FE	10,741,200	106.8210	10,682,115	10,000,000	10,724,985		(16,215)			3.900	3.409	MS	114,833	195,000	04/21/2021	03/15/2043
842400-GG-2	SOUTHERN CALIFORNIA EDISON COM EIX 4 04/01/47			2	2.A FE	4,996,500	110.7180	5,535,919	5,000,000	4,996,854		71			4.000	4.004	AO	50,000	200,000	03/21/2017	04/01/2047
842400-GK-3	SOUTHERN CALIFORNIA EDISON COM EIX 4 1/8 03/01/48			2	2.A FE	4,491,540	113.1230	5,090,534	4,500,000	4,492,115		165			4.125	4.136	MS	61,875	185,625	02/28/2018	03/01/2048
842400-GK-3	SOUTHERN CALIFORNIA EDISON COM EIX 4 1/8 03/01/48	0		2	2.A FE	499,060	113.1230	565,615	500,000	499,124		18			4.125	4.136	MS	6,875	20,625	02/28/2018	03/01/2048
842434-CJ-9	SOUTHERN CALIF GAS CO SRE 5 1/8 11/15/40				1.E FE	9,975,700	129.9960	12,999,589	10,000,000	9,980,803		592			5.125	5.141	MN	65,486	512,500	11/15/2010	11/15/2040
842434-CP-5	SOUTHERN CALIF GAS CO SRE 3.2 06/15/25			2	1.D FE	22,446,675	104.9980	23,624,654	22,500,000	22,479,584		5,499			3.200	3.228	JD	32,000	720,000	06/15/2015	06/15/2025
842434-CP-5	SOUTHERN CALIF GAS CO SRE 3.2 06/15/25	0		2	1.D FE	2,494,075	104.9980	2,624,962	2,500,000	2,497,732		611			3.200	3.228	JD	3,556	80,000	06/15/2015	06/15/2025
842434-CS-9	SOUTHERN CALIF GAS CO SECUREDCORPBND	0		2	1.D FE	17,457,160	124.4950	17,429,300	14,000,000	17,440,768		(16,392)			4.300	2.957	JJ	277,589		10/18/2021	01/15/2049
842587-CW-5	SOUTHERN CO SOUTHERN CO	0		2	2.B FE	995,790	113.1210	1,131,209	1,000,000	996,673		163			4.250	4.281	JJ	21,250	42,500	05/19/2016	07/01/2036
84263P-AM-2	SOUTHERN CONN GAS CO AGR 5.778 11/01/25	0			1.E FE	12,428,800	109.7870	10,978,720	10,000,000	10,843,854		(202,782)			5.778	3.410	MN	96,300	577,800	02/01/2013	11/01/2025
8426EP-AB-4	SOUTHERN CO GAS CAPITAL SO 3.95 10/01/46			2	2.A FE	10,366,790	110.8880	10,423,517	9,400,000	10,349,548		(17,242)			3.950	3.339	AO	92,825	185,650	04/21/2021	10/01/2046
8426EP-AB-4	SOUTHERN CO GAS CAPITAL SO 3.95 10/01/46	0		2	2.A FE	661,710	110.8880	665,331	600,000	660,609		(1,101)			3.950	3.339	AO	5,925	11,850	04/21/2021	10/01/2046
8426EP-AD-0	SOUTHERN CO GAS CAPITAL SO 1.25 1/15/31	0		2	2.A FE	372,228	93.9970	352,490	375,000	372,536		248			1.750	1.829	JJ	3,026	5,906	10/07/2020	01/15/2031
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES				2.B	6,607,143	121.9820	8,059,494	6,607,143	6,607,143					5.750	5.750	JD	16,885	379,911	07/01/2010	06/15/2040
84346L-AA-8	SOUTHERN NATURAL GAS SONGAS 4.8 03/15/47			2	2.A FE	16,434,782	119.8510	19,715,498	16,450,000	16,435,983		268			4.800	4.808	MS	232,493	789,600	03/07/2017	03/15/2047
84346L-AA-8	SOUTHERN NATURAL GAS SONGAS 4.8 03/15/47	0		2	2.A FE	3,539,918	119.8510	4,254,712	3,550,000	3,540,739		186			4.800	4.808	MS	50,173	170,400	03/07/2017	03/15/2047
844030-AA-4	SOUTHERN UNION CO ET 7.6 02/01/24	0			2.C FE	5,250,000	110.6890	5,534,455	5,000,000	5,053,297		(22,993)			7.600	7.041	FA	158,333	380,000	09/02/2009	02/01/2024
844895-AV-4	SOUTHWEST GAS CORP SWX 3 7/8 04/01/22			2	2.A FE	13,731,896	100.2170	13,154,512	13,126,000	13,126,000		(80,491)			3.875	3.250	AO	127,158	508,633	06/20/2013	04/01/2022
844895-AV-4	SOUTHWEST GAS CORP SWX 3 7/8 04/01/22	0		2	2.A FE	5,753,880	100.2170	5,511,947	5,500,000	5,500,000		(33,727)			3.875	3.250	AO	53,281	213,125	06/20/2013	04/01/2022
845011-AD-7	SOUTHWESTGASCORP SENIORCORPBND	0		2	2.A FE	50,018	95.8300	47,915	50,000	50,018					3.180	3.178	FA	579		12/02/2021	08/15/2051
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO AEP 6.2 03/15/40				2.A FE	4,202,843	140.2880	5,737,764	4,090,000	4,180,754		(2,695)			6.200	3.895	MS	74,665	253,580	12/01/2010	03/15/2040
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO AEP 6.2 03/15/40	0			2.A FE	11,416,320	140.2880	11,223,011	8,000,000	11,396,793		(19,527)			6.200	3.895	MS	146,044		11/08/2021	03/15/2040
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO AEP 3.9 04/01/45			2	2.A FE	14,756,407	109.4800	14,998,760	13,700,000	14,736,044		(20,363)			3.900	3.419	AO	133,575	267,150	04/21/2021	04/01/2045
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO AEP 3.9 04/01/45	0		2	2.A FE	1,400,243	109.4800	1,423,240	1,300,000	1,398,311		(1,932)			3.900	3.419	AO	12,675	25,350	04/21/2021	04/01/2045
845437-BQ-4	SOUTHWESTERN ELECTRIC POWER CO SOUTHWESTERN ELEC PWR	0		2	2.A FE	2,494,675	108.7560	2,718,912	2,500,000	2,495,099		107			3.850	3.862	FA	40,104	96,250	01/18/2018	02/01/2048
84610W-AB-1	LIFESTORAGE LP LSI 3 1/2 07/01/26			2	2.B FE	19,417,910	107.0890	20,346,855	19,000,000	19,201,311		(43,460)			3.500	3.232	JJ	332,500	665,000	08/19/2016	07/01/2026
84756N-AD-1	SPECTRA ENERGY PARTNERS ENBCN 4 3/4 03/15/24			2	2.A FE	33,393,735	106.7000	34,677,356	32,500,000	32,706,908		(99,696)			4.750	4.459	MS	454,549	1,543,750	02/19/2014	03/15/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS ENBCN 4 3/4 03/15/24	0		2	2.A FE	5,487,075	106.7000	5,868,476	5,500,000	5,496,705		1,386			4.750	4.459	MS	76,924	261,250	09/16/2013	03/15/2024
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28				2.B FE	13,957,979	103.5970	14,395,943	13,896,122	13,937,183		(5,119)			4.100	4.038	AO	142,435	569,741	07/29/2015	10/01/2029
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28	0			2.B FE	2,599,002	103.5970	2,692,483	2,599,002	2,599,002					4.100	4.038	AO	26,640	106,559	07/28/2015	10/01/2029
84861T-AG-3	SPIRITREALTYLP SENIORCORPBND	0		2	2.B FE	51,902	103.3500	51,675	50,000	51,889		(13)			3.200	2.718	FA	604		12/02/2021	02/15/2031
850458-AA-4	SPRINGFIELD CLINIC LLP				2.B YE	1,489,849	109.1090	1,625,566	1,489,849	1,489,849					6.090	6.168	MON	2,520	90,732	12/21/2006	12/21/2026
85205T-AG-5	SPIRIT AEROSYSTEMS INC SPR 3.85 06/15/26			2	3.C FE	14,067,120	102.7250	14,381,465	14,000,000	14,032,040		(6,864)			3.850	3.791	JD	25,453	539,000	05/24/2016	06/15/2026
85208N-AE-0	SPRINT SPECTRUM CO LLC SPRNTS_ SPRINT SPECTRUM	0		4	2.A FE	5,000,000	110.4660	5,523,313	5,000,000	5,000,000					5.152	5.183	MJSD	7,871	257,600	03/14/2018	03/20/2028
85236#-AA-1	SUNNOVA RAYS 1 SUNNOVA 4.95 3/16/2044				1.G PL	10,306,492	115.2560	11,878,870	10,306,492	10,306,492					4.950	4.979	JAJO	86,446	511,711	03/28/2019	03/16/2044
85253#-AF-8	STAG INDUSTRIAL OPS PRS, L.P. STAG INDUSTRIAL				2.C	8,000,000	102.4150	8,193,200	8,000,000	8,000,000					3.980	3.980	JJ	155,662	318,400	12/15/2015	01/05/2023
85434V-AA-6	STANFORD HEALTH CARE BASIC			2	1.D FE	7,000,000	119.1620	8,341,375	7,000,000	7,000,000					3.795	3.795	MN	33,944	265,650	01/09/2018	11/15/2048
85434V-AA-6	STANFORD HEALTH CARE BASIC	0		2	1.D FE	1,000,000	119.1620	1,191,625	1,000,000	1,000,000					3.795	3.795	MN	4,849	37,950	01/09/2018	11/15/2048
85440K-AA-2	STANFORD UNIVERSITY STNFRD 3.647 05/01/48			2	1.A FE	6,999,860	121.3890	8,497,197	7,000,000	7,000,000					3.647	3.647	MN	42,548	255,290	04/04/2017	05/01/2048
85440K-AA-2	STANFORD UNIVERSITY STNFRD 3.647 05/01/48	0		2	1.A FE	999,980	121.3890	1,213,885	1,000,000	1,000,000					3.647	3.647	MN	6,078	36,470	04/04/2017	05/01/2048
854502-AA-9	STANLEY BLACK & DECKER I SWK 5.2 09/01/40				1.G FE	20,192,326	131.0180	26,694,923	20,375,000	20,231,304		4,439			5.200	5.261	MS	353,167	1,059,500	05/24/2011	09/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
854502-AA-9	STANLEY BLACK & DECKER I SWK 5.2 09/01/40	0			1.G FE	986,970	131.0180	1,310,180	1,000,000	989,756		316			5.200	5.261	MS	17,333	52,000	09/13/2010	09/01/2040
854502-AH-4	STANLEY BLACK & DECKER I SWK 4 1/4 11/15/28			2	1.G FE	17,437,087	113.7820	19,854,976	17,450,000	17,440,725		1,140			4.250	4.259	MN	94,763	741,625	10/30/2018	11/15/2028
854502-AH-4	STANLEY BLACK & DECKER I SWK 4 1/4 11/15/28	0		2	1.G FE	2,548,113	113.7820	2,901,444	2,550,000	2,548,645		167			4.250	4.259	MN	13,848	108,375	10/30/2018	11/15/2028
854502-AJ-0	STANLEYBLACK&DECKERINC SENIORCORPBND	0		2	1.G FE	68,931	133.0700	66,535	50,000	68,897		(34)			4.850	2.811	MN	310		12/02/2021	11/15/2048
855244-AD-1	STARBUCKS CORP SBUX 3.85 10/01/23			2	2.B FE	32,154,589	104.4080	33,331,185	31,924,000	31,967,726		(29,311)			3.850	3.781	AO	307,269	1,229,074	09/16/2014	10/01/2023
855244-AD-1	STARBUCKS CORP SBUX 3.85 10/01/23	0		2	2.B FE	5,450,885	104.4080	5,742,436	5,500,000	5,490,051		5,390			3.850	3.781	AO	52,938	211,750	09/05/2013	10/01/2023
855244-AX-7	STARBUCKSCORP SENIORCORPBND	0		2	2.A FE	52,882	104.5600	52,280	50,000	52,877		(4)			3.350	3.041	MS	507		12/02/2021	03/12/2050
857477-AL-7	STATE STREET CORP STT 3.1 05/15/23				1.G FE	7,987,040	103.1530	8,252,234	8,000,000	7,997,977		1,422			3.100	3.119	MN	31,689	248,000	05/08/2013	05/15/2023
857477-AL-7	STATE STREET CORP STT 3.1 05/15/23	0			1.G FE	3,993,520	103.1530	4,126,117	4,000,000	3,998,988		711			3.100	3.119	MN	15,844	124,000	05/08/2013	05/15/2023
857477-AT-0	STATE STREET CORP STT 3.55 08/18/25				1.F FE	14,979,900	107.9120	16,186,837	15,000,000	14,991,872		2,062			3.550	3.566	FA	196,729	532,500	08/13/2015	08/18/2025
857477-BP-7	STATESTREETCORP SUBCORPBND	0			1.F FE	49,532	99.1200	49,560	50,000	49,535		3			2.200	2.313	MS	361		12/02/2021	03/03/2031
862121-A#-7	STORE CAPITAL CORP STORE CAPITAL CORP	0			2.B FE	5,000,000	108.5240	5,426,181	5,000,000	5,000,000					4.730	4.731	MN	26,278	236,500	04/28/2016	04/28/2026
862121-AA-8	STORE CAPITAL CORP STORE CAPITAL CORP	0		2	2.B FE	4,975,750	111.0800	5,554,006	5,000,000	4,983,695		2,227			4.500	4.561	MS	66,250	225,000	03/08/2018	03/15/2028
863667-AG-6	STRYKER CORP SYK 4 3/8 05/15/44	0		2	2.A FE	61,348	121.3800	60,690	50,000	61,322		(26)			4.375	2.961	MN	280		12/02/2021	05/15/2044
864688-AA-0	SUEZ WATER RESOURCES LLC SUE WATER RES 2.94 11/6/34				1.F	30,000,000	99.2420	29,772,600	30,000,000	30,000,000					2.940	2.940	MN	134,750	882,000	11/06/2019	11/06/2034
866677-AE-7	SUNCOMMUNITIESOPERATINGLP SENIORCORPBND	0		2	2.C FE	49,966	99.1900	49,595	50,000	49,966		1			2.700	2.708	JJ	686		12/02/2021	07/15/2031
866688-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29				1.G PL	12,686,290	103.6280	13,146,591	12,686,290	12,686,290					4.130	4.130	JD	23,286	530,974	06/11/2020	06/15/2029
86765B-AH-2	SUNOCO LOGISTICS PARTNER ET 6.85 02/15/40				2.C FE	7,157,710	129.2100	9,044,686	7,000,000	7,128,429		(3,570)			6.850	6.674	FA	181,144	479,500	04/01/2010	02/15/2040
86765B-AJ-8	SUNOCO LOGISTICS PARTNER ET 4.65 02/15/22				2.C FE	5,107,086	100.4440	4,997,090	4,975,000	4,976,952		(15,723)			4.650	4.322	FA	87,394	231,338	01/10/2012	02/15/2022
86765B-AM-1	SUNOCO LOGISTICS PARTNER ET 4.95 01/15/43			2	2.C FE	3,018,060	109.6270	3,288,814	3,000,000	3,015,407		(427)			4.950	4.910	JJ	68,475	148,500	07/29/2014	01/15/2043
86787G-AJ-1	SUNTRUST BANK/ATLANTA GA SUNTRUST BANK	0		2	1.F FE	994,940	106.5350	1,065,350	1,000,000	997,579		506			3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026
86944B-AJ-2	SUTTERHEALTH SENIORCORPBND	0		2	1.F FE	54,478	104.7900	52,395	50,000	54,471		(7)			3.361	2.894	FA	635		12/02/2021	08/15/2050
86964W-AF-9	SUZANO AUSTRIA GMBH BASIC	0		2	2.C FE	6,420,040	114.9590	6,897,538	6,000,000	6,328,805		(39,671)			6.000	5.038	JJ	166,000	360,000	08/12/2019	01/15/2029
87089H-AB-9	SWISS RE TREASURY (US) SRENVX 4 1/4 12/06/42				1.D FE	9,566,518	121.7180	10,832,901	8,900,000	9,563,548		(2,104)			4.250	3.760	JD	26,267	259,250	12/03/2021	12/06/2042
87089H-AB-9	SWISS RE TREASURY (US) SRENVX 4 1/4 12/06/42	0			1.D FE	893,394	121.7180	1,095,462	900,000	894,197		168			4.250	3.760	JD	2,656	38,250	02/22/2017	12/06/2042
87162W-AC-4	TDSYNNEXCORP SENIORCORPBND144A	0		2	2.C FE	4,948,750	98.8700	4,943,500	5,000,000	4,949,652		902			1.250	1.646	FA	24,653		12/10/2021	08/09/2024
87162W-AJ-9	TDSYNNEXCORP SENIORCORPBND144A	0		2	2.C FE	48,461	96.1300	48,065	50,000	48,471		10			2.650	3.019	FA	523		12/02/2021	08/09/2031
87165B-AN-3	SYNCHRONYFINANCIAL SENIORCORPBND	0		2	2.C FE	5,284,800	105.5000	5,275,000	5,000,000	5,279,451		(5,349)			4.375	1.696	MS	61,979		12/14/2021	03/19/2024
871829-AF-4	SYSCO CORPORATION SYY 6 1/2 08/01/28				2.B FE	2,887,150	124.3180	3,107,960	2,500,000	2,687,135		(23,343)			6.500	5.145	FA	67,708	162,500	02/10/2011	08/01/2028
871829-AN-7	SYSCO CORPORATION SYY 6 5/8 03/17/39				2.B FE	11,299,708	142.6690	13,196,907	9,250,000	10,815,893		(55,590)			6.625	5.132	MS	177,035	612,813	11/15/2010	03/17/2039
871829-AN-7	SYSCO CORPORATION SYY 6 5/8 03/17/39	0			2.B FE	916,193	142.6690	1,070,019	750,000	876,964		(4,507)			6.625	5.132	MS	14,354	49,688	11/15/2010	03/17/2039
871829-BN-6	SYSCO CORPORATION SENIORCORPBND	0		2	2.B FE	78,499	155.3500	77,675	50,000	78,457		(42)			6.600	3.411	AO	825		12/02/2021	04/01/2050
872287-AL-1	TCI COMMUNICATIONS INC CMCSA 7 1/8 02/15/28				1.G FE	3,097,355	129.1260	3,970,624	3,075,000	3,085,855		(1,376)			7.125	6.752	FA	82,769	219,094	06/03/2009	02/15/2028
872287-AL-1	TCI COMMUNICATIONS INC CMCSA 7 1/8 02/15/28	0			1.G FE	186,588	129.1260	180,776	140,000	183,981		(2,608)			7.125	6.752	FA	3,768	4,988	08/13/2021	02/15/2028
87246Y-AC-0	TIAA ASSET MGMT FIN LLC TIAAGL 4 1/8 11/01/24				1.F FE	9,988,600	107.5700	10,756,961	10,000,000	9,996,289		1,211			4.125	4.139	MN	68,750	412,500	10/27/2014	11/01/2024
872540-AT-6	TJX COMPANIES INC TJX 3 7/8 04/15/30	0		2	1.F FE	2,986,655	112.5670	2,814,183	2,500,000	2,922,526		(48,820)			3.875	1.624	AO	20,451	96,875	09/16/2020	04/15/2030
872540-AW-9	TJXCOMPANIESINC SENIORCORPBND	0		2	1.F FE	47,994	95.9300	47,965	50,000	48,007		13			1.600	2.070	MN	102		12/02/2021	05/15/2031
87264A-AZ-8	T-MOBILEUSAINC SECUREDCORPBND	0		2	2.C FE	58,192	117.4430	58,722	50,000	58,180		(12)			4.500	3.567	AO	475		12/02/2021	04/15/2050
87264A-BF-1	T-MOBILE USA INC BASIC	0		2	2.C FE	997,342	109.5590	1,095,594	1,000,000	997,470		129			3.875	3.911	AO	8,181	19,375	05/26/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC BASIC	0		2	2.C FE	2,003,204	97.5100	1,950,202	2,000,000	2,003,084		(120)			3.000	2.989	FA	22,667	30,000	05/27/2021	02/15/2041
87264A-BN-4	T-MOBILE USA INC TMUS 3.3 02/15/51			2	2.C FE	29,629,491	98.0430	30,540,385	31,150,000	29,646,015		16,524			3.300	3.566	FA	388,337	513,975	05/25/2021	02/15/2051
87264A-BN-4	T-MOBILE USA INC TMUS 3.3 02/15/51	0		2	2.C FE	4,626,131	98.0430	4,755,084	4,850,000	4,628,526		2,394			3.300	3.566	FA	60,463	80,025	05/27/2021	02/15/2051
87264A-BX-2	T-MOBILE USA INC BASIC	0		2	2.C FE	750,214	97.1460	728,593	750,000	750,203		(11)			2.250	2.247	MN	2,156	8,438	05/27/2021	11/15/2031
87264A-CM-5	T-MOBILEUSAINC SECUREDCORPBND144A			2	2.C FE	4,844,400	99.8390	4,991,974	5,000,000	4,845,113		713			3.400	3.566	AO	65,167		10/21/2021	10/15/2052
873050-CB-5	TTX CO TTXCO 5 7/8 12/01/40				1.F FE	24,015,720	138.1980	33,167,482	24,000,000	24,013,811		(437)			5.875	5.872	JD	117,500	1,410,000	06/27/2011	12/01/2040
873050-CB-5	TTX CO TTXCO 5 7/8 12/01/40	0			1.F FE	992,030	138.1980	1,381,978	1,000,000	993,569		181			5.875	5.872	JD	4,896	58,750	11/18/2010	12/01/2040
873050-CJ-8	TTX CO TTXCO 3.9 02/01/45			2	1.F FE	8,927,550	116.8860	10,519,723	9,000,000	8,937,625		1,632			3.900	3.946	FA	146,250	351,000	01/26/2015	02/01/2045
873050-CJ-8	TTX CO TTXCO 3.9 02/01/45	0		2	1.F FE	5,951,700	116.8860	7,013,149	6,000,000	5,958,417		1,088			3.900	3.946	FA	97,500	234,000	01/26/2015	02/01/2045
873050-CM-1	TTX CO TTXCO 4.2 07/01/46			2	1.F FE	11,979,160	121.7970	14,615,642	12,000,000	11,981,460		426			4.200	4.212	JJ	252,000	504,000	04/19/2017	07/01/2046
873050-CM-1	TTX CO TTXCO 4.2 07/01/46	0		2	1.F FE	994,780	121.7970	1,217,970	1,000,000	995,299		108			4.200	4.212	JJ	21,000	42,000	04/19/2017	07/01/2046
87511#-AB-1	TAMPA BAY ARENA LLC TAMPA BAY ARENA 3.89 6/30/35				2.C PL	5,300,000	104.8450	5,556,763	5,300,000	5,300,000					3.890	3.890	JD	573	206,170	02/06/2020	06/30/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
875127-AV-4	TAMPA ELECTRIC CO TE 6.55 05/15/36				1.G FE	3,900,130	142.2040	4,621,646	3,250,000	3,712,320		(21,311)			6.550	5.138	MN	27,201	212,875	09/03/2010	05/15/2036
875127-AV-4	TAMPA ELECTRIC CO TE 6.55 05/15/36	0			1.G FE	540,018	142.2040	639,920	450,000	514,014		(2,951)			6.550	5.138	MN	3,766	29,475	09/03/2010	05/15/2036
875127-AW-2	TAMPA ELECTRIC CO TE 6.15 05/15/37				1.G FE	21,163,073	137.8950	24,918,954	18,071,000	20,439,395		(101,113)			6.150	5.443	MN	142,008	1,111,367	09/23/2013	05/15/2037
875127-AW-2	TAMPA ELECTRIC CO TE 6.15 05/15/37	0			1.G FE	5,085,220	137.8950	8,273,683	6,000,000	5,294,347		23,956			6.150	5.443	MN	47,150	369,000	12/23/2008	05/15/2037
875127-BB-7	TAMPA ELECTRIC CO TE 2.6 09/15/22			2	1.G FE	2,604,223	100.7870	2,771,646	2,750,000	2,737,270		17,576			2.600	3.270	MS	21,053	71,500	06/19/2013	09/15/2022
875127-BB-7	TAMPA ELECTRIC CO TE 2.6 09/15/22	0		2	1.G FE	236,748	100.7870	251,968	250,000	248,843		1,598			2.600	3.270	MS	1,914	6,500	06/19/2013	09/15/2022
875127-BF-8	TAMPA ELECTRIC CO TE 4.45 06/15/49			2	1.G FE	10,011,379	127.2900	10,374,135	8,150,000	9,982,362		(29,017)			4.450	3.199	JD	16,119	364,566	04/21/2021	06/15/2049
875127-BF-8	TAMPA ELECTRIC CO TE 4.45 06/15/49	0		2	1.G FE	2,272,522	127.2900	2,354,865	1,850,000	2,265,935		(6,587)			4.450	3.199	JD	3,659	80,434	04/21/2021	06/15/2049
875127-BJ-0	TAMPA ELECTRIC CO TE 3.45 03/15/51			2	1.G FE	20,562,600	110.2980	22,059,528	20,000,000	20,553,888		(8,712)			3.450	3.299	MS	203,167	339,250	03/24/2021	03/15/2051
875127-BJ-0	TAMPA ELECTRIC CO TE 3.45 03/15/51	0		2	1.G FE	56,412	110.2980	55,149	50,000	56,402		(10)			3.450	3.299	MS	508		12/02/2021	03/15/2051
875484-AJ-6	TANGER PROPERTIES LP SKT 3 1/8 09/01/26			2	2.C FE	34,811,600	103.3240	36,163,457	35,000,000	34,904,806		18,628			3.125	3.188	MS	364,583	1,093,750	10/06/2016	09/01/2026
875484-AL-1	TANGERPROPERTIESLP SENIORCORPBND	0		2	2.C FE	47,934	97.0700	48,535	50,000	47,947		13			2.750	3.248	MS	539		12/02/2021	09/01/2031
87612E-AR-7	TARGET CORP TGT 6 1/2 10/15/37				1.F FE	4,457,597	150.2500	5,484,126	3,650,000	4,242,702		(24,187)			6.500	4.971	AO	50,086	237,250	08/27/2010	10/15/2037
87612E-AR-7	TARGET CORP TGT 6 1/2 10/15/37	0			1.F FE	2,151,095	150.2500	2,629,375	1,750,000	2,051,317		(11,316)			6.500	4.971	AO	24,014	110,500	12/02/2021	10/15/2037
87612E-AU-0	TARGET CORP TGT 7 01/15/38				1.F FE	3,566,500	157.9390	5,527,873	3,500,000	3,550,631		(1,695)			7.000	6.850	JJ	112,972	245,000	01/15/2008	01/15/2038
87612E-AU-0	TARGET CORP TGT 7 01/15/38	0			1.F FE	4,076,000	157.9390	6,317,569	4,000,000	4,057,864		(1,937)			7.000	6.850	JJ	129,111	280,000	01/15/2008	01/15/2038
87612E-BA-3	TARGET CORP TGT 4 07/01/42				1.F FE	16,097,806	122.7090	20,185,656	16,450,000	16,167,375		8,635			4.000	4.125	JJ	329,000	658,000	06/21/2012	07/01/2042
87612E-BA-3	TARGET CORP TGT 4 07/01/42	0			1.F FE	3,473,995	122.7090	4,356,175	3,550,000	3,489,008		1,863			4.000	4.125	JJ	71,000	142,000	06/21/2012	07/01/2042
879360-AE-5	TELEDYNETECHNOLOGIESINC SENIORCORPBND	0		2	2.C FE	50,879	101.4100	50,705	50,000	50,873		(6)			2.750	2.532	AO	344		12/02/2021	04/01/2031
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD BASIC	0			2.B FE	958,505	104.5000	949,420	908,536	935,820		(12,777)			6.052	4.497	MJSD	153	54,985	03/10/2020	12/30/2023
88104L-AG-8	TERRAFORM POWER OPERATING LLC BASIC	0		2	3.C FE	1,000,000	104.5750	1,045,750	1,000,000	1,000,000					4.750	4.750	JJ	21,903	47,500	10/10/2019	01/15/2030
882384-AD-2	TEXAS EASTERN TRANSMISSION LP TEXAS EASTERN TRANSMISSION LP	0		2	1.G FE	2,984,430	106.7310	3,201,945	3,000,000	2,989,974		1,464			3.500	3.562	JJ	48,417	105,000	01/04/2018	01/15/2028
882389-CC-1	TEXAS EASTERN TRANSMISS SEP 7 07/15/32	0			1.G FE	2,374,840	135.4170	2,708,342	2,000,000	2,236,351		(16,174)			7.000	5.507	JJ	64,556	140,000	11/15/2010	07/15/2032
882508-BD-5	TEXAS INSTRUMENTS INC SENIORCORPBND	0		2	1.E FE	64,016	124.7500	62,375	50,000	63,990		(26)			4.150	2.649	MN	265		12/02/2021	05/15/2048
882508-BF-0	TEXAS INSTRUMENTS INC TXN 3 7/8 03/15/39			2	1.E FE	18,462,704	118.5190	20,681,609	17,450,000	18,364,645		(39,873)			3.875	3.460	MS	199,100	676,188	06/14/2019	03/15/2039
882508-BF-0	TEXAS INSTRUMENTS INC TXN 3 7/8 03/15/39	0		2	1.E FE	2,695,146	118.5190	3,022,241	2,550,000	2,681,089		(5,710)			3.875	3.460	MS	29,095	98,813	06/12/2019	03/15/2039
88307*-AA-3	TEXOMA WIND LLC TEXOMA WIND LLC				2.C PL	9,054,053	103.4500	9,366,417	9,054,053	9,054,053					4.120	4.120	JD	1,036	373,027	02/08/2017	06/30/2034
883203-CC-3	TEXTRON INC SENIORCORPBND	0		2	2.B FE	49,593	98.2700	49,135	50,000	49,595		3			2.450	2.549	MS	361		12/02/2021	03/15/2031
883556-BG-6	THERMOFISHER SENIORCORPBND	0		2	2.A FE	69,650	137.5400	68,770	50,000	69,605		(45)			5.300	2.854	FA	1,104		12/02/2021	02/01/2044
883556-BM-3	THERMO FISHER SCIENTIFIC TMO 3.65 12/15/25			2	2.A FE	7,838,853	107.4050	8,431,257	7,850,000	7,845,128		1,125			3.650	3.667	JD	12,734	286,525	11/30/2015	12/15/2025
883556-BM-3	THERMO FISHER SCIENTIFIC TMO 3.65 12/15/25	0		2	2.A FE	1,148,367	107.4050	1,235,152	1,150,000	1,149,286		165			3.650	3.667	JD	1,866	41,975	11/30/2015	12/15/2025
883556-BY-7	THERMO FISHER SCIENTIFIC TMO 4.1 08/15/47			2	2.A FE	7,609,525	124.9040	9,617,639	7,700,000	7,616,855		1,789			4.100	4.169	FA	119,264	315,700	08/10/2017	08/15/2047
883556-BY-7	THERMO FISHER SCIENTIFIC TMO 4.1 08/15/47	0		2	2.A FE	2,272,975	124.9040	2,872,801	2,300,000	2,275,165		535			4.100	4.169	FA	35,624	94,300	08/10/2017	08/15/2047
883556-CL-4	THERMO FISHER SCIENTIFIC BASIC	0		2	2.A FE	2,964,324	98.6750	2,960,253	3,000,000	2,965,455		1,131			2.000	2.131	AO	21,333		08/10/2021	10/15/2031
88428L-AA-0	THIRD POINT RE USA HOLDI TPRE 7 02/13/25				2.C FE	13,400,000	104.8350	14,047,938	13,400,000	13,400,000					7.000	7.000	FA	359,567	938,000	02/10/2015	02/13/2025
88428L-AA-0	THIRD POINT RE USA HOLDI TPRE 7 02/13/25	0			2.C FE	4,000,000	104.8350	4,193,414	4,000,000	4,000,000					7.000	7.000	FA	107,333	280,000	02/10/2015	02/13/2025
884903-AY-1	THOMSON REUTERS CORPORATION TRICN 5 1/2 08/15/35				2.B FE	12,716,910	130.0660	14,957,588	11,500,000	12,380,516		(45,436)			5.500	4.725	FA	238,944	632,500	03/14/2013	08/15/2035
884903-AY-1	THOMSON REUTERS CORPORATION TRICN 5 1/2 08/15/35	0			2.B FE	4,374,000	130.0660	5,202,639	4,000,000	4,311,725		(16,223)			5.500	4.725	FA	83,111	220,000	01/31/2018	08/15/2035
884903-BQ-7	THOMSON REUTERS CORPORATION TRICN 4.3 11/23/23	0		2	2.B FE	4,969,050	105.0800	5,253,980	5,000,000	4,993,073		3,435			4.300	4.377	MN	22,694	215,000	11/14/2013	11/23/2023
884903-BV-6	THOMSON REUTERS CORPORATION TRICN 3.35 05/15/26			2	2.B FE	8,961,300	106.3990	9,575,866	9,000,000	8,981,516		3,859			3.350	3.401	MN	38,525	301,500	05/02/2016	05/15/2026
88579Y-AH-4	3M COMPANY MMM 3 7/8 06/15/44				1.E FE	39,499,593	117.0720	47,349,969	40,445,000	39,625,852		22,127			3.875	4.022	JD	69,655	1,567,244	12/17/2015	06/15/2044
88579Y-AH-4	3M COMPANY MMM 3 7/8 06/15/44	0			1.E FE	5,683,989	117.0720	6,907,277	5,900,000	5,715,840		4,931			3.875	4.022	JD	10,161	228,625	09/02/2015	06/15/2044
88579Y-AW-1	3M COMPANY MMM 3 1/8 09/19/46			2	1.E FE	14,817,600	105.7380	16,918,095	16,000,000	14,940,966		26,111			3.125	3.526	MS	141,667	500,000	01/25/2017	09/19/2046
88579Y-BD-2	MINNESOTA MINING & MFG COMPANY SENIORCORPBND	0		2	1.E FE	61,445	120.1400	60,070	50,000	61,424		(20)			4.000	2.768	MS	594		12/02/2021	09/14/2048
886546-AB-6	TIFFANY & CO TIF 3.8 10/01/24			2	1.E FE	8,524,108	105.1930	8,941,402	8,500,000	8,507,327		(2,837)			3.800	3.779	AO	80,750	323,000	05/14/2015	10/01/2024
886546-AB-6	TIFFANY & CO TIF 3.8 10/01/24	0		2	1.E FE	2,492,959	105.1930	2,629,824	2,500,000	2,497,698		780			3.800	3.779	AO	23,750	95,000	05/14/2015	10/01/2024
886546-AD-2	TIFFANY & CO TIF 4.9 10/01/44			2	1.E FE	17,181,266	134.9680	23,889,290	17,700,000	17,234,641		10,322			4.900	5.157	AO	216,825	893,850	03/30/2016	10/01/2044
886546-AD-2	TIFFANY & CO TIF 4.9 10/01/44	0		2	1.E FE	5,658,323	134.9680	8,165,548	6,050,000	5,698,010		7,796			4.900	5.157	AO	74,113	305,525	03/30/2016	10/01/2044
88732J-AJ-7	TIME WARNER CABLE LLC TWC 6.55 05/01/37				2.C FE	14,063,692	131.3590	16,630,037	12,660,000	13,842,958		(47,819)			6.550	5.637	MN	138,205	829,230	06/12/2019	05/01/2037
88732J-AJ-7	TIME WARNER CABLE LLC TWC 6.55 05/01/37	0			2.C FE	265,978	131.3590	328,397	250,000	264,304		(558)			6.550	5.637	MN	2,729	16,375	10/10/2018	05/01/2037
88732J-AN-8	TIMEWARNERCABLELLC TIMEWARNERCABLEINC	0			2.C FE	17,221,320	141.5300	16,983,600	12,000,000	17,174,604		(46,716)			7.300	3.767	JJ	438,000		10/13/2021	07/01/2038
88732J-AY-4	TIME WARNER CABLE LLC TWC 5 7/8 11/15/40			2	2.C FE	9,688,035	124.6140	11,165,414	8,960,000	9,541,392		(18,371)			5.875	5.317	MN	67,262	526,400	01/13/2012	11/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88732J-BB-3	TIME WARNER CABLE LLC TWC 5 1/2 09/01/41			2	2.C FE	11,870,800	121.6410	12,164,062	10,000,000	11,823,830		(46,970)			5.500	4.115	MS	183,333	275,000	03/24/2021	09/01/2041
88732J-BD-9	TIME WARNER CABLE LLC TWC 4 1/2 09/15/42			2	2.C FE	7,432,110	108.9290	7,624,999	7,000,000	7,421,563		(10,547)			4.500	4.060	MS	92,750	157,500	03/12/2021	09/15/2042
88738T-AA-8	TIMKEN CO TKR 6 7/8 05/08/28				2.C FE	1,927,869	120.2110	2,205,880	1,835,000	1,880,845		(5,660)			6.875	6.392	FA	47,659	126,156	09/15/2010	05/08/2028
889175-BD-6	TOLEDO EDISON COMPANY FE 6.15 05/15/37				2.A FE	12,289,822	138.3910	16,266,495	11,754,000	12,155,763		(15,879)			6.150	5.824	MN	92,367	722,871	11/30/2010	05/15/2037
889175-BD-6	TOLEDO EDISON COMPANY FE 6.15 05/15/37	0			2.A FE	1,022,182	138.3910	1,383,911	1,000,000	1,016,730		(650)			6.150	5.824	MN	7,858	61,500	11/16/2010	05/15/2037
889184-AE-7	TOLEDOHOSPITAL SECUREDCORPBND	0			2.C FE	62,147	121.6200	60,810	50,000	62,130		(16)			6.015	4.457	MN	384		12/02/2021	11/15/2048
891027-AQ-7	TORCHMARK CORP GL 3.8 09/15/22				2.A FE	24,066,860	102.1250	24,509,902	24,000,000	24,005,559		(7,646)			3.800	3.775	MS	268,533	912,000	09/18/2012	09/15/2022
891027-AQ-7	TORCHMARK CORP GL 3.8 09/15/22	0			2.A FE	3,489,675	102.1250	3,574,361	3,500,000	3,499,133		1,191			3.800	3.775	MS	39,161	133,000	09/17/2012	09/15/2022
891027-AS-3	TORCHMARK CORP GL 4.55 09/15/28			2	2.A FE	15,682,775	113.7420	16,890,672	14,850,000	15,474,696		(85,586)			4.550	3.897	MS	198,949	675,675	06/27/2019	09/15/2028
891027-AS-3	TORCHMARK CORP GL 4.55 09/15/28	0		2	2.A FE	2,142,196	113.7420	2,445,451	2,150,000	2,144,348		705			4.550	3.897	MS	28,804	97,825	09/25/2018	09/15/2028
891092-AE-8	TORO CO TTC 6 5/8 05/01/37	0			2.B FE	2,120,900	132.5310	2,650,618	2,000,000	2,092,831		(3,562)			6.625	6.153	MN	22,083	132,500	08/04/2011	05/01/2037
891906-AC-3	GLOBALPAYMENTSINC. SENIORCORPBND	0		2	2.C FE	4,443,360	111.0200	4,440,800	4,000,000	4,438,101		(5,259)			4.800	1.941	AO	48,000		12/09/2021	04/01/2026
891906-AF-6	TOTAL SYSTEM SERVICES IN GPN 4.45 06/01/28			2	2.C FE	29,926,800	111.6260	33,487,926	30,000,000	29,950,236		6,560			4.450	4.480	JD	111,250	1,335,000	05/09/2018	06/01/2028
89236T-DR-3	TOYOTA MOTOR CREDIT CORP TOYOTA 3.2 01/11/27				1.E FE	14,950,350	107.4930	16,123,935	15,000,000	14,973,050		4,861			3.200	3.239	JJ	226,667	480,000	01/04/2017	01/11/2027
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP SENIORCORPBND	0			1.E FE	49,173	97.9300	48,965	50,000	49,178		5			1.900	2.088	MS	285		12/02/2021	09/12/2031
89255#-AA-9	TRADEMARK ROYALTY 2018-1LLC TRADEMARK ROYALTY 2018-1 LL3				1.F PL	30,000,000	118.5880	35,576,400	30,000,000	30,000,000					4.920	4.971	MON	123,000	1,476,000	07/03/2018	07/01/2048
89256B-AA-7	TRADEMARK ROYALTY 2021-1 LLC TRDMK RYLTY 2021 4.35 1/31/60				1.G PL	35,000,000	104.3790	36,532,650	35,000,000	35,000,000					4.350	4.304	JAN	1,302,583		02/02/2021	01/31/2060
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LIN TRANS ALLEGHENY INTERSTATE	0		2	2.B FE	2,076,020	106.0220	2,120,433	2,000,000	2,033,304		(9,800)			3.850	3.293	JD	6,417	77,000	05/12/2017	06/01/2025
893647-BE-6	TRANSDIGM INC BASIC	0		2	4.A FE	2,174,813	103.9730	2,183,437	2,100,000	2,158,544		(12,068)			6.250	5.498	MS	38,646	131,250	08/18/2020	03/15/2026
89417E-AH-2	TRAVELERS COMPANIES INC TRV 5.35 11/01/40				1.F FE	12,300,741	135.8660	14,154,482	10,418,000	11,957,644		(52,751)			5.350	4.199	MN	92,894	557,363	07/25/2014	11/01/2040
89417E-AH-2	TRAVELERS COMPANIES INC TRV 5.35 11/01/40	0			1.F FE	1,248,880	135.8660	1,426,589	1,050,000	1,215,896		(5,114)			5.350	4.199	MN	9,363	53,500	12/02/2021	11/01/2040
89417E-AJ-8	TRAVELERS COMPANIES INC TRV 4.6 08/01/43				1.F FE	12,419,843	127.7060	14,867,534	11,642,000	12,299,681		(18,437)			4.600	4.200	FA	223,138	535,532	07/28/2014	08/01/2043
89417E-AJ-8	TRAVELERS COMPANIES INC TRV 4.6 08/01/43	0			1.F FE	1,812,812	127.7060	2,171,002	1,700,000	1,795,393		(2,673)			4.600	4.200	FA	32,583	78,200	07/28/2014	08/01/2043
89417E-AK-5	TRAVELERS COMPANIES INC TRV 4.3 08/25/45			2	1.F FE	17,340,288	123.9660	21,446,116	17,300,000	17,337,964		(1,071)			4.300	4.295	FA	260,365	743,900	03/10/2017	08/25/2045
89417E-AK-5	TRAVELERS COMPANIES INC TRV 4.3 08/25/45	0		2	1.F FE	3,670,992	123.9660	4,586,742	3,700,000	3,674,452		609			4.300	4.295	FA	55,685	159,100	08/18/2015	08/25/2045
89417E-AL-3	TRAVELERS COMPANIES INC TRV 3 3/4 05/15/46			2	1.F FE	6,085,344	115.7240	7,059,157	6,100,000	6,086,990		319			3.750	3.767	MN	29,229	228,750	05/06/2016	05/15/2046
89417E-AL-3	TRAVELERS COMPANIES INC TRV 3 3/4 05/15/46	0		2	1.F FE	893,736	115.7240	1,041,515	900,000	894,441		137			3.750	3.767	MN	4,313	33,750	05/04/2016	05/15/2046
89417E-AM-1	TRAVELERS COMPANIES INC TRV 4 05/30/47			2	1.F FE	4,978,300	120.1930	6,009,663	5,000,000	4,980,237		440			4.000	4.025	MN	17,222	200,000	05/15/2017	05/30/2047
89417E-AN-9	TRAVELERS COMPANIES INC TRV 4.05 03/07/48			2	1.F FE	3,328,694	121.8210	4,081,007	3,350,000	3,330,198		417			4.050	4.112	MS	42,964	135,675	02/28/2018	03/07/2048
89417E-AN-9	TRAVELERS COMPANIES INC TRV 4.05 03/07/48	0		2	1.F FE	2,607,526	121.8210	3,228,259	2,650,000	2,610,215		822			4.050	4.112	MS	33,986	107,325	09/12/2018	03/07/2048
89566E-AD-0	TRISTATE GEN&TRANS ASSN TRISTA 6 06/15/40				1.G FE	27,229,030	136.2890	35,435,144	26,000,000	27,009,553		(33,406)			6.000	5.724	JD	69,333	1,563,871	09/24/2013	06/15/2040
89566E-AD-0	TRISTATE GEN&TRANS ASSN TRISTA 6 06/15/40	0			1.G FE	4,900,450	136.2890	6,814,451	5,000,000	4,920,102		2,282			6.000	5.724	JD	13,333	296,129	06/03/2010	06/15/2040
89566E-B@-6	TRISTATE GEN&TRANS ASSN				1.G FE	16,000,000	114.2010	18,272,160	16,000,000	16,000,000					4.450	4.450	AO	178,000	712,000	10/31/2014	10/01/2045
89838L-AF-1	TRUSTEES OF BOSTON COLL BOSCOL 3.993 07/01/47				1.D FE	14,850,000	121.1580	17,991,999	14,850,000	14,850,000					3.993	3.993	JJ	296,480	592,961	01/24/2017	07/01/2047
89838L-AF-1	TRUSTEES OF BOSTON COLL BOSCOL 3.993 07/01/47	0			1.D FE	2,150,000	121.1580	2,604,902	2,150,000	2,150,000					3.993	3.993	JJ	42,925	85,850	01/24/2017	07/01/2047
898813-AR-1	TUCSONELECTRICPOWERCO SENIORCORPBND	0		2	1.G FE	59,252	115.1300	57,565	50,000	59,238		(14)			4.000	3.017	JD	89	1,000	12/02/2021	06/15/2050
902494-AT-0	TYSON FOODS INC TSN 4 1/2 06/15/22			2	2.B FE	22,346,960	100.7910	22,173,910	22,000,000	22,008,748		(43,871)			4.500	4.326	JD	44,000	990,000	11/08/2013	06/15/2022
902494-AT-0	TYSON FOODS INC TSN 4 1/2 06/15/22	0		2	2.B FE	2,983,740	100.7910	3,023,715	3,000,000	2,999,091		1,934			4.500	4.326	JD	6,000	135,000	06/06/2012	06/15/2022
902494-BD-4	TYSON FOODS INC TSN 4.55 06/02/47			2	2.B FE	16,353,932	124.2440	20,438,122	16,450,000	16,361,588		1,809			4.550	4.586	JD	60,294	748,475	05/23/2017	06/02/2047
902494-BD-4	TYSON FOODS INC TSN 4.55 06/02/47	0		2	2.B FE	3,529,268	124.2440	4,410,659	3,550,000	3,530,920		390			4.550	4.586	JD	13,012	161,525	05/23/2017	06/02/2047
902494-BG-7	TYSON FOODS INC SENIORCORPBND	0		2	2.B FE	4,240,243	104.5220	4,180,864	4,000,000	4,214,511		(25,732)			3.900	0.644	MS	40,300		10/19/2021	09/28/2023
902494-BH-5	TYSON FOODS INC SENIORCORPBND	0		2	2.B FE	67,393	134.4900	67,245	50,000	67,364		(29)			5.100	3.146	MS	659		12/02/2021	09/28/2048
902494-BJ-1	TYSON FOODS INC SENIORCORPBND	0		2	2.B FE	9,738,070	108.4400	9,759,600	9,000,000	9,728,527		(9,543)			4.000	1.889	MS	120,000		12/09/2021	03/01/2026
902494-BK-8	TYSON FOODS INC TSN 4.35 03/01/29			2	2.B FE	9,110,242	113.2280	10,303,785	9,100,000	9,107,831		(928)			4.350	4.337	MS	131,950	395,850	02/14/2019	03/01/2029
902494-BK-8	TYSON FOODS INC TSN 4.35 03/01/29	0		2	2.B FE	899,838	113.2280	1,019,056	900,000	899,889		13			4.350	4.337	MS	13,050	39,150	02/13/2019	03/01/2029
90261A-AB-8	UBS AG STAMFORD CT BASIC	0			2.A FE	1,077,319	103.9900	1,039,902	1,000,000	1,021,837		(33,718)			7.625	4.061	FA	28,382	76,250	04/30/2020	08/17/2022
90265E-AL-4	UDR INC UDR 2.95 09/01/26			2	2.A FE	7,000,000	104.0790	7,285,526	7,000,000	7,000,000					2.950	2.950	MS	68,833	206,500	08/16/2016	09/01/2026
90265E-AM-2	UDR INC UDR 3 1/2 07/01/27			2	2.A FE	4,988,200	107.1470	5,357,351	5,000,000	4,993,068		1,123			3.500	3.528	JJ	87,500	175,000	06/07/2017	07/01/2027
90265E-AR-1	UDR INC UDR 3 08/15/31			2	2.A FE	5,982,600	104.3900	6,263,378	6,000,000	5,985,569		1,274			3.000	3.027	FA	68,000	180,000	08/06/2019	08/15/2031
90265E-AR-1	UDR INC UDR 3 08/15/31	0		2	2.A FE	5,037,505	104.3900	5,271,677	5,050,000	5,039,966		1,049			3.000	3.027	FA	57,233	150,000	12/02/2021	08/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902691-A#-1	UGI UTILITIES INC UGI UTILITIES				1.F	8,000,000	114.1450	9,131,638	8,000,000	8,000,000					4.120	4.120	MS	83,316	329,600	09/30/2016	09/30/2046
902691-AE-4	UGI UTILITIES INC UGI 6.206 09/30/36	0			1.F FE	2,136,493	135.4950	2,818,293	2,080,000	2,121,544		(1,714)			6.206	6.000	MS	32,630	129,085	03/23/2010	09/30/2036
902691-B*-4	UGI UTILITIES INC UGI UTILITIES INC				1.F	6,000,000	114.1640	6,849,845	6,000,000	6,000,000					4.120	4.120	AO	41,887	247,200	10/31/2016	10/31/2046
902917-AH-6	WASTE MANAGEMENT INC WM 7 07/15/28				2.A FE	9,808,485	129.5730	11,272,877	8,700,000	9,178,358		(58,412)			7.000	6.055	JJ	280,817	609,000	05/15/2007	07/15/2028
902917-AH-6	WASTE MANAGEMENT INC WM 7 07/15/28	0			2.A FE	1,352,481	129.5730	1,684,453	1,300,000	1,324,433		(2,900)			7.000	6.055	JJ	41,961	91,000	05/15/2007	07/15/2028
904311-AA-5	UNDER ARMOUR INC UA 3 1/4 06/15/26			2	3.C FE	15,039,840	103.2260	15,483,883	15,000,000	15,019,740		(4,211)			3.250	3.217	JD	21,667	487,500	10/11/2016	06/15/2026
904764-AS-6	UNILEVER CAPITAL CORP UNANA 3.1 07/30/25				1.E FE	14,825,700	106.0510	15,907,656	15,000,000	14,931,084		17,876			3.100	3.237	JJ	195,042	465,000	07/28/2015	07/30/2025
904764-BC-0	UNILEVER CAPITAL CORP UNANA 3 1/2 03/22/28			2	1.E FE	29,546,700	109.5190	32,855,608	30,000,000	29,698,776		42,334			3.500	3.682	MS	288,750	1,050,000	03/19/2018	03/22/2028
906548-CJ-9	UNION ELECTRIC CO AEE 3.9 09/15/42			2	1.F FE	17,358,213	113.9540	19,884,898	17,450,000	17,376,356		2,270			3.900	3.930	MS	200,384	680,550	09/06/2012	09/15/2042
906548-CJ-9	UNION ELECTRIC CO AEE 3.9 09/15/42	0		2	1.F FE	2,536,587	113.9540	2,905,816	2,550,000	2,539,238		332			3.900	3.930	MS	29,283	99,450	09/06/2012	09/15/2042
906548-CL-4	UNION ELECTRIC CO AEE 3.65 04/15/45			2	1.F FE	3,495,955	111.8040	3,913,126	3,500,000	3,496,546		89			3.650	3.659	AO	26,969	127,750	06/20/2016	04/15/2045
906548-CL-4	UNION ELECTRIC CO AEE 3.65 04/15/45	0		2	1.F FE	497,505	111.8040	559,018	500,000	497,822		58			3.650	3.659	AO	3,853	18,250	06/20/2016	04/15/2045
907818-DU-9	UNION PACIFIC CORPORATION UNP 4 3/4 12/15/43			2	2.A FE	25,403,899	122.6470	30,109,886	24,550,000	25,331,708		(21,954)			4.750	4.531	JD	51,828	1,166,125	04/11/2019	12/15/2043
907818-DU-9	UNION PACIFIC CORPORATION UNP 4 3/4 12/15/43	0		2	2.A FE	1,949,181	122.6470	2,391,620	1,950,000	1,949,464		14			4.750	4.531	JD	4,117	92,625	10/22/2013	12/15/2043
907818-EJ-3	UNION PACIFIC CORPORATION UNP 4.05 03/01/46			2	2.A FE	4,588,713	119.1480	5,540,393	4,650,000	4,595,569		1,294			4.050	4.112	MS	62,775	188,325	02/25/2016	03/01/2046
907818-EJ-3	UNION PACIFIC CORPORATION UNP 4.05 03/01/46	0		2	2.A FE	405,597	119.1480	476,593	400,000	406,092		77			4.050	4.112	MS	5,400	14,175	12/02/2021	03/01/2046
907818-EN-4	UNION PACIFIC CORPORATION UNP 4 04/15/47			2	2.A FE	9,865,500	118.9050	11,890,505	10,000,000	9,877,620		2,727			4.000	4.078	AO	84,444	400,000	03/29/2017	04/15/2047
907818-EV-6	UNION PACIFIC CORPORATION UNP 4 3/8 09/10/38			2	2.A FE	6,540,110	117.1870	7,675,771	6,550,000	6,542,316		307			4.375	4.385	MS	88,357	286,563	06/06/2018	09/10/2038
907818-EV-6	UNION PACIFIC CORPORATION UNP 4 3/8 09/10/38	0		2	2.A FE	1,447,811	117.1870	1,699,217	1,450,000	1,448,299		68			4.375	4.385	MS	19,560	63,438	06/06/2018	09/10/2038
907818-FG-8	UNION PACIFIC CORPORATION BASIC	0		2	2.A FE	158,437	117.4490	156,207	133,000	157,959		(353)			3.839	3.004	MS	1,432	5,106	08/20/2020	03/20/2060
909318-AA-5	UNITED AIRLINES 2018-1 AA PTT BASIC	0			1.F FE	3,434,715	104.1280	3,576,495	3,434,715	3,434,715					3.500	3.500	MS	40,072	120,215	01/31/2018	03/01/2030
90931C-AA-6	UNITED AIRLINES 2019-1 CLASS A BASIC	0			1.F FE	895,843	109.0880	893,925	819,457	885,014		(5,721)			4.150	3.181	FA	11,903	34,007	01/29/2020	08/25/2031
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31				2.B FE	2,460,750	106.4000	2,618,238	2,460,750	2,460,750					4.550	4.550	FA	39,187	111,964	02/04/2019	08/25/2031
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A BASIC	0			1.G FE	4,516,500	109.6380	4,951,782	4,516,500	4,516,500					5.875	5.919	JAJO	56,017	255,763	10/20/2020	10/15/2027
90931V-AA-4	UNITED AIR 2018-1 A PTT UAL 3.7 03/01/30				2.B FE	12,880,182	101.4710	13,069,638	12,880,182	12,880,182					3.700	3.700	MS	158,856	476,567	01/31/2018	03/01/2030
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28				2.B FE	18,925,253	97.3220	18,418,389	18,925,253	18,925,253					3.100	3.100	AO	136,893	586,683	09/13/2016	10/07/2028
90932L-AB-3	UNITED AIR 2015-1 A PTT UAL 3.7 12/01/22				2.B FE	3,000,000	101.5560	3,046,691	3,000,000	3,000,000					3.700	3.700	JD	9,250	111,000	11/02/2015	12/01/2022
90932L-AB-3	UNITED AIR 2015-1 A PTT UAL 3.7 12/01/22	0			2.B FE	1,000,000	101.5560	1,015,564	1,000,000	1,000,000					3.700	3.700	JD	3,083	37,000	11/02/2015	12/01/2022
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO COKE UNITED				2.A PL	12,000,000	117.4450	14,093,362	12,000,000	12,000,000					4.240	4.240	JD	14,133	508,800	12/21/2016	12/21/2031
910637-N#-0	UNITED ILLUMINATING CO				1.G	4,000,000	103.0840	4,123,360	4,000,000	4,000,000					6.260	6.260	MS	80,684	250,400	09/05/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO				1.G	3,000,000	104.1710	3,125,130	3,000,000	3,000,000					6.260	6.260	JD	13,042	187,800	12/06/2007	12/06/2022
911312-AJ-5	UNITED PARCEL SERVICE INC UPS 6.2 01/15/38				1.G FE	7,779,286	144.5290	9,655,952	6,681,000	7,497,216		(32,326)			6.200	5.081	JJ	191,002	414,222	11/10/2010	01/15/2038
911312-AJ-5	UNITED PARCEL SERVICE INC UPS 6.2 01/15/38	0			1.G FE	2,497,569	144.5290	3,107,364	2,150,000	2,408,467		(10,220)			6.200	5.081	JJ	61,466	133,300	11/10/2010	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE INC UPS 4 7/8 11/15/40			2	1.G FE	23,396,400	131.1200	31,468,787	24,000,000	23,526,033		14,771			4.875	5.039	MN	149,500	1,170,000	11/09/2010	11/15/2040
911312-AN-6	UNITED PARCEL SERVICE INC UPS 4 7/8 11/15/40	0		2	1.G FE	972,200	131.1200	1,311,199	1,000,000	978,157		679			4.875	5.039	MN	6,229	48,750	11/09/2010	11/15/2040
911312-AZ-9	UNITED PARCEL SERVICE INC UPS 3.4 11/15/46			2	1.G FE	13,877,220	112.5470	15,756,566	14,000,000	13,890,731		2,740			3.400	3.447	MN	60,822	476,000	10/19/2016	11/15/2046
911312-AZ-9	UNITED PARCEL SERVICE INC UPS 3.4 11/15/46	0		2	1.G FE	991,230	112.5470	1,125,469	1,000,000	992,195		196			3.400	3.447	MN	4,344	34,000	10/19/2016	11/15/2046
911312-BN-5	UNITED PARCEL SERVICE INC BASIC	0		2	1.G FE	435,919	119.6270	484,489	405,000	434,475		(731)			3.750	3.323	MN	1,941	15,188	12/23/2019	11/15/2047
911312-BQ-8	UNITEDPARCELSERVICEINC SENIORCORPBND	0		2	1.G FE	64,940	127.9700	63,985	50,000	64,914		(26)			4.250	2.679	MS	626		12/02/2021	03/15/2049
91159H-HM-5	US BANCORP USB 3.1 04/27/26			2	1.F FE	12,190,606	105.8880	12,918,356	12,200,000	12,195,588		940			3.100	3.109	AO	67,236	378,200	04/21/2016	04/27/2026
91159H-HM-5	US BANCORP USB 3.1 04/27/26	0		2	1.F FE	1,798,614	105.8880	1,905,987	1,800,000	1,799,349		139			3.100	3.109	AO	9,920	55,800	04/21/2016	04/27/2026
91159H-HR-4	US BANCORP USB 3.15 04/27/27			2	1.F FE	15,990,400	107.2580	17,161,331	16,000,000	15,994,519		932			3.150	3.157	AO	89,600	504,000	04/24/2017	04/27/2027
91159H-JB-7	USBANCORP SUBCORPBND	0		2	1.F FE	49,760	99.6200	49,810	50,000	49,761		1			2.491	2.530	MN			12/02/2021	11/03/2036
913017-BJ-7	RAYTHEON TECHNOLOGIES CORPORAT RTX 5.4 05/01/35	0			2.A FE	342,110	130.1640	325,411	250,000	335,381		(5,378)			5.400	2.393	MN	2,250	13,500	09/25/2020	05/01/2035
913017-BP-3	RAYTHEON TECHNOLOGIES CORPORAT RTX 6 1/8 07/15/38				2.A FE	16,746,683	141.5310	20,168,137	14,250,000	16,161,069		(73,503)			6.125	4.936	JJ	402,464	872,813	11/14/2013	07/15/2038
913017-BP-3	RAYTHEON TECHNOLOGIES CORPORAT RTX 6 1/8 07/15/38	0			2.A FE	1,162,720	141.5310	1,415,308	1,000,000	1,121,971		(4,639)			6.125	4.936	JJ	28,243	61,250	10/15/2010	07/15/2038
913017-BS-7	RAYTHEON TECHNOLOGIES CORPORAT RTX 5.7 04/15/40				2.A FE	8,979,480	139.2150	12,529,336	9,000,000	8,984,803		462			5.700	5.715	AO	108,300	513,000	02/23/2010	04/15/2040
913017-BS-7	RAYTHEON TECHNOLOGIES CORPORAT RTX 5.7 04/15/40	0			2.A FE	997,720	139.2150	1,392,148	1,000,000	998,311		51			5.700	5.715	AO	12,033	57,000	02/23/2010	04/15/2040
913017-BT-5	RAYTHEON TECHNOLOGIES CORPORAT RTX 4 1/2 06/01/42				2.A FE	9,876,700	124.1870	12,418,703	10,000,000	9,899,894		2,916			4.500	4.576	JD	37,500	450,000	05/24/2012	06/01/2042
913017-CP-2	RAYTHEON TECHNOLOGIES CORPORAT RTX 4.05 05/04/47			2	2.A FE	5,983,440	116.6910	7,001,478	6,000,000	5,984,897		336			4.050	4.066	MN	38,475	243,000	05/01/2017	05/04/2047
913017-CW-7	RAYTHEON TECHNOLOGIES CORPORAT BASIC	0		2	2.A FE	2,982,360	120.4790	3,614,369	3,000,000	2,984,153		617			4.450	4.495	MN	16,688	133,500	08/13/2018	11/16/2038
913017-CX-5	RAYTHEON TECHNOLOGIES CORPORAT SENIORCORPBND	0		2	2.A FE	64,998	128.1000	64,050	50,000	64,971		(26)			4.625	2.978	MN	289		12/02/2021	11/16/2048
91324P-AR-3	UNITEDHEALTH GROUP INC UNH 5.8 03/15/36				1.G FE	11,667,848	138.0360	16,840,396	12,200,000	11,812,931		16,362			5.800	6.161	MS	208,349	707,600	07/29/2010	03/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-AR-3	UNITEDHEALTH GROUP INC UNH 5.8 03/15/36	0			1.G FE	1,675,872	138.0360	2,484,649	1,800,000	1,709,709		3,829			5.800	6.161	MS	30,740	104,400	10/22/2009	03/15/2036
91324P-BK-7	UNITEDHEALTH GROUP INC UNH 6 7/8 02/15/38	0			1.G FE	4,925,500	153.6600	7,683,021	5,000,000	4,942,994		1,867			6.875	6.994	FA	129,861	343,750	02/07/2008	02/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC UNH 5.7 10/15/40			2	1.G FE	5,041,080	139.7000	6,286,489	4,500,000	4,940,186		(14,635)			5.700	4.885	AO	54,150	256,500	11/01/2013	10/15/2040
91324P-BQ-4	UNITEDHEALTH GROUP INC UNH 5.95 02/15/41			2	1.G FE	4,254,600	143.2480	5,729,935	4,000,000	4,204,243		(6,171)			5.950	5.463	FA	89,911	238,000	07/14/2011	02/15/2041
91324P-BQ-4	UNITEDHEALTH GROUP INC UNH 5.95 02/15/41	0		2	1.G FE	72,211	143.2480	71,624	50,000	72,149		(62)			5.950	5.463	FA	1,124		12/02/2021	02/15/2041
91324P-CD-2	UNITEDHEALTH GROUP INC UNH 4 1/4 03/15/43			2	1.G FE	12,922,364	121.5580	15,924,149	13,100,000	12,953,805		4,141			4.250	4.331	MS	163,932	556,750	02/25/2013	03/15/2043
91324P-CD-2	UNITEDHEALTH GROUP INC UNH 4 1/4 03/15/43	0		2	1.G FE	1,874,236	121.5580	2,309,609	1,900,000	1,878,796		601			4.250	4.331	MS	23,776	80,750	02/25/2013	03/15/2043
91324P-CQ-3	UNITEDHEALTH GROUP INC UNH 4 5/8 07/15/35				1.G FE	6,999,160	124.5680	8,719,791	7,000,000	6,999,293		37			4.625	4.626	JJ	149,285	323,750	07/21/2015	07/15/2035
91324P-CQ-3	UNITEDHEALTH GROUP INC UNH 4 5/8 07/15/35	0			1.G FE	999,880	124.5680	1,245,684	1,000,000	999,899		5			4.625	4.626	JJ	21,326	46,250	07/21/2015	07/15/2035
91324P-CX-8	UNITEDHEALTH GROUP INC UNH 4.2 01/15/47			2	1.G FE	8,932,770	121.8890	10,970,052	9,000,000	8,938,794		1,352			4.200	4.244	JJ	174,300	378,000	12/15/2016	01/15/2047
91324P-CX-8	UNITEDHEALTH GROUP INC UNH 4.2 01/15/47	0		2	1.G FE	992,530	121.8890	1,218,895	1,000,000	993,199		150			4.200	4.244	JJ	19,367	42,000	12/15/2016	01/15/2047
91324P-DE-9	UNITEDHEALTH GROUP INC UNITED HEALTH GROUP INC	0			1.F FE	2,909,700	106.9180	3,207,538	3,000,000	2,942,770		8,831			2.950	3.315	AO	18,683	88,500	01/30/2018	10/15/2027
91324P-DT-6	UNITEDHEALTH GROUP INC UNH 3 1/2 08/15/39			2	1.G FE	9,927,440	110.8210	11,082,135	10,000,000	9,933,906		2,644			3.500	3.551	FA	132,222	350,000	07/24/2019	08/15/2039
91324P-EC-2	UNITEDHEALTH GROUP INC BASIC	0		2	1.F FE	3,327,201	98.9200	3,297,007	3,333,000	3,327,898		698			1.150	1.186	MN	4,898	18,739	05/17/2021	05/15/2026
913259-A#-4	UNITIL CORPORATION UNITIL 3.43 12/18/29				2.B	15,000,000	100.4560	15,068,400	15,000,000	15,000,000					3.430	3.430	JD	18,579	514,500	12/18/2019	12/18/2029
913903-AY-6	UNIVERSALHEALTHSERVICESINC SECUREDCORPBND144A	0		2	2.C FE	48,959	98.2700	49,135	50,000	48,965		6			2.650	2.889	JJ	467		12/02/2021	01/15/2032
91412N-AF-7	UNIVERSITY OF CHICAGO UNICHI 5.42 10/01/30				1.C FE	8,513,011	119.4080	9,689,982	8,115,000	8,315,174		(21,987)			5.420	5.064	AO	109,958	439,833	07/07/2010	10/01/2030
91412N-AF-7	UNIVERSITY OF CHICAGO UNICHI 5.42 10/01/30	0			1.C FE	8,815,488	119.4080	10,149,704	8,500,000	8,658,818		(17,443)			5.420	5.064	AO	115,175	460,700	02/01/2011	10/01/2030
91412N-AK-6	UNIVERSITY OF CHICAGO UNICHI 4.411 10/01/44			2	1.C FE	8,699,304	105.8040	9,204,923	8,700,000	8,699,488		(524)			4.411	4.411	AO	95,939	383,757	08/06/2014	10/01/2044
91412N-AK-6	UNIVERSITY OF CHICAGO UNICHI 4.411 10/01/44	0		2	1.C FE	1,299,896	105.8040	1,375,448	1,300,000	1,299,923		(78)			4.411	4.411	AO	14,336	57,343	08/06/2014	10/01/2044
91412N-BC-3	UNIVERSITY OF CHICAGO BASIC	0		2	1.C FE	2,000,000	124.9090	2,498,189	2,000,000	2,000,000					4.003	4.003	AO	20,015	80,060	09/06/2018	10/01/2053
914744-AC-1	UNIV OF NOTRE DAME BASIC				1.A FE	2,341,394	116.7940	2,569,476	2,200,000	2,331,316		(4,219)			3.720	3.325	MS	27,280	81,840	07/11/2019	03/01/2043
914744-AC-1	UNIV OF NOTRE DAME BASIC	0			1.A FE	319,281	116.7940	350,383	300,000	317,907		(575)			3.720	3.325	MS	3,720	11,160	07/11/2019	03/01/2043
91481C-AC-4	TRUSTEESOFTHEUNIVERSITYOF SENIORCORPBND	0		2	1.B FE	1,397,930	115.1200	1,398,708	1,215,000	1,397,895		(35)			3.610	3.116	FA	16,570		10/18/2021	02/15/2119
914886-AB-2	UNIV OF SOUTHERN CALIFOR USCTRJ 3.028 10/01/39				1.C FE	39,766,700	106.1730	42,469,263	40,000,000	39,791,467		8,654			3.028	3.066	AO	302,800	1,211,200	06/19/2019	10/01/2039
914886-AC-0	UNIV OF SOUTHERN CALIFOR USCTRJ 3.841 10/01/47			2	1.C FE	4,350,000	117.9840	5,132,319	4,350,000	4,350,000					3.841	3.841	AO	41,771	167,084	04/10/2017	10/01/2047
914886-AC-0	UNIV OF SOUTHERN CALIFOR USCTRJ 3.841 10/01/47	0		2	1.C FE	650,000	117.9840	766,898	650,000	650,000					3.841	3.841	AO	6,242	24,967	04/10/2017	10/01/2047
91533B-AD-2	VIATRIS INC BASIC	0		2	2.C FE	700,789	100.4700	670,137	667,000	696,383		(3,237)			2.700	2.114	JD	450	18,009	08/18/2020	06/22/2030
91752*-AA-7	UTAH SOLAR HOLDINGS LLC UTAH SOLAR HOLDINGS LLC				2.C PL	18,492,026	98.2740	18,172,853	18,492,026	18,492,026					3.590	3.591	JD	1,844	663,864	09/01/2020	12/31/2036
918204-AR-9	VF CORPORATION VFC 6 10/15/33				2.A FE	4,378,231	127.0080	5,524,866	4,350,000	4,369,036		(1,108)			6.000	5.956	AO	55,100	261,000	09/30/2010	10/15/2033
918204-AR-9	VF CORPORATION VFC 6 10/15/33	0			2.A FE	1,000,754	127.0080	1,270,084	1,000,000	1,000,542		(31)			6.000	5.956	AO	12,667	60,000	02/17/2010	10/15/2033
918204-AT-5	VF CORPORATION VFC 6.45 11/01/37				2.A FE	23,623,221	136.2100	27,447,644	20,151,000	22,731,334		(102,498)			6.450	5.249	MN	216,623	1,299,740	10/29/2010	11/01/2037
918204-BC-1	VF CORPORATION BASIC	0		2	2.A FE	1,094,067	103.9920	1,039,917	1,000,000	1,081,415		(9,278)			2.950	1.858	AO	5,572	29,500	08/18/2020	04/23/2030
91913Y-AE-0	VALERO ENERGY CORP VLO 7 1/2 04/15/32				2.B FE	6,942,065	137.8720	8,306,793	6,025,000	6,618,044		(40,207)			7.500	6.192	AO	95,396	451,875	05/06/2011	04/15/2032
91913Y-AE-0	VALERO ENERGY CORP VLO 7 1/2 04/15/32	0			2.B FE	691,326	137.8720	827,232	600,000	659,058		(4,004)			7.500	6.192	AO	9,500	45,000	05/06/2011	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP VLO 6 5/8 06/15/37				2.B FE	3,185,430	135.5950	4,067,838	3,000,000	3,142,979		(5,425)			6.625	6.143	JD	8,833	198,750	09/13/2011	06/15/2037
91913Y-AL-4	VALERO ENERGY CORP VLO 6 5/8 06/15/37	0			2.B FE	1,061,810	135.5950	1,355,946	1,000,000	1,047,660		(1,808)			6.625	6.143	JD	2,944	66,250	09/13/2011	06/15/2037
91913Y-AS-9	VALERO ENERGY CORP VLO 3.65 03/15/25				2.B FE	9,970,900	105.5960	10,559,555	10,000,000	9,989,507		3,031			3.650	3.685	MS	107,472	365,000	03/10/2015	03/15/2025
91913Y-AU-4	VALERO ENERGY CORP VLO 3.4 09/15/26			2	2.B FE	3,986,200	106.9190	4,276,746	4,000,000	3,992,931		1,362			3.400	3.441	MS	40,044	136,000	09/07/2016	09/15/2026
91914J-AA-0	VALERO ENERGY PARTNERS VLO 4 3/8 12/15/26			2	2.B FE	25,150,050	110.3790	27,594,702	25,000,000	25,084,305		(15,653)			4.375	4.296	JD	48,611	1,093,750	02/15/2018	12/15/2026
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR VALLEY HEALTH				1.E	8,743,395	106.1860	9,284,261	8,743,395	8,743,395					4.000	4.033	MON	15,544	349,736	10/25/2016	01/15/2043
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR VALLEY HEALTH	0			1.E	3,885,953	106.1860	4,126,338	3,885,953	3,885,953					4.000	4.033	MON	6,908	155,566	10/25/2016	01/15/2043
919794-AE-7	VALLEY NATIONAL BANCORP BASIC	0		2	2.B FE	2,000,000	101.6240	2,032,486	2,000,000	2,000,000					3.000	3.000	JD	2,667	32,833	05/25/2021	06/15/2031
920253-AF-8	VALMONT INDUSTRIES INC VMI 5 10/01/44			2	2.C FE	25,277,258	123.3790	31,214,828	25,300,000	25,280,361		432			5.000	5.009	AO	316,250	1,265,000	09/08/2014	10/01/2044
920253-AF-8	VALMONT INDUSTRIES INC VMI 5 10/01/44	0		2	2.C FE	4,678,192	123.3790	5,798,802	4,700,000	4,681,015		439			5.000	5.009	AO	58,750	235,000	09/08/2014	10/01/2044
92277G-AG-2	VENTAS REALTY LP VTR 4 1/8 01/15/26			2	2.A FE	6,052,298	108.5930	6,624,163	6,100,000	6,079,139		4,645			4.125	4.218	JJ	116,027	251,625	07/09/2015	01/15/2026
92277G-AG-2	VENTAS REALTY LP VTR 4 1/8 01/15/26	0		2	2.A FE	892,962	108.5930	977,336	900,000	896,922		685			4.125	4.218	JJ	17,119	37,125	07/09/2015	01/15/2026
92277G-AJ-6	VENTAS REALTY LP VTR 3 1/4 10/15/26			2	2.A FE	4,990,550	105.9150	5,295,756	5,000,000	4,995,635		829			3.250	3.270	AO	34,306	162,500	09/14/2016	10/15/2026
92277G-AU-1	VENTAS REALTY LP VTR 3 01/15/30			2	2.A FE	1,492,590	103.9730	1,559,593	1,500,000	1,494,052		644			3.000	3.056	JJ	20,750	45,000	08/12/2019	01/15/2030
92277G-AU-1	VENTAS REALTY LP VTR 3 01/15/30	0		2	2.A FE	3,482,710	103.9730	3,639,050	3,500,000	3,486,121		1,502			3.000	3.056	JJ	48,417	105,000	08/12/2019	01/15/2030
92277G-AW-7	VENTASREALTYLP SENIORCORPBND	0		2	2.A FE	49,414	99.0000	49,500	50,000	49,418		4			2.500	2.637	MS	455		12/02/2021	09/01/2031
92343E-AM-4	VERISIGNINC SENIORCORPBND	0		2	2.C FE	50,398	100.5000	50,250	50,000	50,396		(2)			2.700	2.602	JD	60	701	12/02/2021	06/15/2031
92343V-BE-3	VERIZON COMMUNICATIONS INC VZ 4 3/4 11/01/41				2.A FE	7,652,880	124.1420	8,938,204	7,200,000	7,560,439		(11,239)			4.750	4.370	MN	57,000	342,000	01/13/2012	11/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-BE-3	VERIZON COMMUNICATIONS INC VZ 4 3/4 11/01/41	0			2.A FE	318,870	124.1420	372,425	300,000	315,018		(468)			4.750	4.370	MN	2,375	14,250	01/13/2012	11/01/2041
92343V-BG-8	VERIZON COMMUNICATIONS INC VERIZON COMMUNICATIONS	0		2	2.A FE	3,532,400	112.0390	4,481,565	4,000,000	3,575,981		11,866			3.850	4.650	MN	25,667	154,000	02/05/2018	11/01/2042
92343V-CV-4	VERIZON COMMUNICATIONS INC VZ 4.272 01/15/36				2.A FE	22,410,680	117.6660	23,238,968	19,750,000	22,131,895		(132,555)			4.272	3.200	JJ	389,049	843,720	11/06/2019	01/15/2036
92343V-CV-4	VERIZON COMMUNICATIONS INC VZ 4.272 01/15/36	0			2.A FE	2,550,330	117.6660	2,647,477	2,250,000	2,518,884		(14,953)			4.272	3.200	JJ	44,322	96,120	11/06/2019	01/15/2036
92343V-DC-5	VERIZON COMMUNICATIONS INC VZ 4 1/8 08/15/46				2.A FE	6,996,290	116.5480	8,158,359	7,000,000	6,996,577		79			4.125	4.128	FA	109,083	288,750	07/27/2016	08/15/2046
92343V-DC-5	VERIZON COMMUNICATIONS INC VZ 4 1/8 08/15/46	0			2.A FE	1,898,993	116.5480	2,214,412	1,900,000	1,899,071		21			4.125	4.128	FA	29,608	78,375	07/27/2016	08/15/2046
92343V-DY-7	VERIZON COMMUNICATIONS INC VZ 4 1/8 03/16/27				2.A FE	10,449,100	111.2290	11,122,891	10,000,000	10,271,665		(46,711)			4.125	3.549	MS	120,313	412,500	12/22/2017	03/16/2027
92343V-EK-6	VERIZON COMMUNICATIONS INC VZ 6.8 05/01/29				2.A FE	7,223,555	126.4100	7,616,195	6,025,000	6,881,528		(98,695)			6.800	4.573	MN	68,283	409,700	05/08/2018	05/01/2029
92343V-EK-6	VERIZON COMMUNICATIONS INC VZ 6.8 05/01/29	0			2.A FE	956,041	126.4100	1,074,484	850,000	927,302		(8,433)			6.800	4.573	MN	9,633	57,800	05/08/2018	05/01/2029
92343V-EM-2	VERIZON COMMUNICATIONS INC VZ 7 7/8 07/01/32				2.A FE	3,383,906	144.9900	4,303,303	2,968,000	3,309,399		(22,289)			7.875	6.357	JJ	116,865	233,730	05/10/2018	07/01/2032
92343V-EM-2	VERIZON COMMUNICATIONS INC VZ 7 7/8 07/01/32	0			2.A FE	2,850,325	144.9900	3,624,750	2,500,000	2,787,567		(18,774)			7.875	6.357	JJ	98,438	196,875	05/10/2018	07/01/2032
92343V-EP-5	VERIZON COMMUNICATIONS SENIORCORPBND	0		2	2.A FE	7,145,670	101.9200	7,134,400	7,000,000	7,143,045		(2,625)			1.256	0.619	FMAN	11,478		12/08/2021	05/15/2025
92343V-GC-2	VERIZON COMMUNICATIONS VERIZONCOMMUNICATIONSINC	0		2	2.A FE	17,035,200	108.8950	17,423,200	16,000,000	17,032,600		(2,600)			3.700	3.399	MS	162,800		10/13/2021	03/22/2061
92345Y-AF-3	VERISK ANALYTICS INC VRSK 4 1/8 03/15/29			2	2.B FE	53,847,609	111.6250	56,872,998	50,950,000	53,198,283		(288,457)			4.125	3.453	MS	618,830	2,101,688	09/13/2019	03/15/2029
92345Y-AF-3	VERISK ANALYTICS INC VRSK 4 1/8 03/15/29	0		2	2.B FE	4,028,252	111.6250	4,520,817	4,050,000	4,033,521		1,923			4.125	3.453	MS	49,191	167,063	02/27/2019	03/15/2029
92345Y-AG-1	VERISKANALYTICSINC SENIORCORPBND	0		2	2.B FE	55,410	108.7400	54,370	50,000	55,401		(9)			3.625	3.047	MN	232		12/02/2021	05/15/2050
925524-AX-8	CBS CORP VIAC 6 7/8 04/30/36				2.B FE	860,655	143.3320	1,074,991	750,000	830,447		(3,534)			6.875	5.765	AO	8,737	51,563	09/16/2010	04/30/2036
925524-AX-8	CBS CORP VIAC 6 7/8 04/30/36	0			2.B FE	1,434,425	143.3320	1,791,652	1,250,000	1,384,079		(5,890)			6.875	5.765	AO	14,562	85,938	09/16/2010	04/30/2036
92553P-AC-6	VIACOM INC VIAC 6 3/4 10/05/37	0			2.B FE	2,702,500	130.8280	3,270,688	2,500,000	2,655,887		(5,747)			6.750	6.127	AO	40,313	168,750	04/13/2011	10/05/2037
926ECC-II-4	OLD DOMINION ELECTRIC				1.F FE	10,000,000	121.6660	12,166,627	10,000,000	10,000,000					4.460	4.460	JD	37,167	446,000	01/15/2015	01/15/2045
92763M-AA-3	VIPER ENERGY PARTNERS LP BASIC	0		2	3.C FE	4,088,281	103.9250	4,157,000	4,000,000	4,073,874		(10,743)			5.375	5.004	MN	35,833	215,000	08/18/2020	11/01/2027
92778*-AA-5	VCU HEALTH VCU HEALTH CTL 3.008 9/15/2049	0			1.A	4,000,000	101.9140	4,076,548	4,000,000	4,000,000					3.010	3.010	MON	5,351	50,133	06/17/2021	09/15/2049
927804-FB-5	VIRGINIA ELEC & POWER CO D 6 05/15/37				2.A FE	15,594,801	137.5830	18,986,395	13,800,000	15,112,370		(55,187)			6.000	5.106	MN	105,800	828,000	11/09/2010	05/15/2037
927804-FB-5	VIRGINIA ELEC & POWER CO D 6 05/15/37	0			2.A FE	1,680,660	137.5830	2,063,739	1,500,000	1,632,433		(5,535)			6.000	5.106	MN	11,500	90,000	11/09/2010	05/15/2037
927804-FG-4	VIRGINIA ELEC & POWER CO	0			2.A FE	14,399,530	176.3500	14,108,000	8,000,000	14,356,700		(42,830)			8.875	2.891	MN	90,722	355,000	11/05/2021	11/15/2038
927804-FU-3	VIRGINIA ELEC & POWER CO D 3.15 01/15/26			2	2.A FE	13,998,740	105.6850	14,795,832	14,000,000	13,999,448		126			3.150	3.151	JJ	203,350	441,000	01/12/2016	01/15/2026
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY				1.F PL	4,341,820	108.6450	4,717,170	4,341,820	4,341,820					3.930	3.949	MJSD	474	170,634	08/22/2014	06/30/2030
92826C-AE-2	VISA INC V 4.15 12/14/35			2	1.D FE	52,130,100	119.9050	60,671,749	50,600,000	51,807,169		(69,952)			4.150	3.945	JD	99,162	2,099,900	02/22/2018	12/14/2035
92826C-AE-2	VISA INC V 4.15 12/14/35	0		2	1.D FE	7,390,010	119.9050	8,872,944	7,400,000	7,392,220		404			4.150	3.945	JD	14,502	307,100	12/09/2015	12/14/2035
92826C-AF-9	VISAINC SENIORCORPBND	0		2	1.D FE	63,479	125.8400	62,920	50,000	63,450		(28)			4.300	2.738	JD	102	1,075	12/02/2021	12/14/2045
928563-AJ-4	VMWARE INC BASIC	0		2	2.C FE	3,993,200	98.3530	3,934,114	4,000,000	3,993,745		545			1.400	1.435	FA	23,178		07/20/2021	08/15/2026
928563-AL-9	VMWAREINC SENIORCORPBND	0		2	2.C FE	48,484	98.2200	49,110	50,000	48,493		10			2.200	2.555	FA	455		12/02/2021	08/15/2031
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FI VOLKSWAGEN GROUP AMERICA FIN	0			2.A FE	4,970,450	105.6630	5,283,128	5,000,000	4,988,219		5,933			4.250	4.383	MN	28,333	212,500	11/07/2018	11/13/2023
929160-AV-1	VULCAN MATERIALS CO VMC 4 1/2 06/15/47			2	2.B FE	23,899,500	123.0200	29,524,857	24,000,000	23,907,524		1,905			4.500	4.522	JD	48,000	1,080,000	02/06/2018	06/15/2047
929160-AV-1	VULCAN MATERIALS CO VMC 4 1/2 06/15/47	0		2	2.B FE	1,058,315	123.0200	1,291,713	1,050,000	1,058,682		68			4.500	4.522	JD	2,100	46,125	12/02/2021	06/15/2047
92928Q-AD-0	WEA FINANCE LLC BASIC	0		2	2.B FE	994,700	107.2170	1,072,168	1,000,000	994,990		93			4.625	4.658	MS	12,976	46,250	09/12/2018	09/20/2048
92928Q-AE-8	WEA FINANCE LLC BASIC	0		2	2.B FE	1,993,680	108.2620	2,165,238	2,000,000	1,995,475		573			4.125	4.164	MS	23,146	82,500	09/12/2018	09/20/2028
92936U-AE-9	WP CAREY INC WPC 4 1/4 10/01/26			2	2.B FE	14,962,400	109.6060	16,440,909	15,000,000	14,980,449		3,639			4.250	4.281	AO	159,375	637,500	09/09/2016	10/01/2026
92936U-AF-6	WP CAREY INC WPC 3.85 07/15/29			2	2.B FE	6,921,320	110.6650	7,746,574	7,000,000	6,938,547		6,863			3.850	3.986	JJ	124,269	269,500	06/10/2019	07/15/2029
92936U-AF-6	WP CAREY INC WPC 3.85 07/15/29	0		2	2.B FE	988,760	110.6650	1,106,653	1,000,000	991,221		980			3.850	3.986	JJ	17,753	38,500	06/10/2019	07/15/2029
92936U-AG-4	WPCAREYINC SENIORCORPBND	0		2	2.B FE	49,463	98.2600	49,130	50,000	49,467		4			2.400	2.532	FA	500		12/02/2021	02/01/2031
92940P-AG-9	WRKCOINC SENIORCORPBND	0		2	2.B FE	51,766	102.8300	51,415	50,000	51,757		(9)			3.000	2.636	JD	67	750	12/02/2021	06/15/2033
92976G-AJ-0	WELLS FARGO BANK NA	0			2.A FE	18,976,819	145.1900	18,874,700	13,000,000	18,891,427		(72,758)			6.600	3.015	JJ	395,633	66,000	10/14/2021	01/15/2038
929903-AM-4	WACHOVIA CORP WFC 5 1/2 08/01/35				2.B FE	9,350,340	127.0690	12,961,074	10,200,000	9,591,025		28,024			5.500	6.155	FA	233,750	561,000	06/09/2010	08/01/2035
929903-AM-4	WACHOVIA CORP WFC 5 1/2 08/01/35	0			2.B FE	550,020	127.0690	762,416	600,000	564,178		1,648			5.500	6.155	FA	13,750	33,000	06/09/2010	08/01/2035
931142-CB-7	WAL-MART STORES INC WMT 5 1/4 09/01/35				1.C FE	29,974,145	136.3620	39,934,969	29,286,000	29,765,860		(23,893)			5.250	5.095	MS	512,505	1,537,515	05/27/2011	09/01/2035
931142-CB-7	WAL-MART STORES INC WMT 5 1/4 09/01/35	0			1.C FE	4,336,765	136.3620	5,863,565	4,300,000	4,326,276		(1,294)			5.250	5.095	MS	75,250	225,750	05/25/2011	09/01/2035
931142-CK-7	WAL-MART STORES INC WMT 6 1/2 08/15/37				1.C FE	3,163,056	154.6340	4,020,476	2,600,000	3,012,898		(17,076)			6.500	5.021	FA	63,844	169,000	10/15/2010	08/15/2037
931142-CK-7	WAL-MART STORES INC WMT 6 1/2 08/15/37	0			1.C FE	486,624	154.6340	618,535	400,000	463,523		(2,627)			6.500	5.021	FA	9,822	26,000	10/15/2010	08/15/2037
931142-CM-3	WAL-MART STORES INC WMT 6.2 04/15/38				1.C FE	10,624,097	152.6760	15,954,627	10,450,000	10,581,715		(4,635)			6.200	6.077	AO	136,779	647,900	04/06/2009	04/15/2038
931142-CM-3	WAL-MART STORES INC WMT 6.2 04/15/38	0			1.C FE	1,575,823	152.6760	2,366,476	1,550,000	1,569,537		(688)			6.200	6.077	AO	20,288	96,100	04/06/2009	04/15/2038
931142-DK-6	WAL-MART STORES INC WMT 4 3/4 10/02/43			2	1.C FE	8,510,264	132.5250	10,403,235	7,850,000	8,407,107		(15,906)			4.750	4.240	AO	92,183	372,875	07/24/2014	10/02/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931142-DK-6	WAL-MART STORES INC WMT 4 3/4 10/02/43	0		2	1.C FE	1,246,727	132.5250	1,524,041	1,150,000	1,231,614		(2,330)			4.750	4.240	AO	13,505	54,625	07/24/2014	10/02/2043
931142-EC-3	WAL-MART STORES INC SENIORCORPBND	0		2	1.C FE	64,529	127.0900	63,545	50,000	64,502		(27)			4.050	2.522	JD	11	1,013	12/02/2021	06/29/2048
931427-AB-4	WALGREENS BOOTS ALLIANCE WBA 4 1/2 11/18/34			2	2.B FE	6,839,498	114.7410	7,859,775	6,850,000	6,842,195		433			4.500	4.524	MN	36,819	308,250	11/10/2014	11/18/2034
931427-AB-4	WALGREENS BOOTS ALLIANCE WBA 4 1/2 11/18/34	0		2	2.B FE	3,129,053	114.7410	3,614,349	3,150,000	3,134,473		870			4.500	4.524	MN	16,931	141,750	11/06/2014	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE WBA 4.8 11/18/44			2	2.B FE	6,998,880	120.9790	8,468,532	7,000,000	6,999,023		23			4.800	4.801	MN	40,133	336,000	11/06/2014	11/18/2044
931427-AC-2	WALGREENS BOOTS ALLIANCE WBA 4.8 11/18/44	0		2	2.B FE	2,999,520	120.9790	3,629,371	3,000,000	2,999,581		10			4.800	4.801	MN	17,200	144,000	11/06/2014	11/18/2044
931427-AQ-1	WALGREENSBOOTSALLIANCEINC SENIORCORPBND	0		2	2.B FE	5,317,700	106.4000	5,320,000	5,000,000	5,314,064		(3,636)			3.450	1.875	JD	14,375		12/09/2021	06/01/2026
931427-AT-5	WALGREENSBOOTSALLIANCEINC SENIORCORPBND	0		2	2.B FE	56,756	112.0900	56,045	50,000	56,746		(10)			4.100	3.350	AO	433		12/02/2021	04/15/2050
93884P-CM-0	WASHINGTON GAS LIGHT CO WGL 6.57 02/22/27				1.G FE	4,344,110	119.8610	5,094,082	4,250,000	4,289,715		(6,317)			6.570	6.355	MS	82,216	279,225	02/22/2010	02/22/2027
93884P-DT-4	WASHINGTON GAS LIGHT CO WGL 5.211 12/03/40				1.G FE	24,000,000	125.9130	30,219,001	24,000,000	24,000,000					5.211	5.212	MS	368,244	1,250,640	11/30/2010	12/03/2040
93884P-DT-4	WASHINGTON GAS LIGHT CO WGL 5.211 12/03/40	0			1.G FE	1,000,000	125.9130	1,259,125	1,000,000	1,000,000					5.211	5.212	MS	15,344	52,110	11/30/2010	12/03/2040
93884P-DW-7	WASHINGTON GAS LIGHT CO WGL 3.796 09/15/46			2	1.G FE	9,000,000	114.3170	10,288,522	9,000,000	9,000,000					3.796	3.796	MS	100,594	341,640	09/13/2016	09/15/2046
93884P-DW-7	WASHINGTON GAS LIGHT CO WGL 3.796 09/15/46	0		2	1.G FE	1,000,000	114.3170	1,143,169	1,000,000	1,000,000					3.796	3.796	MS	11,177	37,960	09/13/2016	09/15/2046
93884P-DY-3	WASHINGTON GAS LIGHT CO WGL 3.65 09/15/49			2	1.G FE	8,779,425	112.5200	9,170,398	8,150,000	8,769,581		(9,843)			3.650	3.228	MS	87,590	148,738	04/14/2021	09/15/2049
93884P-DY-3	WASHINGTON GAS LIGHT CO WGL 3.65 09/15/49	0		2	1.G FE	1,992,876	112.5200	2,081,624	1,850,000	1,990,641		(2,234)			3.650	3.228	MS	19,882	33,763	04/14/2021	09/15/2049
94106L-AY-5	WASTE MANAGEMENT INC WM 2.9 09/15/22			2	2.A FE	15,371,323	101.1100	16,935,884	16,750,000	16,622,225		175,370			2.900	4.025	MS	143,026	485,750	01/08/2014	09/15/2022
94106L-AY-5	WASTE MANAGEMENT INC WM 2.9 09/15/22	0		2	2.A FE	3,873,068	101.1100	4,297,165	4,250,000	4,215,321		47,570			2.900	4.025	MS	36,290	123,250	09/10/2013	09/15/2022
94106L-BB-4	WMX TECHNOLOGIES INC SENIORCORPBND	0		2	2.A FE	56,625	112.0900	56,045	50,000	56,595		(30)			3.900	2.666	MS	650		12/02/2021	03/01/2035
94106L-BC-2	WASTE MANAGEMENT INC WM 4.1 03/01/45			2	2.A FE	1,762,635	120.0480	2,100,842	1,750,000	1,761,349		(301)			4.100	4.056	MS	23,917	71,750	03/22/2017	03/01/2045
94106L-BC-2	WASTE MANAGEMENT INC WM 4.1 03/01/45	0		2	2.A FE	251,805	120.0480	300,120	250,000	251,621		(43)			4.100	4.056	MS	3,417	10,250	03/22/2017	03/01/2045
948741-AM-5	WEINGARTEN REALTY INVEST KIM 3 1/4 08/15/26			2	2.A FE	4,957,750	105.2850	5,264,234	5,000,000	4,978,754		4,183			3.250	3.350	FA	61,389	162,500	08/02/2016	08/15/2026
94948Q-AQ-3	WELLESLEY COLLEGE WELCOL 4.046 07/01/33				1.B FE	12,185,000	113.3320	13,809,504	12,185,000	12,185,000					4.046	4.046	JJ	246,503	493,005	03/29/2012	07/01/2033
94948Q-AQ-3	WELLESLEY COLLEGE WELCOL 4.046 07/01/33	0			1.B FE	1,800,000	113.3320	2,039,976	1,800,000	1,800,000					4.046	4.046	JJ	36,414	72,828	03/29/2012	07/01/2033
94973V-AH-0	ANTHEM INC ANTM 5.95 12/15/34				2.B FE	2,830,968	136.3500	3,776,899	2,770,000	2,812,537		(2,157)			5.950	5.780	JD	7,325	168,947	07/22/2010	12/15/2034
94973V-AH-0	ANTHEM INC ANTM 5.95 12/15/34	0			2.B FE	1,584,116	136.3500	2,113,427	1,550,000	1,573,802		(1,207)			5.950	5.780	JD	4,099	88,093	07/22/2010	12/15/2034
94973V-AN-7	ANTHEM INC ANTM 6 3/8 06/15/37				2.B FE	11,200,613	141.8580	15,959,072	11,250,000	11,213,957		1,335			6.375	6.408	JD	31,875	723,031	06/05/2007	06/15/2037
94973V-AN-7	ANTHEM INC ANTM 6 3/8 06/15/37	0			2.B FE	3,733,538	141.8580	5,319,691	3,750,000	3,737,986		445			6.375	6.408	JD	10,625	233,219	06/05/2007	06/15/2037
94973V-BL-0	ANTHEMINC SENIORCORPBND	0		2	2.B FE	64,785	129.7400	64,870	50,000	64,768		(17)			4.850	3.343	FA	916		12/02/2021	08/15/2054
949746-NL-1	WELLS FARGO & COMPANY BASIC	0		2	2.B FE	3,833,541	136.0870	4,763,052	3,500,000	3,809,950		(13,552)			5.950	5.097	JD	9,256	208,250	04/01/2020	12/15/2036
949746-RG-8	WELLS FARGO & COMPANY WELLS FARGO & CO	0		2	2.B FE	1,920,000	105.5720	2,111,432	2,000,000	1,920,000					5.900	6.146	JD	5,244	118,000	02/11/2016	01/01/9999
949746-RW-3	WELLS FARGO & COMPANY WFC 3 04/22/26				2.A FE	4,982,850	105.1270	5,256,343	5,000,000	4,991,975		1,719			3.000	3.040	AO	28,750	150,000	04/15/2016	04/22/2026
949746-SK-8	WELLS FARGO & COMPANY BASIC	0		2	2.A FE	1,015,763	100.2150	1,002,150	1,000,000	1,001,769		(13,994)			3.069	0.296	JJ	13,384	15,345	06/29/2021	01/24/2023
94974B-FN-5	WELLS FARGO & COMPANY WFC 4 1/8 08/15/23				2.B FE	3,964,600	104.9150	4,196,593	4,000,000	3,992,993		4,090			4.125	4.238	FA	62,333	165,000	01/10/2014	08/15/2023
94974B-FN-5	WELLS FARGO & COMPANY WFC 4 1/8 08/15/23	0			2.B FE	5,946,900	104.9150	6,294,890	6,000,000	5,989,490		6,135			4.125	4.238	FA	93,500	247,500	01/10/2014	08/15/2023
94974B-GU-8	WELLS FARGO & COMPANY WFC 4 3/4 12/07/46				2.B FE	22,464,080	124.7090	23,694,694	19,000,000	22,402,350		(61,730)			4.750	3.650	JD	60,167	902,500	03/25/2021	12/07/2046
94974B-GU-8	WELLS FARGO & COMPANY WFC 4 3/4 12/07/46	0			2.B FE	1,182,320	124.7090	1,247,089	1,000,000	1,179,071		(3,249)			4.750	3.650	JD	3,167	47,500	03/25/2021	12/07/2046
94980V-AG-3	WELLS FARGO BANK NA WFC 5.95 08/26/36				2.A FE	14,052,189	134.6520	16,353,506	12,145,000	13,544,002		(64,340)			5.950	4.843	FA	250,912	722,628	05/03/2012	08/26/2036
95040Q-AC-8	WELLTOWER INC WELL 4 1/4 04/01/26			2	2.A FE	8,632,749	109.6280	9,537,645	8,700,000	8,668,263		6,664			4.250	4.165	AO	92,438	369,750	02/23/2016	04/01/2026
95040Q-AC-8	WELLTOWER INC WELL 4 1/4 04/01/26	0		2	2.A FE	4,437,491	109.6280	4,714,009	4,300,000	4,369,539		(15,957)			4.250	4.165	AO	45,688	182,750	05/17/2017	04/01/2026
95040Q-AJ-3	WELLTOWER INC WELL 3.1 01/15/30			2	2.A FE	4,341,996	105.1090	4,572,229	4,350,000	4,343,534		698			3.100	3.121	JJ	62,181	134,850	08/08/2019	01/15/2030
95040Q-AJ-3	WELLTOWER INC WELL 3.1 01/15/30	0		2	2.A FE	648,804	105.1090	683,207	650,000	649,034		104			3.100	3.121	JJ	9,291	20,150	08/08/2019	01/15/2030
95040Q-AP-9	WELLTOWERINC SENIORCORPBND			2	2.A FE	17,960,081	101.3350	18,215,052	17,975,000	17,960,081					2.750	2.760	JJ	57,670		11/16/2021	01/15/2032
95709T-AJ-9	WESTAR ENERGY INC EVRG 4.1 04/01/43			2	1.F FE	4,728,334	117.9700	5,326,339	4,515,000	4,693,694		(5,562)			4.100	3.822	AO	46,279	185,115	12/29/2014	04/01/2043
95709T-AJ-9	WESTAR ENERGY INC EVRG 4.1 04/01/43	0		2	1.F FE	1,885,050	117.9700	2,123,458	1,800,000	1,871,240		(2,217)			4.100	3.822	AO	18,450	73,800	12/29/2014	04/01/2043
957576-AA-9	WESTERN & SOUTHERN FIN WSFIN 5 3/4 07/15/33				1.F FE	30,430,610	129.9910	38,997,380	30,000,000	30,304,499		(18,323)			5.750	5.630	JJ	795,417	1,725,000	09/10/2013	07/15/2033
957576-AA-9	WESTERN & SOUTHERN FIN WSFIN 5 3/4 07/15/33	0			1.F FE	8,109,190	129.9910	10,399,301	8,000,000	8,077,164		(4,641)			5.750	5.630	JJ	212,111	460,000	09/10/2013	07/15/2033
957638-AD-1	WESTERN ALLIANCE BANCORP WAL 3 06/15/31			2	2.B FE	19,000,000	101.6790	19,319,050	19,000,000	19,000,000					3.000	2.999	JD	25,333	297,667	06/03/2021	06/15/2031
957638-AD-1	WESTERN ALLIANCE BANCORP WAL 3 06/15/31	0		2	2.B FE	6,050,934	101.6790	6,151,592	6,050,000	6,050,921		(13)			3.000	2.999	JD	8,067	94,783	12/02/2021	06/15/2031
958102-AM-7	WESTERNDIGITALCORP SENIORCORPBND	0		2	2.C FE	19,747,400	109.3400	19,681,200	18,000,000	19,731,565		(15,835)			4.750	2.145	FA	323,000		12/20/2021	02/15/2026
959802-AM-1	WESTERN UNION CO/THE WU 6.2 06/21/40				2.B FE	20,323,269	124.9730	25,431,994	20,350,000	20,329,348		581			6.200	6.272	JD	35,047	1,271,545	02/28/2013	06/21/2040
959802-AM-1	WESTERN UNION CO/THE WU 6.2 06/21/40	0			2.B FE	6,422,241	124.9730	8,310,701	6,650,000	6,456,641		5,209			6.200	6.272	JD	11,453	402,455	12/02/2013	06/21/2040
959802-AX-7	WESTERN UNION CO/THE WU 4 1/4 06/09/23			2	2.B FE	4,646,280	104.1780	4,844,288	4,650,000	4,648,844		764			4.250	4.268	JD	12,077	197,625	06/06/2018	06/09/2023
959802-AX-7	WESTERN UNION CO/THE WU 4 1/4 06/09/23	0		2	2.B FE	349,720	104.1780	364,624	350,000	349,913		57			4.250	4.268	JD	909	14,875	06/06/2018	06/09/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
960413-AS-1	WESTLAKECHEMICALCORP SENIORCORPBND	0		2	2.B FE	63,707	126.4400	63,220	50,000	63,682		(25)			5.000	3.339	FA	944		12/02/2021	08/15/2046
96145D-AD-7	WRKCO INC WRK 3 3/8 09/15/27			2	2.B FE	9,996,320	106.5410	10,654,068	10,000,000	9,997,553		383			3.375	3.380	MS	99,375	337,500	02/20/2019	09/15/2027
96145D-AD-7	WRKCO INC WRK 3 3/8 09/15/27	0		2	2.B FE	2,998,896	106.5410	3,196,220	3,000,000	2,999,266		115			3.375	3.380	MS	29,813	101,250	02/20/2019	09/15/2027
96145D-AH-8	WRKCO INC WRK 4 03/15/28			2	2.B FE	9,984,163	110.4720	11,047,164	10,000,000	9,988,736		1,569			4.000	4.021	MS	117,778	400,000	02/20/2019	03/15/2028
961548-AV-6	WESTROCK MWV LLC WRK 8.2 01/15/30				2.B FE	8,513,424	138.1180	9,944,515	7,200,000	7,876,943		(61,897)			8.200	6.670	JJ	272,240	590,400	10/19/2005	01/15/2030
961548-AV-6	WESTROCK MWV LLC WRK 8.2 01/15/30	0			2.B FE	1,537,146	138.1180	1,795,537	1,300,000	1,422,226		(11,176)			8.200	6.670	JJ	49,154	106,600	10/19/2005	01/15/2030
96188#-AD-0	WETT HOLDINGS LLC WETT HOLD LLC 3.54 12/30/30				2.B PL	28,710,000	106.7830	30,657,477	28,710,000	28,710,000					3.540	3.540	MJSD	2,823	1,016,334	07/27/2020	12/30/2030
962166-BR-4	WEYERHAEUSER CO SENIORCORPBND	0			2.B FE	70,805	140.8350	70,418	50,000	70,683		(122)			7.375	2.708	MS	1,086		12/02/2021	03/15/2032
962166-BX-1	WEYERHAEUSER CO WY 4 11/15/29			2	2.B FE	46,798,840	111.7740	52,533,917	47,000,000	46,842,393		16,579			4.000	4.050	MN	240,222	1,880,000	02/22/2019	11/15/2029
963320-AR-7	WHIRLPOOL CORP WHR 4 03/01/24				2.B FE	5,013,330	105.9330	5,296,669	5,000,000	5,003,352		(1,455)			4.000	3.988	MS	66,667	200,000	02/24/2014	03/01/2024
963320-AR-7	WHIRLPOOL CORP WHR 4 03/01/24	0			2.B FE	3,995,720	105.9330	4,237,335	4,000,000	3,998,932		463			4.000	3.988	MS	53,333	160,000	02/21/2014	03/01/2024
96332D-AX-4	WHIRLPOOLCORP SENIORCORPBND			2	2.B FE	12,858,335	123.9360	13,013,319	10,500,000	12,849,195		(9,140)			4.600	3.357	MN	61,717	241,500	10/25/2021	05/15/2050
96332D-AX-4	WHIRLPOOLCORP SENIORCORPBND	0		2	2.B FE	62,972	123.9360	61,968	50,000	62,952		(20)			4.600	3.357	MN	294		12/02/2021	05/15/2050
96332H-CE-7	WHIRLPOOL CORP WHR 4.7 06/01/22				2.B FE	11,482,750	101.6090	11,685,032	11,500,000	11,499,111		2,068			4.700	4.719	JD	45,042	540,500	05/29/2012	06/01/2022
96332H-CE-7	WHIRLPOOL CORP WHR 4.7 06/01/22	0			2.B FE	998,500	101.6090	1,016,090	1,000,000	999,923		180			4.700	4.719	JD	3,917	47,000	05/29/2012	06/01/2022
96332H-CF-4	WHIRLPOOL CORP WHR 3.7 03/01/23				2.B FE	6,778,131	103.1350	7,064,745	6,850,000	6,839,518		8,608			3.700	3.874	MS	84,483	253,450	11/21/2013	03/01/2023
96332H-CF-4	WHIRLPOOL CORP WHR 3.7 03/01/23	0			2.B FE	966,530	103.1350	1,031,350	1,000,000	995,066		4,050			3.700	3.874	MS	12,333	37,000	11/21/2013	03/01/2023
96928*-FV-4	Corium, LLC CTL Corium LLC CTL 4.09 09/15/2044				1.E	13,278,700	104.5530	13,883,279	13,278,700	13,278,700					4.090	4.125	MON	24,138	543,099	09/30/2014	09/15/2044
96949L-AB-1	WILLIAMS PARTNERS LP WMB 4 09/15/25			2	2.B FE	6,380,660	108.0580	7,023,739	6,500,000	6,451,439		11,872			4.000	4.220	MS	76,556	260,000	05/05/2015	09/15/2025
96949L-AB-1	WILLIAMS PARTNERS LP WMB 4 09/15/25	0		2	2.B FE	490,820	108.0580	540,288	500,000	496,265		913			4.000	4.220	MS	5,889	20,000	05/05/2015	09/15/2025
96950F-AF-1	WILLIAMS PARTNERS LP WMB 6.3 04/15/40				2.B FE	12,378,838	135.7170	15,268,176	11,250,000	12,143,148		(27,522)			6.300	5.652	AO	149,625	708,750	06/24/2011	04/15/2040
96950F-AF-1	WILLIAMS PARTNERS LP WMB 6.3 04/15/40	0			2.B FE	4,004,513	135.7170	5,089,392	3,750,000	3,954,861		(6,163)			6.300	5.652	AO	49,875	236,250	06/24/2011	04/15/2040
96950F-AJ-3	WILLIAMS PARTNERS LP WMB 3.35 08/15/22			2	2.B FE	5,574,780	100.9530	6,057,156	6,000,000	5,964,283		55,533			3.350	4.335	FA	75,933	201,000	11/13/2013	08/15/2022
96950F-AJ-3	WILLIAMS PARTNERS LP WMB 3.35 08/15/22	0		2	2.B FE	1,856,200	100.9530	2,019,052	2,000,000	1,987,920		18,781			3.350	4.335	FA	25,311	67,000	11/12/2013	08/15/2022
970648-AF-8	WILLIS NORTH AMERICA INC WLTW 3.6 05/15/24			2	2.B FE	3,996,560	104.8250	4,192,982	4,000,000	3,998,735		502			3.600	3.614	MN	18,400	144,000	05/11/2017	05/15/2024
970648-AF-8	WILLIS NORTH AMERICA INC WLTW 3.6 05/15/24	0		2	2.B FE	5,994,840	104.8250	6,289,473	6,000,000	5,998,103		753			3.600	3.614	MN	27,600	216,000	05/11/2017	05/15/2024
970648-AH-4	WILLISNORTHAMERICAINC SENIORCORPBND			2	2.B FE	5,047,431	127.3950	4,955,651	3,890,000	5,044,570		(2,860)			5.050	3.341	MS	57,842		11/19/2021	09/15/2048
970648-AJ-0	WILLIS NORTH AMERICA INC WLTW 2.95 09/15/29			2	2.B FE	24,744,360	102.7600	25,690,097	25,000,000	24,796,101		23,002			2.950	3.069	MS	217,153	737,500	09/17/2019	09/15/2029
97263B-AA-1	WILTON RE FINANCE LLC WILTON 5 7/8 03/30/33			2	2.A FE	9,980,625	102.5400	9,766,917	9,525,000	9,608,523		(63,420)			5.875	5.284	MS	141,453	559,594	07/16/2015	03/30/2033
97263B-AA-1	WILTON RE FINANCE LLC WILTON 5 7/8 03/30/33	0		2	2.A FE	5,637,500	102.5400	5,639,689	5,500,000	5,522,207		(16,768)			5.875	5.284	MS	81,679	323,125	08/19/2013	03/30/2033
97657-AG-1	WEC ENERGY GROUP INC WEC 6.2 04/01/33				2.A FE	1,160,015	125.5210	1,380,727	1,100,000	1,138,852		(2,398)			6.200	5.769	AO	17,050	68,200	08/03/2010	04/01/2033
976657-AH-9	WEC ENERGY GROUP INC WEC Float 05/15/67				2.B FE	10,145,300	92.6460	9,283,129	10,020,000	10,020,000					2.269	2.148	FMAN	29,676	231,760	07/18/2011	05/15/2067
976826-BE-6	WISCONSIN POWER & LIGHT LNT 6 3/8 08/15/37				1.G FE	140,611	140.5870	164,487	117,000	134,299		(717)			6.375	5.000	FA	2,818	7,459	10/13/2010	08/15/2037
976826-BE-6	WISCONSIN POWER & LIGHT LNT 6 3/8 08/15/37	0			1.G FE	1,201,800	140.5870	1,405,868	1,000,000	1,147,858		(6,127)			6.375	5.000	FA	24,083	63,750	10/13/2010	08/15/2037
976826-BK-2	WISCONSIN POWER & LIGHT LNT 4.1 10/15/44			2	1.G FE	20,812,002	115.3060	23,983,680	20,800,000	20,810,195		(286)			4.100	4.098	AO	180,036	852,800	10/06/2014	10/15/2044
976826-BK-2	WISCONSIN POWER & LIGHT LNT 4.1 10/15/44	0		2	1.G FE	4,196,388	115.3060	4,842,859	4,200,000	4,196,908		81			4.100	4.098	AO	36,353	172,200	10/06/2014	10/15/2044
976826-BP-1	WISCONSIN POWER & LIGHT SENIORCORPBND	0		2	1.G FE	49,467	97.2800	48,640	50,000	49,470		4			1.950	2.071	MS	284		12/02/2021	09/16/2031
976843-BN-1	WISCONSIN PUBLIC SERVICE SENIORCORPBND			2	1.F FE	11,529,095	99.2840	11,467,285	11,550,000	11,529,149		54			2.850	2.859	JD	39,318		11/10/2021	12/01/2051
976843-BN-1	WISCONSIN PUBLIC SERVICE SENIORCORPBND	0		2	1.F FE	50,893	99.2840	49,642	50,000	50,892		(1)			2.850	2.859	JD	170		12/02/2021	12/01/2051
980745-E#-6	WOODWARD GOVERNOR COMPANY SERIES L SENIOR NOTES				2.C	15,000,000	107.9930	16,198,888	15,000,000	15,000,000					4.180	4.181	AO	156,750	627,000	11/15/2013	11/15/2025
980745-G#-4	WOODWARD GOVERNOR COMPANY WOODWARD INC				2.C	2,000,000	117.7630	2,355,256	2,000,000	2,000,000					4.610	4.610	MN	7,939	92,200	05/31/2018	05/30/2033
980745-G*-8	WOODWARD GOVERNOR COMPANY WOODWARD INC				2.C	5,000,000	113.4080	5,670,420	5,000,000	5,000,000					4.410	4.410	MN	18,988	220,500	05/31/2018	05/30/2029
980745-G@-6	WOODWARD GOVERNOR COMPANY WOODWARD INC				2.C	4,000,000	115.2700	4,610,788	4,000,000	4,000,000					4.460	4.460	MN	15,362	178,400	05/31/2018	05/30/2030
981811-AE-2	WORTHINGTON INDUSTRIES WOR 4.55 04/15/26				2.B FE	18,070,020	109.4000	19,691,931	18,000,000	18,029,381		(6,086)			4.550	4.522	AO	172,900	819,000	04/10/2014	04/15/2026
981811-AE-2	WORTHINGTON INDUSTRIES WOR 4.55 04/15/26	0			2.B FE	4,989,450	109.4000	5,469,981	5,000,000	4,995,560		917			4.550	4.522	AO	48,028	227,500	04/10/2014	04/15/2026
983024-AG-5	WYETH LLC PFE 6 1/2 02/01/34	0			1.F FE	5,434,009	142.8740	6,443,637	4,510,000	5,117,992		(35,898)			6.500	5.000	FA	122,146	293,150	10/15/2010	02/01/2034
983024-AL-4	WYETH LLC PFE 6 02/15/36				1.F FE	13,300,452	140.8630	16,258,432	11,542,000	12,829,664		(62,076)			6.000	4.909	FA	261,619	692,520	08/20/2013	02/15/2036
983024-AL-4	WYETH LLC PFE 6 02/15/36	0			1.F FE	1,942,131	140.8630	2,394,675	1,700,000	1,870,713		(8,157)			6.000	4.909	FA	38,533	102,000	11/09/2010	02/15/2036
98385X-AM-8	XTO ENERGY INC XOM 6 3/4 08/01/37				1.D FE	4,971,108	145.7570	5,776,355	3,963,000	4,702,303		(30,712)			6.750	5.011	FA	111,459	267,503	11/15/2010	08/01/2037
98385X-AM-8	XTO ENERGY INC XOM 6 3/4 08/01/37	0			1.D FE	752,628	145.7570	874,543	600,000	711,931		(4,650)			6.750	5.011	FA	16,875	40,500	11/15/2010	08/01/2037
98389B-AR-1	XCEL ENERGY INC XEL 3.3 06/01/25			2	2.A FE	4,379,798	105.0800	4,570,994	4,350,000	4,360,939		(3,523)			3.300	3.209	JD	11,963	143,550	03/03/2016	06/01/2025
98389B-AR-1	XCEL ENERGY INC XEL 3.3 06/01/25	0		2	2.A FE	654,453	105.0800	683,022	650,000	651,635		(526)			3.300	3.209	JD	1,788	21,450	03/03/2016	06/01/2025
98419M-AK-6	XYLEM INC XYL 4 3/8 11/01/46			2	2.B FE	26,470,657	119.9900	31,317,347	26,100,000	26,434,990		(7,787)			4.375	4.320	MN	190,313	1,141,875	01/17/2017	11/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98419M-AK-6	XYLEM INC XYL 4 3/8 11/01/46	0		2	2.B FE	6,828,033	119.9900	8,279,299	6,900,000	6,834,981		1,414			4.375	4.320	MN	50,313	301,875	10/03/2016	11/01/2046
98419M-AL-4	XYLEMINC(INDIANA) SENIORCORPBND	0		2	2.B FE	50,024	99.1000	49,550	50,000	50,024					2.250	2.244	JJ	472		12/02/2021	01/30/2031
98420E-AD-7	XLIT LTD	0			2.A FE	3,459,155	137.2030	4,870,699	3,550,000	3,469,794		1,972			5.500	5.670	MS	49,355	192,500	12/02/2021	03/31/2045
984851-AD-7	YARA INTERNATIONAL ASA YARNO 3.8 06/06/26			2	2.B FE	30,426,578	107.0630	32,707,594	30,550,000	30,489,494		12,301			3.800	3.863	JD	80,618	1,160,900	06/01/2016	06/06/2026
984851-AD-7	YARA INTERNATIONAL ASA YARNO 3.8 06/06/26	0		2	2.B FE	4,399,132	107.0630	4,764,281	4,450,000	4,421,655		5,705			3.800	3.863	JD	11,743	169,100	03/20/2018	06/06/2026
984851-AF-2	YARA INTERNATIONAL ASA YARNO 4 3/4 06/01/28			2	2.B FE	9,974,800	113.0810	11,308,125	10,000,000	9,982,499		2,281			4.750	4.782	JD	39,583	475,000	05/24/2018	06/01/2028
98956P-AS-1	ZIMMERBIOMETHOLDINGSINC SENIORCORPBND	0		2	2.B FE	5,250,300	104.4600	5,223,000	5,000,000	5,246,823		(3,477)			3.050	1.753	JJ	70,319		12/07/2021	01/15/2026
98956P-AV-4	ZIMMERBIOMETHOLDINGSINC SENIORCORPBND	0		2	2.B FE	50,176	100.5300	50,265	50,000	50,175		(1)			2.600	2.558	MN	134		12/02/2021	11/24/2031
98978V-AB-9	ZOETIS INC ZTS 3 1/4 02/01/23			2	2.A FE	16,644,523	101.9100	16,815,128	16,500,000	16,515,810		(17,842)			3.250	3.136	FA	223,438	536,250	10/31/2013	02/01/2023
98978V-AB-9	ZOETIS INC ZTS 3 1/4 02/01/23	0		2	2.A FE	3,530,656	101.9100	3,566,845	3,500,000	3,503,354		(3,785)			3.250	3.136	FA	47,396	113,750	10/31/2013	02/01/2023
98978V-AH-6	ZOETIS INC ZTS 4.7 02/01/43			2	2.A FE	4,819,995	127.8190	5,815,742	4,550,000	4,793,805		(7,247)			4.700	4.314	FA	89,104	213,850	03/02/2018	02/01/2043
98978V-AH-6	ZOETIS INC ZTS 4.7 02/01/43	0		2	2.A FE	1,527,146	127.8190	1,853,368	1,450,000	1,519,776		(2,064)			4.700	4.314	FA	28,396	68,150	03/05/2018	02/01/2043
98978V-AM-5	ZOETIS INC ZTS 3.95 09/12/47			2	2.A FE	7,654,416	119.0790	9,169,051	7,700,000	7,658,139		922			3.950	3.984	MS	92,090	304,150	09/05/2017	09/12/2047
98978V-AM-5	ZOETIS INC ZTS 3.95 09/12/47	0		2	2.A FE	2,286,384	119.0790	2,738,807	2,300,000	2,287,496		275			3.950	3.984	MS	27,507	90,850	09/05/2017	09/12/2047
98978V-AP-8	ZOETISINC SENIORCORPBND	0		2	2.A FE	64,817	127.7400	63,870	50,000	64,791		(26)			4.450	2.839	FA	810		12/02/2021	08/20/2048
BMS0VE-DN-2	NERNOTEISSUER1LTD SENIORCORPBND	0			2.B FE	18,897,780	100.0000	18,897,780	18,897,780	18,897,780					4.250	4.271	MJSD	2,231		12/30/2021	12/30/2028
L9082*-AM-1	TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA				2.A PL	18,000,000	101.7010	18,306,180	18,000,000	18,000,000					5.550	5.550	MN	88,800	999,000	05/29/2018	05/29/2023
L9082*-AN-9	TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA				2.A PL	18,000,000	102.9310	18,527,580	18,000,000	18,000,000					5.720	5.720	MN	91,520	1,029,600	05/29/2018	05/29/2025
008474-B*-8	AGNICO EAGLE MINES LIMITED SERIES A SENIOR NOTES		A		2.B	8,000,000	101.6860	8,134,880	8,000,000	8,000,000					4.870	4.870	JJ	169,909	389,600	07/24/2012	07/24/2022
008474-C#-3	AGNICO EAGLE MINES LIMITED AGNICO MINES LIMITED		A		2.B FE	1,000,000	107.1650	1,071,650	1,000,000	1,000,000					4.420	4.420	JD	246	44,200	06/29/2017	06/29/2025
008474-E*-5	AGNICO EAGLE MINES LIMITED AGNICO EAGLE MINES LTD		A		2.B FE	2,000,000	106.2730	2,125,460	2,000,000	2,000,000					4.380	4.380	AO	20,927	87,600	04/05/2018	04/05/2028
008474-F@-2	AGNICO EAGLE MINES LIMITED AGNICO EAGLE MINES LTD		A		2.B FE	6,000,000	96.6910	5,801,460	6,000,000	6,000,000					2.880	2.880	AO	40,320	172,800	04/07/2020	04/07/2032
008916-AC-2	AGRIUM INC AGUCN 7.8 02/01/27	0	A		2.B FE	2,650,956	123.7760	2,803,522	2,265,000	2,429,793		(26,898)			7.800	6.113	FA	73,613	176,670	02/09/2011	02/01/2027
009088-AA-3	AIR CANADA ACACN 3 3/4 12/15/27		A		1.G FE	6,133,595	102.8660	6,309,389	6,133,595	6,133,595					3.750	3.750	JD	10,223	230,010	12/01/2015	06/15/2029
009088-AA-3	AIR CANADA ACACN 3 3/4 12/15/27	0	A		1.G FE	1,214,229	102.8660	1,249,030	1,214,229	1,214,229					3.750	3.750	JD	2,024	45,534	12/01/2015	06/15/2029
009088-AB-1	AIR CANADA ACACN 4 1/8 12/15/27		A		2.B FE	7,494,531	99.5250	7,415,932	7,451,363	7,479,729		(1,322)			4.125	4.061	JD	13,661	307,369	12/02/2015	06/15/2029
009088-AB-1	AIR CANADA ACACN 4 1/8 12/15/27	0	A		2.B FE	1,366,004	99.5250	1,359,509	1,366,004	1,366,004					4.125	4.061	JD	2,504	56,348	12/01/2015	06/15/2029
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27		A		1.F FE	7,189,983	98.9890	7,117,278	7,189,983	7,189,983					3.600	3.600	MS	76,214	258,839	03/11/2015	03/15/2027
013716-AU-9	RIO TINTO ALCAN INC RIOLN 6 1/8 12/15/33		A		1.F FE	8,633,685	137.9170	11,914,607	8,639,000	8,636,085		161			6.125	6.133	JD	23,517	533,023	02/12/2010	12/15/2033
013716-AU-9	RIO TINTO ALCAN INC RIOLN 6 1/8 12/15/33	0	A		1.F FE	2,392,800	137.9170	3,309,996	2,400,000	2,395,360		257			6.125	6.133	JD	6,533	143,116	09/24/2009	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC RIOLN 5 3/4 06/01/35		A		1.F FE	7,455,578	135.5990	9,695,324	7,150,000	7,381,498		(12,019)			5.750	5.482	JD	34,260	411,125	01/10/2014	06/01/2035
013716-AW-5	RIO TINTO ALCAN INC RIOLN 5 3/4 06/01/35	0	A		1.F FE	955,570	135.5990	1,355,989	1,000,000	968,604		1,478			5.750	5.482	JD	4,792	57,500	02/11/2010	06/01/2035
015644-A#-4	ALGOMA CENTRAL CORPORATION ALGOMA CENTR CRP 3.37 12/10/27		A	1	2.B PL	8,000,000	96.9430	7,755,415	8,000,000	8,000,000					3.370	3.370	JD	15,727	269,610	12/10/2020	12/10/2027
01626P-AG-1	ALIMENTATION COUCHE-TARD INC ATDBCN 4 1/2 07/26/47		A	2	2.B FE	7,696,227	118.7560	9,144,175	7,700,000	7,696,521		71			4.500	4.474	JJ	149,188	346,500	07/19/2017	07/26/2047
01626P-AG-1	ALIMENTATION COUCHE-TARD INC ATDBCN 4 1/2 07/26/47	0	A	2	2.B FE	4,855,828	118.7560	5,700,265	4,800,000	4,851,497		(1,131)			4.500	4.474	JJ	93,000	216,000	02/09/2018	07/26/2047
01626P-AH-9	ALIMENTATION COUCHE-TARD INC ATDBCN 3.55 07/26/27		A	2	2.B FE	14,979,900	107.2810	16,092,104	15,000,000	14,987,938		1,926			3.550	3.566	JJ	229,271	532,500	07/19/2017	07/26/2027
01626P-AM-8	ALIMENTATION COUCHE-TARD INC ATDBCN 2.95 01/25/30		A	2	2.B FE	4,994,000	103.7870	5,189,367	5,000,000	4,995,020		539			2.950	2.909	JJ	63,917	147,500	01/22/2020	01/25/2030
01626P-AM-8	ALIMENTATION COUCHE-TARD INC ATDBCN 2.95 01/25/30	0	A	2	2.B FE	2,394,816	103.7870	2,455,608	2,366,000	2,391,134		(2,969)			2.950	2.909	JJ	30,245	69,797	09/24/2020	01/25/2030
01626P-AQ-9	ALIMENTATIONCOUCHE-TARDINC SENIORCORPBND144A	0	A	2	2.B FE	53,655	105.1700	52,585	50,000	53,650		(5)			3.625	3.234	MN	242		12/02/2021	05/13/2051
06368B-GS-1	BANKOFMONTREAL SUBCORPBND	0	A	2	2.A FE	53,530	107.2600	53,630	50,000	53,492		(38)			3.803	2.532	JD	85	951	12/02/2021	12/15/2032
067901-AA-6	BARRICK GOLD CORP ABXCN 5.8 11/15/34		A		2.B FE	2,948,415	122.3310	3,676,041	3,005,000	2,963,968		2,065			5.800	6.006	MN	22,270	174,290	06/23/2014	11/15/2034
067901-AA-6	BARRICK GOLD CORP ABXCN 5.8 11/15/34	0	A		2.B FE	1,440,435	122.3310	1,834,962	1,500,000	1,458,584		2,068			5.800	6.006	MN	11,117	87,000	03/08/2010	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO ABXCN 5.8 11/15/34		A		2.B FE	4,632,591	122.1760	5,822,893	4,766,000	4,673,558		4,638			5.800	6.054	MN	35,321	276,428	04/13/2010	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO ABXCN 5.8 11/15/34	0	A		2.B FE	3,123,662	122.1760	3,970,710	3,250,000	3,162,301		4,380			5.800	6.054	MN	24,086	188,500	03/08/2010	11/15/2034
0778FP-AA-7	BELL CANADA INC BCECN 4.464 04/01/48		A	2	2.A FE	20,800,000	124.3840	25,871,953	20,800,000	20,800,000					4.464	4.464	MS	237,286	928,512	03/26/2018	04/01/2048
0778FP-AA-7	BELL CANADA INC BCECN 4.464 04/01/48	0	A	2	2.A FE	4,200,000	124.3840	5,224,144	4,200,000	4,200,000					4.464	4.464	MS	47,914	187,488	03/26/2018	04/01/2048
0778FP-AB-5	BELLTELEPHONECOMPANYOFCANA SENIORCORPBND	0	A	2	2.A FE	61,481	121.4300	60,715	50,000	61,462		(18)			4.300	3.050	JJ	908		12/02/2021	07/29/2049
10549P-AG-6	BROOKFIELD ASSET MAN INC BAMACN 7 3/8 03/01/33		A		2.A FE	5,451,200	138.5230	6,926,143	5,000,000	5,303,979		(17,954)			7.375	6.597	MS	122,917	368,750	10/07/2010	03/01/2033
112585-AH-7	BROOKFIELD ASSET MAN INC BAMACN 4 01/15/25		A	2	1.G FE	23,804,610	107.1090	25,706,248	24,000,000	23,926,134		22,299			4.000	4.109	JJ	442,667	960,000	12/15/2015	01/15/2025
11259P-20-8	BROOKFIELDBRPHOLDINGS(CANAD SUBCORPBND	0	A	1	2.C FE	35,000,000	2,625.0000	36,750,000	1,400,000	35,000,000					4.875	0.195	JAJO	4,171		12/07/2021	01/01/9999

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11271L-AB-8	BROOKFIELD FINANCE INC BAMACN 4.7 09/20/47		A	2	1.G FE	15,182,580	123.2970	17,261,637	14,000,000	15,150,748		(22,484)			4.700	4.182	MS	184,606	658,000	03/11/2021	09/20/2047
11271L-AB-8	BROOKFIELD FINANCE INC BAMACN 4.7 09/20/47	0	A	2	1.G FE	1,039,820	123.2970	1,232,974	1,000,000	1,037,977		(804)			4.700	4.182	MS	13,186	47,000	07/23/2019	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC BROOKFIELD FINANCE INC	0	A	2	1.G FE	1,993,080	109.6530	2,193,062	2,000,000	1,995,505		644			3.900	3.942	JJ	33,800	78,000	01/11/2018	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC BAMACN 4.85 03/29/29		A	2	1.G FE	4,991,050	115.3470	5,767,344	5,000,000	4,993,673		713			4.850	4.871	MS	61,972	242,500	01/24/2019	03/29/2029
124765-G@-1	CAE INC CAE INC		A		2.C PL	11,000,000	114.9570	12,645,275	11,000,000	11,000,000					4.720	4.720	MS	155,760	519,200	03/13/2019	03/13/2034
125094-AC-6	SERVICES FINANCIERS CDPQ CADEPQ 5.6 11/25/39		A		1.A FE	49,034,249	142.4510	62,087,145	43,585,000	47,879,891		(150,802)			5.600	4.772	MN	244,076	2,440,760	02/05/2014	11/25/2039
12532H-AD-6	CGI INC SENIORCORPBND144A	0	A	2	2.A FE	48,447	96.3000	48,150	50,000	48,456		10			2.300	2.663	MS	342		12/02/2021	09/14/2031
125491-AP-5	CIFINANCIALCORP SENIORCORPBND	0	A	2	2.B FE	10,912,545	108.3800	10,946,380	10,100,000	10,910,143		(2,402)			4.100	3.649	JD	18,404	216,252	10/25/2021	06/15/2051
12591D-AC-5	CNOOC FINANCE 2014 ULC CNOOC 4 1/4 04/30/24				1.E FE	24,891,250	106.0500	26,512,500	25,000,000	24,970,386		11,839			4.250	4.304	AO	180,035	1,062,500	04/23/2014	04/30/2024
136375-BL-5	CANADIAN NATIONAL RAILWAY COMP CNRCN 6 1/4 08/01/34		A		1.F FE	5,157,724	138.8490	6,109,359	4,400,000	4,909,088		(28,474)			6.250	5.022	FA	114,583	275,000	11/30/2010	08/01/2034
136375-BL-5	CANADIAN NATIONAL RAILWAY COMP CNRCN 6 1/4 08/01/34	0	A		1.F FE	3,492,318	138.8490	4,165,472	3,000,000	3,330,970		(18,440)			6.250	5.022	FA	78,125	187,500	11/30/2010	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY COMP CNRCN 6.2 06/01/36		A		1.F FE	3,355,124	140.5990	4,147,668	2,950,000	3,240,347		(13,234)			6.200	5.220	JD	15,242	182,900	11/18/2010	06/01/2036
136375-BN-1	CANADIAN NATIONAL RAILWAY COMP CNRCN 6.2 06/01/36	0	A		1.F FE	1,762,862	140.5990	2,179,283	1,550,000	1,702,555		(6,953)			6.200	5.220	JD	8,008	96,100	11/18/2010	06/01/2036
136375-BQ-4	CANADIAN NATIONAL RAILWAY COMP CNRCN 6 3/8 11/15/37		A		1.F FE	5,093,753	143.1210	6,082,664	4,250,000	4,872,888		(25,171)			6.375	4.775	MN	34,620	270,938	11/03/2010	11/15/2037
136375-BQ-4	CANADIAN NATIONAL RAILWAY COMP CNRCN 6 3/8 11/15/37	0	A		1.F FE	4,690,048	143.1210	5,367,056	3,750,000	4,534,301		(33,584)			6.375	4.775	MN	30,547	239,063	02/01/2019	11/15/2037
136375-BZ-4	CANADIAN NATIONAL RAILWAY COMP CNRCN 4 1/2 11/07/43		A	2	1.F FE	15,304,393	120.0570	17,002,540	14,162,000	15,126,278		(28,343)			4.500	4.046	MN	95,594	637,290	02/25/2015	11/07/2043
136375-BZ-4	CANADIAN NATIONAL RAILWAY COMP CNRCN 4 1/2 11/07/43	0	A	2	1.F FE	2,194,541	120.0570	2,521,207	2,100,000	2,180,074		(2,274)			4.500	4.046	MN	14,175	94,500	09/19/2014	11/07/2043
136375-CK-6	CANADIAN NATIONAL RAILWAY COMP CNRCN 3.2 08/02/46		A	2	1.F FE	9,891,400	105.8780	10,587,841	10,000,000	9,904,090		2,514			3.200	3.257	FA	132,444	320,000	07/28/2016	08/02/2046
136375-CP-5	CANADIAN NATIONAL RAILWAY COMP SENIORCORPBND	0	A	2	1.F FE	57,303	114.0900	57,045	50,000	57,290		(13)			3.650	2.844	FA	750		12/02/2021	02/03/2048
136385-AE-1	CANADIAN NATL RESOURCES CNQCN 6.45 06/30/33		A		2.C FE	4,368,372	129.2710	5,393,166	4,172,000	4,301,998		(7,632)			6.450	6.073	JD	747	269,094	06/04/2010	06/30/2033
136385-AE-1	CANADIAN NATL RESOURCES CNQCN 6.45 06/30/33	0	A		2.C FE	887,604	129.2710	1,098,799	850,000	875,037		(1,468)			6.450	6.073	JD	152	54,825	06/04/2010	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES CNQCN 5.85 02/01/35		A		2.C FE	7,498,018	125.1440	9,604,816	7,675,000	7,551,329		6,047			5.850	6.030	FA	187,078	448,988	03/03/2010	02/01/2035
136385-AL-5	CANADIANNATURALRESOURCESLTD CANADIANNATURALRESOURCESLIM	0	A		2.C FE	12,020,670	131.5700	11,841,300	9,000,000	11,991,897		(28,773)			6.250	3.537	MS	165,625		10/13/2021	03/15/2038
136385-AX-9	CANADIAN NATL RESOURCES CNQCN 3.85 06/01/27		A	2	2.C FE	18,942,240	107.5240	20,429,523	19,000,000	18,965,999		5,539			3.850	3.887	JD	60,958	731,500	05/23/2017	06/01/2027
13645R-AE-4	CANADIAN PACIFIC RR CO CP 5 3/4 03/15/33		A		2.B FE	2,634,625	129.2670	3,231,663	2,500,000	2,586,661		(5,530)			5.750	5.335	MS	42,326	143,750	10/07/2010	03/15/2033
13645R-AF-1	CANADIAN PACIFIC RR CO CP 5.95 05/15/37		A		2.B FE	4,462,118	137.5020	5,693,962	4,141,000	4,378,330		(9,719)			5.950	5.399	MN	31,483	246,390	11/30/2010	05/15/2037
13645R-AF-1	CANADIAN PACIFIC RR CO CP 5.95 05/15/37	0	A		2.B FE	3,166,599	137.5020	4,056,312	2,950,000	3,115,413		(6,043)			5.950	5.399	MN	22,428	172,550	12/02/2021	05/15/2037
13645R-AK-0	CANADIAN PACIFIC RR CO CP 4.45 03/15/23		A	2	2.B FE	5,227,640	103.3780	5,685,789	5,500,000	5,465,075		27,468			4.450	5.000	MS	72,065	244,750	02/04/2011	03/15/2023
13645R-AK-0	CANADIAN PACIFIC RR CO CP 4.45 03/15/23	0	A	2	2.B FE	2,376,200	103.3780	2,584,450	2,500,000	2,484,125		12,485			4.450	5.000	MS	32,757	111,250	02/04/2011	03/15/2023
13645R-AS-3	CANADIAN PACIFIC RR CO CP 2.9 02/01/25		A	2	2.B FE	6,136,325	104.3050	6,779,793	6,500,000	6,368,174		39,740			2.900	3.601	FA	78,542	188,500	07/29/2015	02/01/2025
13645R-AS-3	CANADIAN PACIFIC RR CO CP 2.9 02/01/25	0	A	2	2.B FE	472,025	104.3050	521,523	500,000	489,860		3,057			2.900	3.601	FA	6,042	14,500	07/29/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO CP 3.7 02/01/26		A	2	2.B FE	9,245,788	107.1740	9,913,604	9,250,000	9,248,152		411			3.700	3.708	FA	142,604	342,250	07/29/2015	02/01/2026
13645R-AT-1	CANADIAN PACIFIC RR CO CP 3.7 02/01/26	0	A	2	2.B FE	747,353	107.1740	803,806	750,000	748,846		257			3.700	3.708	FA	11,563	27,750	07/29/2015	02/01/2026
13645R-BG-8	CANADIANPACIFICRAILWAYCOMPA SENIORCORPBND		A	2	2.B FE	7,351,424	102.6010	7,582,250	7,390,000	7,351,534		110			3.379	3.415	JD	20,115		11/17/2021	12/02/2041
13805Q-A@-1	CANPOTEX LIMITED				1.G	4,000,000	107.4820	4,299,280	4,000,000	4,000,000					3.860	3.860	JD	429	154,400	01/08/2015	01/08/2029
15135U-AF-6	CENOVUS ENERGY INC CVECN 6 3/4 11/15/39		A		2.C FE	13,181,376	136.3350	15,621,320	11,458,000	12,797,882		(44,132)			6.750	5.745	MN	98,825	773,415	10/18/2010	11/15/2039
15135U-AF-6	CENOVUS ENERGY INC CVECN 6 3/4 11/15/39	0	A		2.C FE	747,342	136.3350	1,022,516	750,000	747,911		59			6.750	5.745	MN	6,469	50,625	07/01/2010	11/15/2039
22576C-E#-4	CRESCENT POINT ENERGY CORP				3.B	7,000,000	101.3470	7,094,290	7,000,000	7,000,000					3.780	3.780	JD	13,965	264,600	06/12/2013	06/12/2023
29250N-AF-2	ENBRIDGE INC ENBCN 4 10/01/23	0	A	2	2.A FE	2,685,810	104.5020	3,135,068	3,000,000	2,916,509		44,198			4.000	5.695	AO	30,000	120,000	01/08/2016	10/01/2023
29250N-AH-8	ENBRIDGE INC ENBRIDGE INC	0	A	2	2.A FE	7,816,730	104.3700	8,349,600	8,000,000	8,086,562		47,886			3.500	2.866	JD	16,333	105,000	12/07/2021	06/10/2024
29250N-AW-5	ENBRIDGE INC BASIC	0	A	2	2.C FE	995,938	108.9190	1,089,190	1,000,000	996,019		8			6.250	6.276	MS	20,833	62,500	07/29/2020	03/01/2078
29250N-BE-4	ENBRIDGEINC ENBRIDGEINC	0	A	2	2.A FE	5,113,000	101.3600	5,068,000	5,000,000	5,112,751		(249)			3.400	3.279	FA	86,417		10/14/2021	08/01/2051
29269R-A#-2	ENERFLEX LTD ENERFLEX LTD		A		3.A	17,000,000	105.8960	18,002,320	17,000,000	17,000,000					4.670	4.670	JD	35,284	793,880	12/15/2017	12/15/2024
292766-A#-9	ENERPLUS CORPORATION SERIES C SENIOR NOTES		A		3.A	10,800,000	104.1450	11,247,660	10,800,000	10,800,000					4.400	4.400	MN	60,720	475,200	05/15/2012	05/15/2024
30606T-AA-9	FALCONHOLDINGACQUISITIONCOR SENIORCORPBND	0		2	2.C FE	16,153,784	100.0000	15,824,000	15,824,000	15,824,000				(329,784)	6.125	6.120	JD	5,311	484,162	10/15/2021	06/30/2031
318069-A@-0	FINNING INTERNATIONAL INC		A		2.A FE	15,000,000	103.7570	15,563,550	15,000,000	15,000,000					4.080	4.080	JJ	275,400	612,000	01/19/2012	01/19/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
318069-B@-9	FINNING INTERNATIONAL INC SENIOR NOTES SERIES E		A		2.A FE	5,000,000	108.6830	5,434,150	5,000,000	5,000,000					4.530	4.530	AO	55,367	226,500	04/03/2012	04/03/2027
448055-AD-5	HUSKY ENERGY INC CVEON 6.8 09/15/37		A		2.C FE	17,919,687	135.9270	20,824,031	15,320,000	17,264,398		(75,844)			6.800	5.576	MS	306,740	1,057,080	09/22/2010	09/15/2037
559222-AR-5	MAGNA INTERNATIONAL INC MGCN 4.15 10/01/25		A	2	1.G FE	30,619,310	108.7320	33,217,522	30,550,000	30,577,373		(7,442)			4.150	4.131	AO	316,956	1,267,825	09/22/2015	10/01/2025
559222-AR-5	MAGNA INTERNATIONAL INC MGCN 4.15 10/01/25	0	A	2	1.G FE	4,432,645	108.7320	4,838,559	4,450,000	4,442,669		1,770			4.150	4.131	AO	46,169	184,675	09/16/2015	10/01/2025
56501R-AD-8	MANULIFE FINANCIAL CORP MFCCN 5 3/8 03/04/46		A		1.G FE	32,193,440	140.8130	42,807,061	30,400,000	32,026,241		(37,647)			5.375	5.043	MS	531,050	1,634,000	02/28/2017	03/04/2046
56501R-AD-8	MANULIFE FINANCIAL CORP MFCCN 5 3/8 03/04/46	0	A		1.G FE	5,580,120	140.8130	7,885,511	5,600,000	5,581,955		357			5.375	5.043	MS	97,825	301,000	03/01/2016	03/04/2046
63307C-AC-5	NATIONAL BANK OF CANADA NACN 3.1 01/23/26		A		1.F FE	17,400,000	105.5280	18,361,875	17,400,000	17,400,000					3.100	3.100	JJ	236,737	539,400	01/16/2013	01/23/2026
63307C-AC-5	NATIONAL BANK OF CANADA NACN 3.1 01/23/26	0	A		1.F FE	2,600,000	105.5280	2,743,728	2,600,000	2,600,000					3.100	3.100	JJ	35,374	80,600	01/16/2013	01/23/2026
65334H-AA-0	NEXEN ENERGY ULC CNOOC 7 7/8 03/15/32	0	A		1.E FE	4,573,300	140.0190	7,000,938	5,000,000	4,712,521		16,915			7.875	8.738	MS	115,938	393,750	01/09/2009	03/15/2032
65334H-AG-7	NEXEN ENERGY ULC CNOOC 6.4 05/15/37	0	A		1.E FE	5,039,150	131.0620	6,553,075	5,000,000	5,028,718		(1,079)			6.400	6.341	MN	40,889	320,000	05/08/2007	05/15/2037
655422-AV-5	GLENCORE CANADA CORP GLENLN 6.2 06/15/35		A		2.A FE	3,219,008	123.1680	4,046,067	3,285,000	3,236,495		2,092			6.200	6.361	JD	9,052	203,670	11/16/2010	06/15/2035
67077M-AD-0	POTASH CORP-SASKATCHEWAN NTRCN 3 04/01/25		A	2	2.B FE	17,389,070	104.2880	18,198,191	17,450,000	17,420,058		8,637			3.000	3.056	AO	130,875	523,500	04/10/2018	04/01/2025
67077M-AD-0	POTASH CORP-SASKATCHEWAN NTRCN 3 04/01/25	0	A	2	2.B FE	2,541,096	104.2880	2,659,335	2,550,000	2,545,625		1,262			3.000	3.056	AO	19,125	76,500	04/10/2018	04/01/2025
67077M-AF-5	POTASH CORP-SASKATCHEWAN NTRCN 5 7/8 12/01/36	0	A		2.B FE	1,324,413	134.8240	1,752,707	1,300,000	1,321,439		(892)			5.875	5.709	JD	6,365	76,375	04/10/2018	12/01/2036
67077M-AJ-7	POTASH CORP-SASKATCHEWAN NTRCN 3.15 10/01/22		A	2	2.B FE	24,689,390	101.2490	24,952,914	24,645,000	24,650,621		(10,871)			3.150	3.110	AO	194,079	776,318	04/10/2018	10/01/2022
67077M-AJ-7	POTASH CORP-SASKATCHEWAN NTRCN 3.15 10/01/22	0	A	2	2.B FE	2,297,807	101.2490	2,328,736	2,300,000	2,299,613		502			3.150	3.110	AO	18,113	72,450	04/10/2018	10/01/2022
67077M-AT-5	POTASH CORP-SASKATCHEWAN NTRCN 4.2 04/01/29		A	2	2.B FE	2,591,602	112.8790	2,934,855	2,600,000	2,593,573		743			4.200	4.240	AO	27,300	109,200	03/20/2019	04/01/2029
67077M-AT-5	POTASH CORP-SASKATCHEWAN NTRCN 4.2 04/01/29	0	A	2	2.B FE	398,708	112.8790	451,516	400,000	399,011		114			4.200	4.240	AO	4,200	16,800	03/20/2019	04/01/2029
67077M-AU-2	NUTRIENLTD SENIORCORPBND	0	A	2	2.B FE	67,603	133.9000	66,950	50,000	67,573		(29)			5.000	3.065	AO	625		12/02/2021	04/01/2049
683715-AC-0	OPEN TEXT CORP BASIC	0	A	2	3.B FE	1,000,000	102.1120	1,021,121	1,000,000	1,000,000					3.875	3.875	FA	14,639	38,750	02/03/2020	02/15/2028
716442-AH-1	PETRO-CANADA SUCN 5.35 07/15/33		A		2.A FE	3,318,195	121.2560	3,894,732	3,212,000	3,320,949		(7,727)			5.350	4.936	JJ	79,238	171,842	05/07/2019	07/15/2033
71644E-AG-7	PETRO-CANADA SUCN 5.95 05/15/35		A		2.A FE	18,351,075	129.5130	21,403,391	16,526,000	17,862,456		(69,399)			5.950	5.212	MN	125,644	983,297	03/19/2014	05/15/2035
71644E-AG-7	PETRO-CANADA SUCN 5.95 05/15/35	0	A		2.A FE	2,483,625	129.5130	3,237,836	2,500,000	2,488,625		542			5.950	5.212	MN	19,007	148,750	03/05/2010	05/15/2035
725906-AN-1	PLACER DOME INC ABXCN 6.45 10/15/35		A		2.B FE	2,908,649	136.2210	3,439,584	2,525,000	2,795,010		(12,974)			6.450	5.344	AO	34,382	162,863	08/17/2010	10/15/2035
725906-AN-1	PLACER DOME INC ABXCN 6.45 10/15/35	0	A		2.B FE	1,151,940	136.2210	1,362,211	1,000,000	1,106,935		(5,138)			6.450	5.344	AO	13,617	64,500	08/17/2010	10/15/2035
775109-AW-1	ROGERS COMMUNICATIONS IN RCICN 3 03/15/23		A	2	2.A FE	17,472,875	101.8940	17,831,516	17,500,000	17,496,305		2,967			3.000	3.018	MS	154,583	525,000	02/28/2013	03/15/2023
775109-AW-1	ROGERS COMMUNICATIONS IN RCICN 3 03/15/23	0	A	2	2.A FE	2,496,125	101.8940	2,547,359	2,500,000	2,499,472		424			3.000	3.018	MS	22,083	75,000	02/28/2013	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS IN RCICN 4.1 10/01/23		A	2	2.A FE	16,469,145	104.4130	17,228,209	16,500,000	16,493,652		3,431			4.100	4.123	AO	169,125	676,500	09/25/2013	10/01/2023
775109-AY-7	ROGERS COMMUNICATIONS IN RCICN 4.1 10/01/23	0	A	2	2.A FE	3,493,455	104.4130	3,654,469	3,500,000	3,498,654		728			4.100	4.123	AO	35,875	143,500	09/25/2013	10/01/2023
775109-BG-5	ROGERS COMMUNICATIONS IN RCICN 4.3 02/15/48		A	2	2.A FE	3,478,930	114.7950	4,017,825	3,500,000	3,480,421		398			4.300	4.336	FA	56,856	150,500	02/05/2018	02/15/2048
775109-BG-5	ROGERS COMMUNICATIONS IN RCICN 4.3 02/15/48	0	A	2	2.A FE	1,490,970	114.7950	1,721,925	1,500,000	1,491,609		171			4.300	4.336	FA	24,367	64,500	02/05/2018	02/15/2048
775109-BP-5	ROGERS COMMUNICATIONS IN BASIC	0	A	2	2.A FE	12,426,480	104.9600	12,595,200	12,000,000	12,424,765		(1,715)			3.700	3.498	MN	56,733	222,000	10/12/2021	11/15/2049
780082-AD-5	ROYAL BANK OF CANADA	0	A		1.G FE	2,993,580	111.0120	3,330,346	3,000,000	2,997,024		649			4.650	4.677	JJ	59,675	139,500	01/22/2016	01/27/2026
78008S-WJ-1	ROYAL BANK OF CANADA RY 3 3/4 02/15/33		A	2	1.D FE	5,000,000	103.5030	5,175,170	5,000,000	5,000,000					3.750	3.750	FA	70,833	187,500	02/08/2013	02/15/2033
78016E-YH-4	ROYALBANKOFCANADA SENIORCORPBND	0	A		1.F FE	50,234	100.4700	50,235	50,000	50,232		(1)			2.300	2.247	MN	198		12/02/2021	11/03/2031
867229-AD-8	SUNCOR ENERGY INC SUCN 5.95 12/01/34		A		2.A FE	7,886,003	129.3800	9,574,153	7,400,000	7,754,861		(19,319)			5.950	5.553	JD	36,692	440,300	03/19/2014	12/01/2034
867229-AD-8	SUNCOR ENERGY INC SUCN 5.95 12/01/34	0	A		2.A FE	3,020,370	129.3800	3,881,413	3,000,000	3,014,229		(718)			5.950	5.553	JD	14,875	178,500	01/11/2010	12/01/2034
867229-AE-6	SUNCOR ENERGY INC SUCN 6 1/2 06/15/38		A		2.A FE	162,037	137.4150	296,145	215,512	171,421		1,154			6.500	8.890	JD	623	14,008	01/12/2009	06/15/2038
87425E-AK-9	REPSOL OIL & GAS CANADA REPSM 6 1/4 02/01/38		A		2.B FE	7,135,750	123.6620	8,656,354	7,000,000	7,103,625		(3,710)			6.250	6.115	FA	182,292	437,500	11/06/2009	02/01/2038
87425E-AK-9	REPSOL OIL & GAS CANADA REPSM 6 1/4 02/01/38	0	A		2.B FE	6,097,740	123.6620	7,419,732	6,000,000	6,074,753		(2,670)			6.250	6.115	FA	156,250	375,000	11/04/2009	02/01/2038
878742-AE-5	TECK RESOURCES LTD TCKBCN 6 1/8 10/01/35		A		2.C FE	13,596,700	129.9910	17,066,570	13,129,000	13,470,681		(16,218)			6.125	5.978	AO	201,038	804,151	06/14/2011	10/01/2035
878742-AE-5	TECK RESOURCES LTD TCKBCN 6 1/8 10/01/35	0	A		2.C FE	3,068,688	129.9910	4,224,720	3,250,000	3,124,504		5,469			6.125	5.978	AO	49,766	199,063	04/10/2006	10/01/2035
878742-AW-5	TECK RESOURCES LTD TCKBCN 6 1/4 07/15/41		A	2	2.C FE	9,487,785	133.4890	11,318,497	8,479,000	9,302,215		(24,237)			6.250	5.431	JJ	244,360	529,938	06/28/2012	07/15/2041
878742-AW-5	TECK RESOURCES LTD TCKBCN 6 1/4 07/15/41	0	A	2	2.C FE	720,103	133.4890	867,676	650,000	707,243		(1,671)			6.250	5.431	JJ	18,733	40,625	04/24/2012	07/15/2041
878742-BG-9	TECK RESOURCES LTD TCKBCN 3.9 07/15/30	0	A	2	2.C FE	1,492,911	107.6820	1,615,226	1,500,000	1,493,698		627			3.900	3.958	JJ	26,975	60,938	11/06/2020	07/15/2030
87971M-BD-4	TELUS CORP TCN 2.8 02/16/27		A	2	2.A FE	39,675,600	104.0730	41,629,333	40,000,000	39,827,875		30,737			2.800	2.891	FA	420,000	1,120,000	09/14/2016	02/16/2027
87971M-BK-8	TELUSCORP SENIORCORPBND	0	A	2	2.A FE	62,275	121.1100	60,555	50,000	62,255		(20)			4.300	2.972	JD	96	1,075	12/02/2021	06/15/2049
887147-A#-3	TIMBERWEST FOREST CORP		A		2.A PL	10,000,000	105.3820	10,538,200	10,000,000	10,000,000					4.810	4.810	AO	104,217	486,040	10/13/2011	10/13/2023
891160-MJ-9	TORONTO-DOMINION BANK/THE TORONTO DOMINION BANK	0	A	2	1.F FE	3,296,341	107.4200	3,506,189	3,264,000	3,287,473		(6,206)			3.625	3.384	MS	34,839	116,508	12/02/2021	09/15/2031
89346D-AE-7	TRANSALTA CORPORATION TACN 6 1/2 03/15/40	0	A		3.A FE	1,003,534	116.3520	1,163,520	1,000,000	1,003,510		(24)			6.500	6.467	MS	19,139	65,000	06/25/2020	03/15/2040
893526-DF-7	TRANSCANADA PIPELINES LTD TRPCN 5.6 03/31/34		A		2.A FE	1,895,954	125.5590	2,322,848	1,850,000	1,880,851		(1,738)			5.600	5.412	MS	26,188	103,600	07/28/2010	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES LTD TRPCN 6.1 06/01/40		A		2.A FE	8,971,740	139.0170	12,511,555	9,000,000	8,977,336		651			6.100	4.701	JD	45,750	549,000	05/26/2010	06/01/2040
893526-DJ-9	TRANSCANADA PIPELINES LTD TRPCN 6.1 06/01/40	0	A		2.A FE	14,307,500	139.0170	15,291,901	11,000,000	14,275,026		(26,604)			6.100	4.701	JD	55,917	396,500	10/20/2021	06/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
893526-DM-2	TRANSCANADA PIPELINES LTD TRPCN 2 1/2 08/01/22		A		2.A FE	12,000,278	100.9850	12,875,611	12,750,000	12,694,949		92,063			2.500	3.280	FA	132,813	318,750	08/01/2013	08/01/2022
893526-DM-2	TRANSCANADA PIPELINES LTD TRPCN 2 1/2 08/01/22	0	A		2.A FE	1,385,190	100.9850	1,514,778	1,500,000	1,491,421		14,323			2.500	3.280	FA	15,625	37,500	08/01/2013	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES LTD TRPCN 5.85 03/15/36		A		2.A FE	6,827,880	130.3340	7,820,038	6,000,000	6,737,111		(35,927)			5.850	4.658	MS	103,350	351,000	05/09/2019	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES LTD TRANSCANADA PIPELINE	0	A		2.A FE	1,153,820	136.5700	1,365,702	1,000,000	1,135,599		(5,558)			6.200	4.952	AO	13,089	62,000	06/28/2018	10/15/2037
89352H-AM-1	TRANSCANADA PIPELINES LTD TRPCN 4 5/8 03/01/34		A	2	2.A FE	4,977,400	117.9150	5,895,771	5,000,000	4,983,901		965			4.625	4.660	MS	77,083	231,250	02/25/2014	03/01/2034
89352H-AZ-2	TRANSCANADA PIPELINES LTD BASIC	0	A	2	2.A FE	997,280	133.0310	1,330,314	1,000,000	997,373		44			5.100	5.118	MS	15,017	51,000	10/10/2018	03/15/2049
89356B-AC-2	TRANSCANADA TRUST BASIC	0	A	2	2.C FE	1,512,938	103.9170	1,558,760	1,500,000	1,510,591		(1,734)			5.300	5.144	MS	23,408	79,500	07/29/2020	03/15/2077
89356B-AE-8	TRANSCANADA TRUST BASIC	0	A	2	2.C FE	1,000,000	107.1830	1,071,827	1,000,000	1,000,000					5.500	5.500	MS	16,409	55,000	09/10/2019	09/15/2079
941053-AH-3	WASTE CONNECTIONS INC WCNCN 4 1/4 12/01/28		A	2	2.A FE	20,020,326	112.5070	22,557,704	20,050,000	20,028,546		2,615			4.250	4.268	JD	71,010	852,125	11/06/2018	12/01/2028
941053-AH-3	WASTE CONNECTIONS INC WCNCN 4 1/4 12/01/28	0	A	2	2.A FE	2,945,634	112.5070	3,318,964	2,950,000	2,946,843		385			4.250	4.268	JD	10,448	125,375	11/06/2018	12/01/2028
94106B-AA-9	WASTE CONNECTIONS INC WCNCN 2.6 02/01/30		A	2	2.A FE	8,499,235	101.9880	8,668,985	8,500,000	8,499,395		66			2.600	2.601	FA	92,083	221,000	01/21/2020	02/01/2030
94106B-AA-9	WASTE CONNECTIONS INC WCNCN 2.6 02/01/30	0	A	2	2.A FE	1,499,865	101.9880	1,529,821	1,500,000	1,499,893		12			2.600	2.601	FA	16,250	39,000	01/21/2020	02/01/2030
94106B-AD-3	WASTECONNECTIONSINC SENIORCORPBND	0	A	2	2.A FE	49,960	98.4300	49,215	50,000	49,960					2.950	2.954	JJ	414		12/02/2021	01/15/2052
952845-AE-5	WEST FRASER TIMBER CO WFGCN 4.35 10/15/24		A	2	2.C FE	7,000,000	106.8930	7,482,476	7,000,000	7,000,000					4.350	4.350	AO	64,283	304,500	10/07/2014	10/15/2024
952845-AE-5	WEST FRASER TIMBER CO WFGCN 4.35 10/15/24	0	A	2	2.C FE	3,000,000	106.8930	3,206,776	3,000,000	3,000,000					4.350	4.350	AO	27,550	130,500	10/07/2014	10/15/2024
97263C-AA-9	WILTON RE LTD BASIC	0	A	2	2.C FE	1,800,000	105.5750	1,900,350	1,800,000	1,800,000					6.000	6.000	AO	20,700	108,000	10/15/2020	04/22/2080
98417E-AC-4	GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37				2.A FE	18,776,940	140.1120	24,519,660	17,500,000	18,634,843		(41,478)			6.900	6.279	MN	154,292	1,207,500	02/01/2019	11/15/2037
98417E-AC-4	GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37	0			2.A FE	1,543,260	140.1120	2,101,685	1,500,000	1,533,611		(1,165)			6.900	6.279	MN	13,225	103,500	06/07/2010	11/15/2037
BMSOVC-E6-2	LIEVREPOWERHOLDINGSLP SENIORCORPBND	0			2.B FE	31,276,000	100.0000	31,648,000	31,648,000	31,648,000				372,000	4.046	4.063	MJSD	42,098		12/29/2021	12/31/2061
C4861*-AL-1	IRVING OIL LIMITED SENIOR NOTES SERIES R		A		2.C PL	15,000,000	108.0290	16,204,350	15,000,000	15,000,000					5.060	5.060	FA	301,492	759,000	08/08/2013	08/08/2025
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE		A		2.A PL	5,500,000	114.4740	6,296,094	5,500,000	5,500,000					6.160	6.160	MS	112,933	338,810	08/10/2005	08/30/2025
Q3079#-AB-4	DBCT FINANCE PTY LIMITED				2.C	4,000,000	103.6770	4,147,080	4,000,000	4,000,000					5.570	5.570	MS	65,602	222,800	03/15/2011	03/15/2023
Y7563*-AA-5	Seaspan Holdco III Ltd SSPN 3.91 6/5/2031 GTD SR SECD	0			2.C PL	5,000,000	103.3740	5,168,688	5,000,000	5,000,000					3.910	3.910	MJSD	14,119	105,353	05/12/2021	06/05/2031
Y7563*-AB-3	Seaspan Holdco III Ltd SSPN 3.91 6/5/2031 GTD SR SECD	0			2.C PL	2,000,000	103.3740	2,067,475	2,000,000	2,000,000					3.910	3.910	MJSD	5,648	24,546	05/12/2021	06/05/2031
000000-00-0	NTPC LTD NTPC LTD	0	D		2.C Z	2,777,759	107.1820	2,947,505	2,750,000	2,777,425		(333)			4.250	3.986	FA	40,582		12/09/2021	02/26/2026
000000-00-0	SHIMAO GROUP HLDGS LTD SHIMAO 4.6 07/13/30	0	D	2	3.B FE	4,603,410	59.0980	2,582,565	4,370,000	4,601,376		(2,034)			4.600	3.606	JJ	93,809		12/09/2021	07/13/2030
000000-00-0	NCIG HOLDINGS PTY LTD	0	D	2	4.A FE	3,000,000	107.9550	3,238,661	3,000,000	3,000,000		(563)			12.500	12.497	MS	94,792	375,000	08/29/2012	08/26/2031
000000-00-0	WestConnex Finance Company Pty WENNEX 2.98 SER A 09/15/2031	0	D		2.A Z	3,000,000	102.2130	3,066,387	3,000,000	3,000,000					2.980	2.980	MS	48,673		05/11/2021	09/15/2031
000000-00-0	KASIKORNBANK PCL HK BASIC	0	D	2	3.A FE	3,539,528	100.2550	3,508,927	3,500,000	3,539,072		(456)			3.343	3.088	AO	28,926		12/09/2021	10/02/2031
000000-00-0	LONGFOR HOLDINGS LTD BASIC	0	D		2.B FE	5,067,806	101.7510	4,884,068	4,800,000	5,066,501		(1,305)			3.850	3.199	JJ	86,240		12/09/2021	01/13/2032
000000-00-0	PERTAMINA PERSERO PT BASIC	0	D		2.B FE	2,255,000	118.6320	2,372,640	2,000,000	2,240,108		(6,388)			5.625	4.727	MN	12,813	112,500	07/23/2019	05/20/2043
000000-00-0	THREE GORGES FIN I KY BASIC	0	D	2	1.E FE	1,035,889	101.6540	1,016,541	1,000,000	1,035,841		(48)			3.200	3.006	AO	6,667		12/09/2021	10/16/2049
00084D-AV-2	ABN AMRO BANK NV ABN AMRO BANK NV		D	2	2.B FE	25,000,000	99.9820	24,995,612	25,000,000	25,000,000					3.324	3.324	MS			12/06/2021	03/13/2037
00131L-2B-0	AIA GROUP LTD AIA 4 7/8 03/11/44		D		1.E FE	34,223,447	129.3630	41,914,744	32,401,000	33,966,141		(40,345)			4.875	4.582	MS	482,640	1,579,549	09/23/2014	03/11/2044
00131L-2B-0	AIA GROUP LTD AIA 4 7/8 03/11/44	0	D		1.E FE	4,676,375	129.3630	6,144,719	4,750,000	4,686,598		1,539			4.875	4.582	MS	70,755	231,563	03/04/2014	03/11/2044
00131L-AB-1	AIA GROUP LTD AIA 3.2 03/11/25		D	2	1.E FE	9,728,900	104.2380	10,423,750	10,000,000	9,899,372		29,265			3.200	3.536	MS	97,778	320,000	08/11/2015	03/11/2025
00182E-BN-8	ANZ NEW ZEALAND INTL/LDN BASIC	0	D		1.E FE	1,996,900	98.1170	1,962,343	2,000,000	1,997,216		316			1.250	1.282	JD	625	12,500	06/15/2021	06/22/2026
00185A-AB-0	AON PLC AON 4 1/4 12/12/42		C		2.A FE	3,783,680	114.8490	4,593,945	4,000,000	3,816,661		5,123			4.250	4.593	JD	8,972	170,000	08/20/2014	12/12/2042
00185A-AB-0	AON PLC AON 4 1/4 12/12/42	0	C		2.A FE	472,960	114.8490	574,243	500,000	477,083		640			4.250	4.593	JD	1,122	21,250	08/20/2014	12/12/2042
00185A-AD-6	AON PLC AON 4 11/27/23		C	2	2.A FE	14,449,105	104.7880	15,194,240	14,500,000	14,488,680		5,606			4.000	4.043	MN	54,778	580,000	11/21/2013	11/27/2023
00185A-AD-6	AON PLC AON 4 11/27/23	0	C	2	2.A FE	5,480,695	104.7880	5,763,332	5,500,000	5,495,706		2,127			4.000	4.043	MN	20,778	220,000	11/21/2013	11/27/2023
00185A-AH-7	AON PLC AON PLC	0	D	2	2.A FE	1,121,930	124.8710	1,248,710	1,000,000	1,110,589		(2,911)			4.750	4.007	MN	6,069	47,500	11/07/2017	05/15/2045
00185A-AK-0	AON PLC AON 3 7/8 12/15/25		D	2	2.A FE	4,998,600	108.2440	5,412,186	5,000,000	4,999,269		168			3.875	3.879	JD	8,611	193,750	02/23/2016	12/15/2025
00205G-AB-3	APT PIPELINES LTD APAAU 4.2 03/23/25		D	2	2.B FE	4,345,433	107.0620	4,657,203	4,350,000	4,348,314		478			4.200	4.213	MS	49,735	182,700	03/16/2015	03/23/2025
00205G-AB-3	APT PIPELINES LTD APAAU 4.2 03/23/25	0	D	2	2.B FE	649,318	107.0620	695,904	650,000	649,748		71			4.200	4.213	MS	7,432	27,300	03/16/2015	03/23/2025
00205G-AD-9	APT PIPELINES LTD APAAU 4 1/4 07/15/27		D	2	2.B FE	3,972,200	110.1260	4,405,035	4,000,000	3,983,429		2,595			4.250	4.335	JJ	78,389	170,000	03/16/2017	07/15/2027
00388W-AG-6	ABU DHABI NATIONAL ENERGY COMP ABU DHABI NATIONAL ENERGY CO	0	D		1.D FE	1,003,750	118.8070	1,188,072	1,000,000	1,002,816		(270)			4.875	4.833	AO	9,208	48,750	04/18/2018	04/23/2030
00388W-AH-4	ABU DHABI NATIONAL ENERGY COMP BASIC	0	D		1.D FE	2,000,000	114.2390	2,284,781	2,000,000	2,000,000					4.000	4.000	AO	19,556	80,000	09/27/2019	10/03/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	ABU DHABI CRUDE OIL PIPELINE L ABU DHABI CRUDE OIL																				
00401M-AA-4		0	D		1.C FE	3,000,000	110.3200	3,309,600	3,000,000	3,000,000					3.650	3.650	JD	304	109,500	10/27/2017	11/02/2029
00774M-AA-3	AERCAP IRELAND CAP/GLOBA AER 3 1/2 05/26/22		D	2	2.C FE	2,990,280	100.8940	3,026,831	3,000,000	2,999,193		1,957			3.500	3.568	MN	10,208	105,000	01/23/2017	05/26/2022
00774M-AA-3	AERCAP IRELAND CAP/GLOBA AER 3 1/2 05/26/22	0	D	2	2.C FE	3,987,040	100.8940	4,035,775	4,000,000	3,998,924		2,610			3.500	3.568	MN	13,611	140,000	01/23/2017	05/26/2022
00774M-AN-5	AERCAPIRELANDCAPITALDAC SENIORCORPBND	0	D	2	2.C FE	10,320,800	114.2700	10,284,300	9,000,000	10,306,441		(14,359)			6.500	2.120	JJ	269,750		12/20/2021	07/15/2025
00774M-AW-5	AERCAPIRELANDCAPITALDAC SENIORCORPBND		D	2	2.C FE	2,690,095	101.4560	2,734,231	2,695,000	2,690,203		108			3.243	3.272	AO	15,052		10/21/2021	10/29/2028
00774M-AX-3	AERCAPIRELANDCAPITALDAC SENIORCORPBND		D	2	2.C FE	3,566,539	101.7610	3,643,043	3,580,000	3,566,632		93			3.575	3.620	JJ	22,042		10/21/2021	01/30/2032
00774M-AY-1	AERCAPIRELANDCAPITALDAC SENIORCORPBND		D	2	2.C FE	13,853,816	101.8360	13,982,150	13,730,000	13,853,025		(791)			3.725	3.629	AO	88,082		11/19/2021	10/29/2033
00913R-AE-6	AIR LIQUIDE FINANCE AIFP 3 1/2 09/27/46		D	2	1.G FE	23,494,100	114.3220	27,437,370	24,000,000	23,541,891		10,766			3.500	3.624	MS	219,333	840,000	02/28/2017	09/27/2046
00913R-AE-6	AIR LIQUIDE FINANCE AIFP 3 1/2 09/27/46	0	D	2	1.G FE	940,870	114.3220	1,143,224	1,000,000	946,625		1,276			3.500	3.624	MS	9,139	35,000	02/28/2017	09/27/2046
00913R-AF-3	AIR LIQUIDE FINANCE AIFP 2 1/4 09/10/29		D	2	1.G FE	22,623,328	101.1530	23,113,453	22,850,000	22,671,044		20,983			2.250	2.362	MS	158,522	514,125	09/05/2019	09/10/2029
00913R-AF-3	AIR LIQUIDE FINANCE AIFP 2 1/4 09/10/29	0	D	2	1.G FE	2,128,672	101.1530	2,174,789	2,150,000	2,133,162		1,974			2.250	2.362	MS	14,916	48,375	09/05/2019	09/10/2029
01273P-AB-8	ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29		D	2	2.B FE	9,978,699	103.7630	10,376,301	10,000,000	9,981,855		1,965			3.450	3.479	MN	44,083	345,000	07/23/2020	11/15/2029
01273P-AB-8	ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29	0	D	2	2.B FE	4,986,562	103.7630	5,188,151	5,000,000	4,988,520		1,248			3.450	3.479	MN	22,042	172,500	07/23/2020	11/15/2029
01609W-AT-9	ALIBABA GROUP HOLDING BABA 3.4 12/06/27		D	2	1.E FE	15,226,750	105.7400	15,861,000	15,000,000	15,165,000		(26,024)			3.400	3.187	JD	35,417	510,000	07/18/2019	12/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING BABA 4 12/06/37		D	2	1.E FE	21,776,024	107.8750	23,516,750	21,800,000	21,786,281		(488)			4.000	3.903	JD	60,556	872,000	07/24/2019	12/06/2037
01609W-AU-6	ALIBABA GROUP HOLDING BABA 4 12/06/37	0	D	2	1.E FE	8,500,526	107.8750	8,845,750	8,200,000	8,517,792		2,266			4.000	3.903	JD	22,778	228,000	11/03/2021	12/06/2037
01959E-AC-2	ALLIED WORLD ASSURANCE AWH 4.35 10/29/25		C	2	2.B FE	17,441,624	107.3190	18,727,148	17,450,000	17,446,363		856			4.350	4.356	AO	130,730	759,075	10/26/2015	10/29/2025
01959E-AC-2	ALLIED WORLD ASSURANCE AWH 4.35 10/29/25	0	C	2	2.B FE	2,548,776	107.3190	2,736,632	2,550,000	2,549,469		125			4.350	4.356	AO	19,104	110,925	10/26/2015	10/29/2025
020564-AE-0	ALPEKSABDECV SENIORCORPBND144A		D	2	2.C FE	20,074,125	100.1750	20,035,000	20,000,000	20,073,616		(509)			3.250	3.202	FA	227,500		11/19/2021	02/25/2031
02343U-AG-0	AMCOR FINANCE USA INC AMCR 3 5/8 04/28/26		C	2	2.B FE	15,051,170	106.6500	15,997,544	15,000,000	15,038,140		(8,535)			3.625	3.558	AO	95,156	543,750	06/01/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC AMCR 4 1/2 05/15/28		C	2	2.B FE	14,986,000	113.6980	17,054,636	15,000,000	14,988,557		1,518			4.500	4.514	MN	86,250	675,000	06/01/2020	05/15/2028
02364W-AJ-4	AMERICA MOVIL SAB DE CV AMXLMM 6 3/8 03/01/35		D		2.A FE	10,204,360	138.1150	13,811,500	10,000,000	10,143,751		(7,222)			6.375	6.210	MS	212,500	637,500	06/25/2010	03/01/2035
02364W-AP-0	AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 11/15/37		D		2.A FE	4,674,350	135.0500	6,752,500	5,000,000	4,751,117		8,650			6.125	6.637	MN	39,132	306,250	07/08/2009	11/15/2037
02364W-AW-5	AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 03/30/40		D		2.A FE	5,502,800	138.3000	6,915,000	5,000,000	5,394,955		(12,418)			6.125	5.437	MS	77,413	306,250	09/15/2010	03/30/2040
02364W-BE-4	AMERICA MOVIL SAB DE CV AMXLMM 4 3/8 07/16/42		D		2.A FE	13,408,220	117.9560	15,334,313	13,000,000	13,328,044		(10,073)			4.375	4.189	JJ	260,677	568,750	07/30/2012	07/16/2042
034863-AG-5	ANGLO AMERICAN CAPITAL AALLN 4 1/8 09/27/22		D		2.B FE	24,460,206	102.3460	25,279,386	24,700,000	24,677,457		29,458			4.125	4.264	MS	266,040	1,018,875	04/16/2014	09/27/2022
034863-AG-5	ANGLO AMERICAN CAPITAL AALLN 4 1/8 09/27/22	0	D		2.B FE	2,256,254	102.3460	2,353,951	2,300,000	2,295,507		5,866			4.125	4.264	MS	24,773	94,875	04/16/2014	09/27/2022
034863-AU-4	ANGLO AMERICAN CAPITAL AALLN 4 1/2 03/15/28		D	2	2.B FE	17,682,120	110.2890	19,852,058	18,000,000	17,767,243		31,579			4.500	4.743	MS	238,500	810,000	03/07/2019	03/15/2028
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC ANGSJ 3.75 10/1/30	0	D	2	2.C FE	996,780	100.6540	1,006,540	1,000,000	997,120		273			3.750	3.789	AO	9,375	37,500	09/28/2020	10/01/2030
03718N-AA-4	ANTOFAGASTAPLC SENIORCORPBND144A		D	2	2.B FE	20,108,156	95.0190	19,953,938	21,000,000	20,117,902		9,746			2.375	2.920	AO	106,677		11/23/2021	10/14/2030
03835V-AF-3	APTIV PLC APTV 4.4 10/01/46		D	2	2.B FE	12,139,604	117.7310	14,245,451	12,100,000	12,135,749		(839)			4.400	4.385	AO	133,100	532,400	09/16/2016	10/01/2046
03835V-AF-3	APTIV PLC APTV 4.4 10/01/46	0	D	2	2.B FE	2,944,374	117.7310	3,473,065	2,950,000	2,945,906		294			4.400	4.385	AO	32,450	127,600	12/02/2021	10/01/2046
03835V-AG-1	APTIV PLC APTV 4.35 03/15/29		C	2	2.B FE	4,344,737	113.6260	4,942,722	4,350,000	4,345,992		464			4.350	4.365	MS	55,716	189,225	02/28/2019	03/15/2029
03835V-AG-1	APTIV PLC APTV 4.35 03/15/29	0	C	2	2.B FE	649,214	113.6260	738,568	650,000	649,401		69			4.350	4.365	MS	8,325	28,275	02/28/2019	03/15/2029
03835V-AJ-5	APTIVPLC SENIORCORPBND		D	2	2.B FE	17,748,350	95.6280	17,351,779	18,145,000	17,749,126		775			3.100	3.214	JD	59,374		11/09/2021	12/01/2051
03939A-AA-5	ARCH CAPITAL GROUP LTD ACGL 3.635 06/30/50		D	2	2.A FE	15,959,200	107.2070	17,153,102	16,000,000	15,960,447		1,247			3.635	3.649	JD	1,616	581,600	03/29/2021	06/30/2050
03939A-AA-5	ARCH CAPITAL GROUP LTD ACGL 3.635 06/30/50	0	D	2	2.A FE	997,450	107.2070	1,072,069	1,000,000	997,528		78			3.635	3.649	JD	101	36,350	03/29/2021	06/30/2050
04530D-AD-4	ASPEN INSURANCE HLDG LTD AHL 4.65 11/15/23		D		2.B FE	25,184,855	106.0950	25,993,393	24,500,000	24,709,930		(106,659)			4.650	4.258	MN	145,571	1,139,250	04/20/2017	11/15/2023
04530D-AD-4	ASPEN INSURANCE HLDG LTD AHL 4.65 11/15/23	0	D		2.B FE	5,493,895	106.0950	5,835,251	5,500,000	5,498,638		681			4.650	4.258	MN	32,679	255,750	11/06/2013	11/15/2023
046353-AD-0	ASTRAZENECA PLC AZN 6.45 09/15/37		D		2.A FE	24,489,256	147.5690	30,104,083	20,400,000	23,414,275		(123,130)			6.450	5.076	MS	387,430	1,315,800	11/10/2010	09/15/2037
046353-AD-0	ASTRAZENECA PLC AZN 6.45 09/15/37	0	D		2.A FE	3,590,700	147.5690	4,427,071	3,000,000	3,435,771		(17,765)			6.450	5.076	MS	56,975	193,500	11/10/2010	09/15/2037
046353-AG-3	ASTRAZENECA PLC AZN 4 09/18/42		D		2.A FE	14,161,223	119.6070	17,043,991	14,250,000	14,178,447		2,176			4.000	4.036	MS	163,083	570,000	09/11/2012	09/18/2042
046353-AG-3	ASTRAZENECA PLC AZN 4 09/18/42	0	D		2.A FE	745,328	119.6070	897,052	750,000	746,234		115			4.000	4.036	MS	8,583	30,000	09/11/2012	09/18/2042
046353-AM-0	ASTRAZENECA PLC AZN 4 3/8 11/16/45		D		2.A FE	17,441,035	128.1410	18,580,490	14,500,000	17,386,036		(54,999)			4.375	3.179	MN	79,297	634,375	04/21/2021	11/16/2045
046353-AM-0	ASTRAZENECA PLC AZN 4 3/8 11/16/45	0	D		2.A FE	601,415	128.1410	640,707	500,000	599,519		(1,897)			4.375	3.179	MN	2,734	21,875	04/21/2021	11/16/2045
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDI		D		2.C	4,000,000	103.5530	4,142,108	4,000,000	4,000,000					4.480	4.480	JJ	84,622	179,200	07/11/2018	07/11/2023
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDI ATRESMEDIA CORP DE MEDIOS DE C		D	1	2.C	5,000,000	107.3320	5,366,613	5,000,000	5,000,000					4.750	4.750	JJ	112,153	237,500	07/11/2018	07/11/2025
052528-AK-2	AUST & NZ BANKING GROUP AUST & NZ BANKING GRP	0	D		2.A FE	19,744,980	109.4600	19,702,800	18,000,000	19,730,425		(14,555)			4.400	2.093	MN	92,400		12/20/2021	05/19/2026
05253J-AL-5	AUST & NZ BANKING GRP NY ANZ 3.7 11/16/25		D		1.D FE	19,925,600	108.6320	21,726,383	20,000,000	19,967,864		7,572			3.700	3.745	MN	92,500	740,000	11/09/2015	11/16/2025
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI AUSTRALIA PACIFIC LNG PROCESSI	0	D		2.B FE	6,000,000	106.9040	6,414,240	6,000,000	6,000,000					4.820	4.819	MS	73,103	289,200	09/01/2018	09/30/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI AUSTRALIA PACIFIC LNG PROCESSI		D		2.B FE	25,000,000	106.9040	26,726,000	25,000,000	25,000,000					4.820	4.819	MS	304,597	1,205,000	09/25/2018	09/30/2030
05256L-AC-7	AUSTRALIA PACIFIC LNG PROCESSI		D		2.B FE	11,000,000	107.1250	11,783,750	11,000,000	11,000,000					4.850	4.849	MS	134,857	533,500	03/27/2019	09/30/2030
05330G-AA-2	AUTORIDAD CANAL DE PANAM AUTOPA 4.95 07/29/35		D		1.G FE	24,232,800	122.0310	29,864,708	24,473,000	24,285,507		11,716			4.950	5.042	JJ	511,486	1,211,414	11/18/2015	07/29/2035
05330G-AA-2	AUTORIDAD CANAL DE PANAM AUTOPA 4.95 07/29/35	0	D		1.G FE	4,666,020	122.0310	5,796,484	4,750,000	4,684,840		4,254			4.950	5.042	JJ	99,275	235,125	09/25/2015	07/29/2035
05464H-AB-6	AXIS SPECIALTY FINAN PLC AXS 5.15 04/01/45		C		2.A FE	15,186,150	122.2400	18,256,498	14,935,000	15,155,681		(4,941)			5.150	5.059	AO	192,288	769,153	09/12/2014	04/01/2045
05464H-AB-6	AXIS SPECIALTY FINAN PLC AXS 5.15 04/01/45	0	C		2.A FE	2,188,428	122.2400	2,689,273	2,200,000	2,189,952		219			5.150	5.059	AO	28,325	113,300	03/06/2014	04/01/2045
05523R-AC-1	BAE SYSTEMS PLC BALN 5.8 10/11/41		D		2.B FE	3,210,354	136.5160	3,685,938	2,700,000	3,127,417		(13,070)			5.800	4.579	AO	34,800	156,600	09/11/2014	10/11/2041
05523R-AC-1	BAE SYSTEMS PLC BALN 5.8 10/11/41	0	D		2.B FE	1,839,841	136.5160	2,116,002	1,550,000	1,792,806		(7,415)			5.800	4.579	AO	19,978	89,900	09/11/2014	10/11/2041
055262-B*-9	BASF SE SERIES B SENIOR NOTES		D		1.G FE	35,000,000	114.2050	39,971,724	35,000,000	35,000,000					4.090	4.090	JD	79,528	1,431,500	12/11/2013	12/11/2028
05530Q-AK-6	BAT INTL FINANCE PLC BATSLN 3.95 06/15/25		D		2.B FE	41,180,108	106.5870	43,913,699	41,200,000	41,192,184		2,060			3.950	3.956	JD	72,329	1,627,400	06/11/2015	06/15/2025
055451-AR-9	BHP BILLITON FIN USA LTD BHP 4 1/8 02/24/42		D		1.F FE	29,035,239	118.7120	35,079,305	29,550,000	29,139,948		12,699			4.125	4.228	FA	430,014	1,218,938	02/21/2012	02/24/2042
055451-AR-9	BHP BILLITON FIN USA LTD BHP 4 1/8 02/24/42	0	D		1.F FE	5,355,061	118.7120	6,469,787	5,450,000	5,374,373		2,342			4.125	4.228	FA	79,309	224,813	02/21/2012	02/24/2042
05565E-G#-6	BMW US CAPITAL LLC SERIES N GUAR SENIOR NOTES		C		1.F	14,000,000	108.1760	15,144,640	14,000,000	14,000,000					4.030	4.030	FA	216,277	564,200	02/13/2014	02/13/2026
05565E-H*-9	BMW US CAPITAL LLC SERIES O GUAR SENIOR NOTES		C		1.F	15,000,000	111.8840	16,782,600	15,000,000	15,000,000					4.230	4.230	FA	243,225	634,500	02/13/2014	02/13/2029
05565Q-CJ-5	BP CAPITAL MARKETS PLC BPLN 3.994 09/26/23		D		1.F FE	5,793,205	105.2850	5,790,689	5,500,000	5,570,814		(39,062)			3.994	3.479	MS	57,968	219,670	10/22/2015	09/26/2023
05565Q-CJ-5	BP CAPITAL MARKETS PLC BPLN 3.994 09/26/23	0	D		1.F FE	9,739,895	105.2850	10,002,099	9,500,000	9,557,938		(31,959)			3.994	3.479	MS	100,127	379,430	10/22/2015	09/26/2023
05565Q-CS-5	BP CAPITAL MARKETS PLC BPLN 3.535 11/04/24		D		1.F FE	5,074,500	106.4620	5,323,124	5,000,000	5,025,945		(8,567)			3.535	3.342	MN	27,985	176,750	10/28/2015	11/04/2024
05565Q-DH-8	BP CAPITAL MARKETS PLC BPLN 3.723 11/28/28		D	2	1.F FE	10,000,000	110.1560	11,015,621	10,000,000	10,000,000					3.723	3.723	MN	34,128	372,300	11/21/2016	11/28/2028
055780-AF-0	BPCESA BPCESA	0	D	2	2.B FE	3,000,000	100.3200	3,009,600	3,000,000	3,000,000					3.116	3.116	AO	18,696		10/12/2021	10/19/2032
05581K-AA-9	BNPPARIBASSA SUBCORPBND144A	0	D		2.A FE	11,972,220	108.3400	11,917,400	11,000,000	11,963,272		(8,948)			4.375	1.937	MS	124,323		12/20/2021	09/28/2025
05583B-AA-7	BRF GMBH BRFSBZ 4.35 09/29/26		D		3.C FE	6,940,000	100.9560	8,076,500	8,000,000	7,339,608		115,813			4.350	6.143	MS	88,933	348,000	09/22/2016	09/29/2026
056752-AG-3	BAIDU INC BIDU 4 1/8 06/30/25		D		1.G FE	16,971,100	107.6070	18,293,190	17,000,000	16,988,521		2,991			4.125	4.146	JD	1,948	701,250	06/24/2015	06/30/2025
05971K-AL-3	BANCOSANTANDERSA SUBCORPBND		D	2	2.B FE	9,835,700	100.1770	10,017,684	10,000,000	9,836,916		1,216			3.225	3.405	MN			11/23/2021	11/22/2032
06326B-AA-7	BANK LEUMI LE ISRAEL BM BASIC	0	D	2	2.B FE	2,000,000	100.6880	2,013,750	2,000,000	2,000,000					3.275	3.275	JJ	27,656		12/09/2021	01/29/2031
067316-AD-1	BACARDI LTD BACARD 2 3/4 07/15/26		D	2	2.C FE	34,921,110	103.0680	36,073,891	35,000,000	34,961,400		7,838			2.750	2.776	JJ	443,819	962,500	07/27/2016	07/15/2026
067316-AH-2	BACARDILTD SENIORCORPBND144A	0	D	2	2.C FE	67,021	130.4500	65,225	50,000	66,992		(29)			5.300	3.330	MN	339		12/02/2021	05/15/2048
06738E-AN-5	BARCLAYS PLC	0	D		2.B FE	6,965,840	109.4260	7,659,804	7,000,000	6,984,411		3,460			4.375	4.436	JJ	143,767	306,250	01/05/2016	01/12/2026
06738E-AP-0	BARCLAYS PLC BARCLAYS PLC	0	D		2.B FE	19,072,400	111.5900	18,970,300	17,000,000	19,055,255		(17,145)			5.200	2.274	MN	120,322		12/20/2021	05/12/2026
06738E-BV-6	BARCLAYSPLC SENIORCORPBND		D	2	2.B FE	35,905,000	100.6050	36,122,163	35,905,000	35,905,000					3.140	3.140	MN	115,873		11/17/2021	11/24/2032
06738E-BW-4	BARCLAYSPLC SENIORCORPBND		D	2	2.B FE	17,955,000	101.7900	18,276,474	17,955,000	17,955,000					3.579	3.579	MN	66,046		11/17/2021	11/24/2042
06849U-AD-7	BARRICK PD AUSTRALIA FINANCE P ABXCN 5.95 10/15/39				2.A FE	3,903,075	136.6850	5,467,383	4,000,000	3,923,877		2,315			5.950	6.127	AO	50,244	238,000	12/30/2009	10/15/2039
06849U-AD-7	BARRICK PD AUSTRALIA FINANCE P ABXCN 5.95 10/15/39	0			2.A FE	1,170,923	136.6850	1,640,215	1,200,000	1,177,163		695			5.950	6.127	AO	15,073	71,400	12/30/2009	10/15/2039
08523A-AA-6	BERMUDA SKYPORT CORPORATION LI BERMUDA SKYPORT CORP	0	D		2.A PL	8,000,000	113.4170	9,073,332	8,000,000	8,000,000					5.900	5.900	FA	178,311	472,000	03/15/2017	02/15/2042
08860H-AC-8	BHARTI AIRTEL LTD BASIC	0	D	2	2.C FE	993,220	101.6040	1,016,044	1,000,000	993,656		436			3.250	3.329	JD	2,528	24,375	03/01/2021	06/03/2031
111013-AK-4	SKY LTD SKYLN 3 1/8 11/26/22	0	D		1.G FE	7,405,781	101.9950	7,490,526	7,344,000	7,353,493		(10,287)			3.125	2.979	MN	22,313	229,500	03/14/2017	11/26/2022
111021-AE-1	BRITISHTELECOMMUNICATIONSPLC SENIORCORPBND	0	D		2.B FE	11,385,986	146.4400	10,997,644	7,510,000	11,318,343		(67,643)			8.625	2.321	JD	28,788	361,419	10/25/2021	12/15/2030
111021-AL-5	BRITISH TELECOM PLC BRITEL 5 1/8 12/04/28		D	2	2.B FE	34,756,910	113.0640	39,459,229	34,900,000	34,793,422		12,506			5.125	5.178	JD	134,147	1,788,625	11/29/2018	12/04/2028
111021-AL-5	BRITISH TELECOM PLC BRITEL 5 1/8 12/04/28	0	D	2	2.B FE	5,079,090	113.0640	5,766,248	5,100,000	5,084,426		1,828			5.125	5.178	JD	19,603	261,375	11/29/2018	12/04/2028
11102A-AE-1	BRITISHTELECOMMUNICATIONSPLC SENIORCORPBND144A		D	2	2.B FE	8,064,573	102.3940	7,935,512	7,750,000	8,059,870		(4,703)			3.250	2.666	MN	37,082		11/10/2021	11/08/2029
11272B-AA-1	BROOKFIELDFINANCEIUKPLC SENIORCORPBND	0	D	2	1.G FE	48,899	97.5500	48,775	50,000	48,905		7			2.340	2.588	JJ	504		12/02/2021	01/30/2032
11778B-AB-8	SKY GROUP FINANCE LTD SKY GRP FIN GTD SR NTS	0	D		1.G FE	1,622,772	141.4180	1,900,659	1,344,000	1,568,190		(11,224)			6.500	4.829	AO	18,443	87,360	08/03/2016	10/15/2035
12563T-AB-6	CK HUTCHISON INTL 16 LTD CKHH 2 3/4 10/03/26		D		1.F FE	14,802,150	103.8200	15,573,000	15,000,000	14,898,611		19,595			2.750	2.903	AO	100,833	412,500	10/11/2016	10/03/2026
12563U-AB-3	CK HUTCHISON INTL 17 LTD CKHH 3 1/2 04/05/27		D		1.F FE	19,930,550	107.0190	21,403,750	20,000,000	19,960,487		6,719			3.500	3.541	AO	167,222	700,000	04/28/2017	04/05/2027
12621V-AB-1	CNOOC FINANCE 2011 LTD CNOOC 5 3/4 01/26/41		D		1.E FE	3,977,920	127.7500	5,110,000	4,000,000	3,982,132		503			5.750	5.789	JJ	99,028	230,000	01/21/2011	01/26/2041
12622N-AC-6	CNPC HK OVERSEAS CAPITAL CNPCCH 5.95 04/28/41		D		1.F FE	4,890,600	139.2380	6,961,875	5,000,000	4,909,999		2,390			5.950	6.110	AO	52,063	297,500	04/20/2011	04/28/2041
12623T-AE-8	CNPC GENERAL CAPITAL LTD CNPCCH 3.4 04/16/23		D		1.F FE	9,237,200	102.7690	10,276,875	10,000,000	9,874,290		92,669			3.400	4.413	AO	70,833	340,000	01/14/2014	04/16/2023
12656*-AG-7	CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES G		C		1.G	4,000,000	102.1490	4,085,960	4,000,000	4,000,000					3.200	3.200	MS	33,778	128,000	03/27/2013	03/26/2023
12656*-AH-5	CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES H		C		1.G	6,000,000	104.1580	6,249,480	6,000,000	6,000,000					3.320	3.320	MS	52,567	199,200	03/27/2013	03/26/2025
12656*-AL-6	CSLB HOLDINGS INC CSLB HOLDINGS INC		C		1.G	7,000,000	104.1900	7,293,300	7,000,000	7,000,000					3.120	3.120	AO	47,320	218,400	10/13/2016	10/13/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12656*-AM-4	CSLB HOLDINGS INC CSLB HOLDINGS INC		C		1.G	7,000,000	101.5740	7,110,180	7,000,000	7,000,000					2.970	2.970	AO	45,045	207,900	10/13/2016	10/13/2028
141844-AF-7	CARIBBEAN DEVELOPMENT BK CARDEV 4 3/8 11/09/27		D		1.B FE	33,000,000	111.1200	36,669,558	33,000,000	33,000,000					4.375	4.375	MN	208,542	1,443,750	11/06/2012	11/09/2027
151191-BD-4	CELULOSAARAUCO SENIORCORPBND		D	2	2.C FE	17,535,000	115.7690	17,365,313	15,000,000	17,532,219		(2,781)			5.500	4.389	MN	135,208		12/13/2021	11/02/2047
151191-BJ-1	CELULOSAARAUCO SENIORCORPBND144A		D	2	2.C FE	4,569,955	106.3940	4,567,484	4,293,000	4,567,778		(2,177)			4.200	3.266	JJ	76,129		12/03/2021	01/29/2030
151191-BL-6	CELULOSAARAUCO SENIORCORPBND144A		D	2	2.C FE	5,650,000	113.6750	5,683,750	5,000,000	5,649,192		(808)			5.150	4.338	JJ	108,722		12/01/2021	01/29/2050
153766-AA-8	CENTRAL JAPAN RAILWAY CO CJRAIL 4 1/4 11/24/45		D	2	1.F FE	24,755,677	124.7620	31,377,537	25,150,000	24,800,610		8,193			4.250	4.346	MN	109,857	1,068,875	11/17/2015	11/24/2045
153766-AA-8	CENTRAL JAPAN RAILWAY CO CJRAIL 4 1/4 11/24/45	0	D	2	1.F FE	4,765,174	124.7620	6,050,937	4,850,000	4,774,831		1,761			4.250	4.346	MN	21,185	206,125	11/17/2015	11/24/2045
16951X-AA-0	CHINA RESOURCES GAS GRP CHIRES 4 1/2 04/05/22		D		1.G FE	14,905,000	100.7690	15,115,313	15,000,000	14,996,949		11,419			4.500	4.580	AO	161,250	675,000	04/20/2012	04/05/2022
191241-AF-5	COCA-COLA FEMSA SAB CV KOF 5 1/4 11/26/43		D		1.F FE	18,234,899	130.7060	17,841,403	13,650,000	18,158,100		(76,798)			5.250	3.151	MN	69,672	358,313	06/14/2021	11/26/2043
191241-AF-5	COCA-COLA FEMSA SAB CV KOF 5 1/4 11/26/43	0	D		1.F FE	3,139,342	130.7060	3,071,597	2,350,000	3,126,120		(13,222)			5.250	3.151	MN	11,995	61,688	06/14/2021	11/26/2043
191241-AH-1	COCA-COLA FEMSA SAB CV KOF 2 3/4 01/22/30		D	2	1.F FE	9,897,200	102.1130	10,211,250	10,000,000	9,914,942		9,258			2.750	2.869	JJ	121,458	275,000	01/08/2020	01/22/2030
192714-AD-5	COLBUNSA SENIORCORPBND144A		D	2	2.B FE	10,924,200	99.8000	10,778,400	10,800,000	10,923,683		(517)			3.150	2.987	MS	108,675		12/14/2021	03/06/2030
192714-AE-3	COLBUNSA SENIORCORPBND144A		D	2	2.B FE	19,965,200	98.7380	19,747,500	20,000,000	19,965,350		150			3.150	3.170	JJ	134,750		10/15/2021	01/19/2032
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA COMMONWEALTH BANK AUSTRALIA	0	D		2.A FE	2,000,000	117.4890	2,349,776	2,000,000	2,000,000					4.316	4.316	JJ	41,002	86,320	01/03/2018	01/10/2048
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA BASIC	0	D		2.A FE	2,038,502	107.0730	2,141,459	2,000,000	2,036,189		(1,440)			3.743	3.604	MS	22,666	74,860	04/30/2020	09/12/2039
2027A0-HY-8	COMMONWEALTH BANK AUST CBAAU 2 5/8 09/06/26		D		1.D FE	24,925,750	104.7130	26,178,312	25,000,000	24,962,808		7,369			2.625	2.659	MS	209,635	656,250	08/29/2016	09/06/2026
20557#-AG-6	COMPUTERSHARE US COMPUTERSHARE INVESTOR SERVICE		C		2.B	25,000,000	106.9540	26,738,603	25,000,000	25,000,000					4.360	4.360	MN	124,139	1,090,000	11/20/2018	11/20/2028
20557#-AG-6	COMPUTERSHARE US COMPUTERSHARE INVESTOR SERVICE	0	C		2.B	5,000,000	106.9540	5,347,721	5,000,000	5,000,000					4.360	4.360	MN	24,828	218,000	11/20/2018	11/20/2028
210314-AB-6	CONSORCIO TRANSMANTARO SA BASIC	0	D	2	2.C FE	2,121,000	110.4900	2,209,800	2,000,000	2,106,400		(9,541)			4.700	4.059	AO	19,583	94,000	03/12/2020	04/16/2034
21684A-AF-3	COOPERATIEVE RABOBANK UA BASIC	0	D		2.A FE	936,380	107.7080	1,077,080	1,000,000	959,906		7,715			3.750	4.739	JJ	16,667	37,500	10/17/2018	07/21/2026
21685W-CJ-4	COOPERATIEVE RABOBANK UA RABOBK 5 1/4 05/24/41		D		1.D FE	12,442,546	140.1090	16,483,809	11,765,000	12,325,047		(17,057)			5.250	4.868	MN	63,482	617,663	11/01/2013	05/24/2041
219868-BS-4	CORP ANDINA DE FOMENTO CAF 4 3/8 06/15/22		D		1.E FE	37,574,183	101.6610	37,868,723	37,250,000	37,267,381		(37,463)			4.375	4.312	JD	72,431	1,629,688	09/18/2012	06/15/2022
219868-BS-4	CORP ANDINA DE FOMENTO CAF 4 3/8 06/15/22	0	D		1.E FE	9,674,438	101.6610	9,911,948	9,750,000	9,745,787		8,964			4.375	4.312	JD	18,958	426,563	06/07/2012	06/15/2022
21987B-AK-4	CODELCO INC CDEL 5 5/8 09/21/35		D		1.G FE	10,404,408	125.2690	12,526,875	10,000,000	10,285,675		(13,910)			5.625	5.328	MS	156,250	562,500	04/15/2011	09/21/2035
21987B-AL-2	CODELCO INC CDEL 6.15 10/24/36		D		1.G FE	11,204,530	130.9250	14,401,750	11,000,000	11,150,146		(6,150)			6.150	6.010	AO	125,904	676,500	08/24/2009	10/24/2036
21987B-AU-2	CODELCO INC CDEL 4 7/8 11/04/44		D		1.G FE	17,828,490	119.3000	21,474,000	18,000,000	17,850,049		3,483			4.875	4.936	MN	138,938	877,500	10/29/2014	11/04/2044
22303Q-AH-3	COVIDIEN INTL FINANCE SA MDT 6.55 10/15/37		C		1.G FE	14,217,672	142.8800	16,675,507	11,671,000	13,549,119		(76,250)			6.550	5.065	AO	161,384	764,451	11/08/2010	10/15/2037
22303Q-AH-3	COVIDIEN INTL FINANCE SA MDT 6.55 10/15/37	0	C		1.G FE	3,453,801	142.8800	4,072,076	2,850,000	3,296,145		(18,049)			6.550	5.065	AO	39,409	186,675	11/08/2010	10/15/2037
225313-AK-1	CREDIT AGRICOLE SA CREDIT AGRICOLE SA	0	D	2	2.A FE	6,363,745	106.7810	6,851,056	6,416,000	6,374,649		2,918			4.000	4.073	JJ	121,904	256,640	01/30/2018	01/10/2033
22535W-AB-3	CREDIT AGRICOLE SA (LONDON) CREDIT AGRICOLE SA (LONDON BR	0			1.G FE	3,979,920	109.8450	4,393,816	4,000,000	3,989,792		1,790			4.125	4.182	JJ	78,375	165,000	01/03/2017	01/10/2027
225401-AF-5	CREDIT SUISSE GROUP AG CREDIT SUISSE GROUP AG	0	D	2	2.A FE	4,061,853	107.2060	4,288,256	4,000,000	4,049,632		(7,412)			3.869	3.654	JJ	72,651	154,760	04/30/2020	01/12/2029
225433-AR-2	CREDIT SUISSE GROUP FUNDING GU CREDIT SUISSE GRP FND LTD	0	C		2.A FE	6,998,404	110.1870	7,713,099	7,000,000	6,999,356		135			4.550	4.552	AO	64,585	318,500	12/01/2016	04/17/2026
23291K-AJ-4	DH EUROPE FINANCE II DHR 3 1/4 11/15/39		D	2	2.A FE	31,938,880	106.8320	34,186,254	32,000,000	31,943,890		2,282			3.250	3.263	MN	132,889	1,040,000	10/29/2019	11/15/2039
23330J-AA-9	DP WORLD PLC DPWDU 6.85 07/02/37		D		2.C FE	7,399,050	131.5190	13,493,824	10,260,000	7,888,290		63,654			6.850	8.996	JJ	349,453	702,810	06/05/2009	07/02/2037
23330J-AA-9	DP WORLD PLC DPWDU 6.85 07/02/37	0	D		2.C FE	1,322,500	131.5190	1,315,188	1,000,000	1,293,971		(13,178)			6.850	8.996	JJ	34,060	68,500	10/07/2019	07/02/2037
23330J-AC-5	DP WORLD PLC DPWDU 4.7 09/30/49	0	D	2	2.C FE	1,030,000	109.2700	1,092,696	1,000,000	1,029,347		(535)			4.700	4.512	MS	11,881	47,000	10/05/2020	09/30/2049
23636A-AR-2	DANSKE BANK A/S DANSKE BANK A/S	0	D		2.A FE	1,997,440	111.6740	2,233,470	2,000,000	1,998,225		233			4.375	4.391	JD	4,618	87,500	06/05/2018	06/12/2028
23636A-AV-3	DANSKE BANK A/S BASIC	0	D	2	2.A FE	2,003,754	104.0290	2,080,572	2,000,000	2,002,500		(790)			3.244	3.200	JD	1,982	64,880	04/30/2020	12/20/2025
23636T-AA-8	DANONE SA BNFP 3 06/15/22		D		2.A FE	19,869,119	101.1270	20,138,443	19,914,000	19,911,428		5,527			3.000	3.134	JD	26,552	597,420	06/13/2013	06/15/2022
23636T-AA-8	DANONE SA BNFP 3 06/15/22	0	D		2.A FE	5,779,944	101.1270	6,067,624	6,000,000	5,986,948		27,955			3.000	3.134	JD	8,000	180,000	08/07/2013	06/15/2022
23636T-AE-0	DANONE SA BNFP 2.947 11/02/26		D	2	2.A FE	10,000,000	105.2130	10,521,339	10,000,000	10,000,000					2.947	2.947	MN	48,298	294,700	10/26/2016	11/02/2026
25156P-AR-4	DEUTSCHE TELEKOM INT FIN DT 4 7/8 03/06/42		D		2.B FE	18,396,390	124.9460	23,739,683	19,000,000	18,505,115		13,745			4.875	5.088	MS	295,885	926,250	06/25/2012	03/06/2042
25156P-AR-4	DEUTSCHE TELEKOM INT FIN DT 4 7/8 03/06/42	0	D		2.B FE	953,110	124.9460	1,249,457	1,000,000	961,497		1,062			4.875	5.088	MS	15,573	48,750	04/13/2012	03/06/2042
25156P-BA-0	DEUTSCHE TELEKOM INT FIN DT 3.6 01/19/27		D	2	2.B FE	9,987,500	107.3680	10,736,759	10,000,000	9,993,130		1,219			3.600	3.615	JJ	162,000	360,000	01/09/2017	01/19/2027
25243Y-AH-2	DIAGEO CAPITAL PLC DGELN 5 7/8 09/30/36		D		1.G FE	17,711,703	140.2350	22,049,119	15,723,000	17,145,469		(63,973)			5.875	5.004	MS	233,497	923,726	10/19/2010	09/30/2036
25243Y-AH-2	DIAGEO CAPITAL PLC DGELN 5 7/8 09/30/36	0	D		1.G FE	3,877,170	140.2350	4,838,101	3,450,000	3,755,570		(13,722)			5.875	5.004	MS	51,235	202,688	09/16/2010	09/30/2036
25243Y-AZ-2	DIAGEO CAPITAL PLC DGELN 3 7/8 05/18/28		D	2	1.G FE	14,944,650	111.9200	16,788,059	15,000,000	14,962,258		5,114			3.875	3.920	MN	69,427	581,250	05/15/2018	05/18/2028
268270-AD-7	ENGIE ENERGIA CHILE SA ECLCI 4 1/2 01/29/25		D		2.B FE	7,956,400	106.3630	8,509,000	8,000,000	7,984,558		4,574			4.500	4.568	JJ	152,000	360,000	10/24/2014	01/29/2025
268317-AC-8	ELECTRICITE DE FRANCE SA EDF 6.95 01/26/39		D		1.G FE	13,498,858	145.9850	17,664,192	12,100,000	13,183,600		(36,628)			6.950	6.179	JJ	362,076	840,950	12/01/2010	01/26/2039
268317-AC-8	ELECTRICITE DE FRANCE SA EDF 6.95 01/26/39	0	D		1.G FE	3,042,042	145.9850	4,233,567	2,900,000	3,011,485		(3,464)			6.950	6.179	JJ	86,778	201,550	04/21/2009	01/26/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
268317-AE-4	ELECTRICITE DE FRANCE SA EDF 5.6 01/27/40		D		1.G FE	8,906,783	131.3260	10,834,379	8,250,000	8,758,420		(16,865)			5.600	5.075	JJ	197,633	462,000	09/16/2010	01/27/2040
268317-AE-4	ELECTRICITE DE FRANCE SA EDF 5.6 01/27/40	0	D		1.G FE	1,079,610	131.3260	1,313,258	1,000,000	1,061,627		(2,044)			5.600	5.075	JJ	23,956	56,000	09/16/2010	01/27/2040
268317-AT-1	ELECTRICITE DE FRANCE SA EDF 5 09/21/48		D	2	1.G FE	16,439,832	130.7600	17,587,186	13,450,000	16,389,601		(50,231)			5.000	3.699	MS	186,806	422,500	03/26/2021	09/21/2048
268317-AT-1	ELECTRICITE DE FRANCE SA EDF 5 09/21/48	0	D	2	1.G FE	3,094,699	130.7600	3,334,374	2,550,000	3,085,254		(9,445)			5.000	3.699	MS	35,417	127,500	03/12/2021	09/21/2048
268317-AV-6	ELECTRICITE DE FRANCE SA BASIC	0	D	2	1.G FE	2,917,830	121.4060	3,642,192	3,000,000	2,926,324		2,740			4.875	5.095	MS	40,625	146,250	09/18/2018	09/21/2038
26874R-AC-2	ENI SPA ENIIM 5.7 10/01/40		D		2.A FE	19,206,780	127.6030	24,244,614	19,000,000	19,162,603		(5,059)			5.700	5.652	AO	270,750	1,083,000	10/08/2010	10/01/2040
26874R-AC-2	ENI SPA ENIIM 5.7 10/01/40	0	D		2.A FE	5,965,020	127.6030	7,656,194	6,000,000	5,972,000		815			5.700	5.652	AO	85,500	342,000	09/23/2010	10/01/2040
279158-AN-9	ECOPETROL SA BASIC	0	D	2	3.A FE	2,426,000	111.9390	2,238,775	2,000,000	2,378,369		(38,796)			6.875	4.100	AO	23,681	137,500	10/06/2020	04/29/2030
29082A-AA-5	EMPRESA BRAS DE AERONAU EMBRBZ 5.15 06/15/22		D		3.B FE	5,000,000	101.2380	5,061,875	5,000,000	5,000,000					5.150	5.150	JD	11,444	257,500	06/12/2012	06/15/2022
29246Q-AB-1	EMPRESA DE TRANSPORTE ME BMETR 5 01/25/47		D	2	1.G FE	9,770,600	116.6940	11,669,389	10,000,000	9,788,783		4,063			5.000	5.151	JJ	216,667	500,000	01/19/2017	01/25/2047
29266M-AE-9	IBERDROLA INTL BV IBESM 6 3/4 09/15/33	0	D		2.A FE	1,663,555	135.5990	2,020,428	1,490,000	1,605,516		(6,726)			6.750	5.827	MS	29,614	100,575	06/30/2010	09/15/2033
29266M-AF-6	IBERDROLA INTL BV IBESM 6 3/4 07/15/36		D		2.A FE	1,055,990	147.6120	1,476,120	1,000,000	1,041,565		(1,706)			6.750	8.169	JJ	31,125	67,500	06/23/2010	07/15/2036
29266M-AF-6	IBERDROLA INTL BV IBESM 6 3/4 07/15/36	0	D		2.A FE	4,020,300	147.6120	7,380,600	5,000,000	4,230,754		25,808			6.750	8.169	JJ	155,625	337,500	04/17/2009	07/15/2036
29267H-AA-7	ENDURANCE SPECIALTY HLDG ENH 7 07/15/34		C		1.G FE	9,882,108	137.6490	14,231,574	10,339,000	10,010,159		15,507			7.000	7.396	JJ	333,720	723,730	04/28/2010	07/15/2034
29267H-AA-7	ENDURANCE SPECIALTY HLDG ENH 7 07/15/34	0	C		1.G FE	2,529,028	137.6490	3,647,710	2,650,000	2,562,884		4,104			7.000	7.396	JJ	85,536	185,500	04/28/2010	07/15/2034
29268B-AF-8	ENEL FINANCE INTL NV ENELIM 6 10/07/39		D		2.A FE	8,951,670	133.3890	12,004,997	9,000,000	8,962,106		1,166			6.000	6.039	AO	126,000	540,000	09/30/2009	10/07/2039
29268B-AF-8	ENEL FINANCE INTL NV ENELIM 6 10/07/39	0	D		2.A FE	994,630	133.3890	1,333,889	1,000,000	995,790		130			6.000	6.039	AO	14,000	60,000	09/30/2009	10/07/2039
29278G-AA-6	ENEL FINANCE INTL ENELIM 3 5/8 05/25/27		D		2.A FE	3,959,600	108.2190	4,328,748	4,000,000	3,976,339		3,885			3.625	3.747	MN	14,500	145,000	05/22/2017	05/25/2027
29278G-AC-2	ENEL FINANCE INTL ENELIM 4 3/4 05/25/47		D		2.A FE	4,292,903	122.9780	4,488,684	3,650,000	4,281,831		(11,072)			4.750	3.697	MN	17,338	173,375	03/26/2021	05/25/2047
29278G-AC-2	ENEL FINANCE INTL ENELIM 4 3/4 05/25/47	0	D		2.A FE	409,028	122.9780	430,422	350,000	408,021		(1,007)			4.750	3.697	MN	1,663	16,625	03/26/2021	05/25/2047
29441W-AC-9	EQUATE PETROCHEMICAL BV EQPTRC 4 1/4 11/03/26		D		2.B FE	19,842,175	108.6130	21,722,500	20,000,000	19,915,157		15,437			4.250	4.348	MN	136,944	850,000	11/04/2016	11/03/2026
302154-BK-4	EXPORT-IMPORT BANK KOREA EIBKOR 4 01/14/24		D		1.C FE	19,886,000	106.1130	21,222,500	20,000,000	19,972,929		12,506			4.000	4.070	JJ	371,111	800,000	01/07/2014	01/14/2024
302154-BN-8	EXPORT-IMPORT BANK KOREA EIBKOR 3 1/4 08/12/26		D		1.C FE	24,798,750	107.8630	26,965,625	25,000,000	24,907,707		18,215			3.250	3.337	FA	313,715	812,500	06/23/2015	08/12/2026
30217A-AB-9	EXPERIAN FINANCE PLC EXPNLN 4 1/4 02/01/29		D	2	2.A FE	36,727,764	111.1980	40,754,154	36,650,000	36,708,226		(6,976)			4.250	4.228	FA	649,010	1,557,625	01/24/2019	02/01/2029
30217A-AB-9	EXPERIAN FINANCE PLC EXPNLN 4 1/4 02/01/29	0	D	2	2.A FE	5,345,667	111.1980	5,949,106	5,350,000	5,346,754		385			4.250	4.228	FA	94,740	227,375	01/24/2019	02/01/2029
30607F-AA-8	FALABELLA SA BASIC	0	D	2	2.B FE	1,982,320	99.3210	1,986,422	2,000,000	1,982,558		238			3.375	3.477	JJ	14,250		10/12/2021	01/15/2032
314890-AA-2	FERGUSON FINANCE PLC FERGLN 4 1/2 10/24/28		D	2	2.B FE	21,723,700	112.7730	24,584,466	21,800,000	21,744,412		6,820			4.500	4.544	AO	182,575	981,000	10/17/2018	10/24/2028
314890-AA-2	FERGUSON FINANCE PLC FERGLN 4 1/2 10/24/28	0	D	2	2.B FE	3,188,800	112.7730	3,608,729	3,200,000	3,191,840		1,001			4.500	4.544	AO	26,800	144,000	10/17/2018	10/24/2028
33938X-AC-9	FLEXLTD SENIORCORPBND	0	D	2	2.C FE	5,346,200	106.8000	5,340,000	5,000,000	5,342,121		(4,079)			3.750	1.963	FA	78,125		12/09/2021	02/01/2026
344419-AA-4	FOMENTO ECONOMICO MEX FEMSA 2 7/8 05/10/23		D		1.G FE	24,491,040	102.2380	26,377,275	25,800,000	25,592,798		146,541			2.875	3.486	MN	105,081	741,750	06/19/2013	05/10/2023
344419-AC-0	FOMENTOECONOMICOMEXICANOSAB SENIORCORPBND		D	2	1.G FE	20,826,090	104.1880	20,837,500	20,000,000	20,823,210		(2,880)			3.500	3.272	JJ	320,833		10/21/2021	01/16/2050
35802X-AJ-2	FRESENIUS MED CARE II FMEGR 4 3/4 10/15/24		D	2	2.C FE	6,330,000	107.8090	6,468,541	6,000,000	6,128,980		(47,255)			4.750	3.857	AO	60,167	285,000	06/07/2017	10/15/2024
35802X-AJ-2	FRESENIUS MED CARE II FMEGR 4 3/4 10/15/24	0	D	2	2.C FE	4,220,000	107.8090	4,312,360	4,000,000	4,085,987		(31,503)			4.750	3.857	AO	40,111	190,000	06/07/2017	10/15/2024
35807Q-AB-6	FRESNILLOPLC SENIORCORPBND144A		D	2	2.B FE	20,368,750	104.7060	20,941,250	20,000,000	20,367,621		(1,129)			4.250	4.139	AO	210,139		10/21/2021	10/02/2050
40049J-AZ-0	GRUPO TELEVISA SAB TELVIS 6 5/8 01/15/40		D		2.A FE	12,291,200	135.5500	16,943,750	12,500,000	12,333,866		4,614			6.625	6.754	JJ	381,858	828,125	03/23/2010	01/15/2040
40049J-BA-4	GRUPO TELEVISA SAB TELVIS 5 05/13/45		D	2	2.A FE	4,826,700	117.8000	5,890,000	5,000,000	4,847,864		3,272			5.000	4.127	MN	31,944	250,000	05/08/2014	05/13/2045
40049J-BA-4	GRUPO TELEVISA SAB TELVIS 5 05/13/45	0	D	2	2.A FE	12,035,300	117.8000	11,780,000	10,000,000	12,023,655		(11,645)			5.000	4.127	MN	63,889	250,000	10/13/2021	05/13/2045
40049J-BB-2	GRUPO TELEVISA SAB TELVIS 4 5/8 01/30/26		D	2	2.A FE	15,052,700	108.2380	16,235,625	15,000,000	15,023,823		(5,656)			4.625	4.579	JJ	290,990	693,750	11/25/2015	01/30/2026
402562-AE-2	Gulf Stream Meridian 1 Ltd. SERIES 20214A CLASS B	0	D	2	1.F FE	9,000,000	100.0000	8,999,964	9,000,000	9,000,000					2.224	2.296	JAJO	43,361	78,222	04/29/2021	07/15/2034
402562-AG-7	Gulf Stream Meridian 1 Ltd. SERIES 20214A CLASS C	0	D	2	2.C FE	5,000,000	99.9990	4,999,955	5,000,000	5,000,000					3.274	3.353	JAJO	35,464	64,019	04/29/2021	07/15/2034
402563-AJ-9	GULF STREAM MERIDIAN 1 LTD GSM SERIES 20201A CLASS D	0	D	2,4	2.C FE	2,000,000	100.3040	2,006,080	2,000,000	2,000,000					3.624	0.000	JAJO	15,703	74,963	01/27/2020	04/15/2033
404280-AH-2	HSBC HOLDINGS PLC HSBC 6 1/2 09/15/37		D		2.A FE	19,634,398	138.0900	27,549,050	19,950,000	19,709,683		8,196			6.500	6.682	MS	381,821	1,296,750	06/21/2010	09/15/2037
404280-AH-2	HSBC HOLDINGS PLC HSBC 6 1/2 09/15/37	0	D		2.A FE	4,787,602	138.0900	6,973,569	5,050,000	4,848,795		6,927			6.500	6.682	MS	96,651	328,250	06/08/2009	09/15/2037
423012-AG-8	HEINEKEN NV HEIANA 4.35 03/29/47	0	D	2	2.A FE	4,961,050	124.7290	6,236,468	5,000,000	4,964,382		759			4.350	4.397	MS	55,583	217,500	03/20/2017	03/29/2047
43474T-AB-9	HOLCIM LTD HOLNSW 6 7/8 09/29/39		D		2.B FE	3,597,393	145.1140	5,151,552	3,550,000	3,588,888		(1,109)			6.875	6.905	MS	62,372	244,063	12/02/2010	09/29/2039
43474T-AB-9	HOLCIM LTD HOLNSW 6 7/8 09/29/39	0	D		2.B FE	2,926,470	145.1140	4,353,424	3,000,000	2,940,498		1,643			6.875	6.905	MS	52,708	206,250	09/24/2009	09/29/2039
43761A-C*-5	HOMESERVE PLC HOMESERVE PLC		D		2.B	8,000,000	108.6160	8,689,265	8,000,000	8,000,000					4.920	4.920	JD	19,680	393,600	12/13/2018	12/13/2028
43761A-C@-3	HOMESERVE PLC HOMESERVE PLC		D		2.B	7,000,000	110.7830	7,754,838	7,000,000	7,000,000					5.020	5.020	JD	17,570	351,400	12/13/2018	12/13/2030
43761A-E@-1	HOMESERVE PLC HOMESERVE 3.68 8/20/32		D		2.B	8,000,000	100.0780	8,006,221	8,000,000	8,000,000					3.680	3.680	FA	107,129	294,350	08/20/2020	08/20/2032
44962L-AF-4	IHS MARKIT LTD INFO 4 3/4 08/01/28		D	2	3.A FE	24,957,050	115.7240	28,930,905	25,000,000	24,969,801		3,819			4.750	4.772	FA	494,792	1,187,500	07/20/2018	08/01/2028
44962L-AJ-6	IHS MARKIT LTD INFO 4 1/4 05/01/29		D	2	3.A FE	4,971,100	113.4090	5,670,472	5,000,000	4,977,883		2,514			4.250	4.321	MN	35,417	212,500	04/03/2019	05/01/2029
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33		D		1.F PL	5,569,272	104.5140	5,820,647	5,569,272	5,569,272					3.870	3.889	MJSD	6,586	215,531	09/20/2019	05/20/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
453140-AB-1	IMPERIAL BRANDS FIN PLC IMBLN 3 1/2 02/11/23		D	2	2.B FE	12,487,500	101.9770	12,747,146	12,500,000	12,498,388		1,400			3.500	3.512	FA	170,139	437,500	02/05/2013	02/11/2023
453140-AB-1	IMPERIAL BRANDS FIN PLC IMBLN 3 1/2 02/11/23	0	D	2	2.B FE	2,497,500	101.9770	2,549,429	2,500,000	2,499,678		280			3.500	3.512	FA	34,028	87,500	02/05/2013	02/11/2023
453140-AF-2	IMPERIAL BRANDS FIN PLC IMBLN 4 1/4 07/21/25		D	2	2.B FE	2,117,660	107.3550	2,147,102	2,000,000	2,050,282		(14,104)			4.250	3.440	JJ	37,778	85,000	11/10/2016	07/21/2025
453140-AF-2	IMPERIAL BRANDS FIN PLC IMBLN 4 1/4 07/21/25	0	D	2	2.B FE	3,176,490	107.3550	3,220,653	3,000,000	3,075,424		(21,156)			4.250	3.440	JJ	56,667	127,500	11/10/2016	07/21/2025
45323#-AA-9	IMPULSORA PIPELINE/MIDSTREAM NUEVA ERA PIPELINE		D		2.C PL	41,456,898	122.5370	50,800,072	41,456,898	41,456,898					6.050	6.051	JD	6,967	2,508,403	07/20/2018	12/31/2042
456472-AD-1	INDUSTRIASPENOLESSABDECV SENIORCORPBND144A		D	2	2.B FE	21,830,000	109.2690	21,853,750	20,000,000	21,824,148		(5,852)			4.750	4.194	FA	382,639		10/19/2021	08/06/2050
45662N-A#-0	INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG		D		2.C	10,000,000	109.0440	10,904,396	10,000,000	10,000,000					4.300	4.300	AO	102,722	435,000	04/05/2016	04/05/2028
45662N-A@-2	INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG		D		2.C	8,000,000	106.6810	8,534,505	8,000,000	8,000,000					4.100	4.100	AO	78,356	332,000	04/05/2016	04/05/2026
456837-AQ-6	ING GROEP NV BASIC	0	D		1.G FE	999,670	111.8180	1,118,184	1,000,000	999,747		29			4.050	4.054	AO	9,225	40,500	04/02/2019	04/09/2029
456873-AC-2	INGERSOLL -RAND LUX FINAN TT 4.65 11/01/44		D	2	2.B FE	8,763,440	124.3460	9,947,694	8,000,000	8,686,725		(18,606)			4.650	4.062	MN	62,000	372,000	08/09/2017	11/01/2044
456873-AC-2	INGERSOLL -RAND LUX FINAN TT 4.65 11/01/44	0	D	2	2.B FE	2,190,860	124.3460	2,486,923	2,000,000	2,171,681		(4,652)			4.650	4.062	MN	15,500	93,000	08/09/2017	11/01/2044
46128M-AJ-0	INVERSIONES CMPC SA CMPCCI 4 3/8 04/04/27		D		2.C FE	9,964,010	109.6750	10,967,500	10,000,000	9,979,134		3,454			4.375	4.420	AO	105,729	437,500	03/31/2017	04/04/2027
46131N-AD-6	INVERSIONES CMPC CI CMPCCI 4 1/2 04/25/22		D	2	2.C FE	4,981,250	100.2690	5,013,438	5,000,000	4,999,273		2,238			4.500	4.547	AO	41,250	225,000	05/30/2012	04/25/2022
46132F-AC-4	INVESCO FINANCE PLC IVZ 5 3/8 11/30/43		C		2.A FE	6,880,860	132.9180	9,304,237	7,000,000	6,897,222		2,380			5.375	5.491	MN	32,399	376,250	11/06/2013	11/30/2043
46132F-AC-4	INVESCO FINANCE PLC IVZ 5 3/8 11/30/43	0	C		2.A FE	2,948,940	132.9180	3,987,530	3,000,000	2,955,952		1,020			5.375	5.491	MN	13,885	161,250	11/06/2013	11/30/2043
46132F-AD-2	INVESCO FINANCE PLC IVZ 3 3/4 01/15/26		C		2.A FE	6,084,262	108.1720	6,598,500	6,100,000	6,093,423		1,481			3.750	3.779	JJ	105,479	228,750	10/08/2015	01/15/2026
46132F-AD-2	INVESCO FINANCE PLC IVZ 3 3/4 01/15/26	0	C		2.A FE	897,678	108.1720	973,549	900,000	899,030		218			3.750	3.779	JJ	15,563	33,750	10/08/2015	01/15/2026
46590X-AC-0	JBSUSALUXSA SENIORCORPBND144A	0	D	2	2.C FE	50,622	101.5000	50,750	50,000	50,618		(4)			3.750	3.601	JD	156		12/02/2021	12/01/2031
478375-AG-3	JOHNSON CONTROLS INTL PL JCI 3 5/8 07/02/24		D	2	2.B FE	4,285,334	105.2370	4,526,254	4,301,000	4,295,302		2,135			3.625	3.681	JJ	77,523	155,911	12/28/2016	07/02/2024
478375-AG-3	JOHNSON CONTROLS INTL PL JCI 3 5/8 07/02/24	0	D	2	2.B FE	348,725	105.2370	368,330	350,000	349,536		174			3.625	3.681	JJ	6,309	12,688	12/28/2016	07/02/2024
478375-AH-1	JOHNSON CONTROLS INTL PL JCI 6 01/15/36		C		2.B FE	9,814,369	137.6800	13,096,152	9,512,000	9,762,423		(11,600)			6.000	5.775	JJ	263,165	570,720	12/28/2016	01/15/2036
478375-AH-1	JOHNSON CONTROLS INTL PL JCI 6 01/15/36	0	C		2.B FE	4,043,585	137.6800	5,507,213	4,000,000	4,036,442		(1,631)			6.000	5.775	JJ	110,667	240,000	12/28/2016	01/15/2036
478375-AK-4	JOHNSON CONTROLS INTL PL JCI 5 1/4 12/01/41		D	2	2.B FE	5,711,444	123.4570	6,519,758	5,281,000	5,658,090		(11,707)			5.250	4.686	JD	23,104	277,253	12/28/2016	12/01/2041
478375-AK-4	JOHNSON CONTROLS INTL PL JCI 5 1/4 12/01/41	0	D	2	2.B FE	2,217,091	123.4570	2,530,866	2,050,000	2,196,380		(4,545)			5.250	4.686	JD	8,969	107,625	12/28/2016	12/01/2041
478375-AR-9	JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26		C	2	2.B FE	8,430,745	108.2640	9,160,184	8,461,000	8,446,160		3,257			3.900	3.947	FA	125,575	329,979	12/28/2016	02/14/2026
478375-AR-9	JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26	0	C	2	2.B FE	647,676	108.2640	703,713	650,000	648,860		250			3.900	3.947	FA	9,647	25,350	12/28/2016	02/14/2026
48126P-AA-0	NK KAZMUNAYGAZ AO KZOKZ 3 1/2 04/14/33	0	D	2	2.C FE	1,000,000	104.4890	1,044,885	1,000,000	1,000,000					3.500	3.500	AO	7,486	35,000	10/06/2020	04/14/2033
49245P-AA-4	KERRY GROUP FIN SERVICES KYGID 3.2 04/09/23		D	2	2.B FE	24,418,905	102.3330	25,071,569	24,500,000	24,488,189		8,958			3.200	3.239	AO	178,578	784,000	04/02/2013	04/09/2023
49245P-AA-4	KERRY GROUP FIN SERVICES KYGID 3.2 04/09/23	0	D	2	2.B FE	5,481,795	102.3330	5,628,311	5,500,000	5,497,349		2,011			3.200	3.239	AO	40,089	176,000	04/02/2013	04/09/2023
493738-AD-0	KIA MOTORS CORP KIAMTR 3 1/4 04/21/26		D		2.A FE	994,080	105.1750	1,051,750	1,000,000	997,211		593			3.250	3.320	AO	6,319	32,500	04/14/2016	04/21/2026
494386-AB-1	KIMBERLY-CLARK DE MEXICO KCMA 3.8 04/08/24		D		2.A FE	6,891,226	104.5810	7,216,106	6,900,000	6,897,965		842			3.800	3.814	AO	60,452	262,200	02/17/2016	04/08/2024
494386-AC-9	KIMBERLY-CLARK DE MEXICO KCMA 3 1/4 03/12/25		D		2.A FE	27,830,370	104.1750	29,169,000	28,000,000	27,920,801		17,384			3.250	3.344	MS	275,528	910,000	03/06/2015	03/12/2025
500472-AC-9	KONINKLIJKE PHILIPS NV PHIANA 6 7/8 03/11/38		D		2.A FE	5,816,986	146.1410	8,556,579	5,855,000	5,826,049		947			6.875	6.927	MS	122,996	402,531	06/02/2009	03/11/2038
500472-AC-9	KONINKLIJKE PHILIPS NV PHIANA 6 7/8 03/11/38	0	D		2.A FE	4,121,780	146.1410	6,064,868	4,150,000	4,128,407		706			6.875	6.927	MS	87,179	285,313	02/04/2009	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV PHIANA 5 03/15/42		D		2.A FE	13,645,517	127.4920	16,631,268	13,045,000	13,531,407		(14,487)			5.000	4.762	MS	192,051	652,250	06/06/2012	03/15/2042
500472-AE-5	KONINKLIJKE PHILIPS NV PHIANA 5 03/15/42	0	D		2.A FE	1,858,941	127.4920	2,422,339	1,900,000	1,866,342		931			5.000	4.762	MS	27,972	95,000	03/05/2012	03/15/2042
500630-CG-1	KOREA DEVELOPMENT BANK KDB 3 3/8 09/16/25		D		1.C FE	24,964,250	107.0500	26,762,500	25,000,000	24,985,327		3,655			3.375	3.392	MS	246,094	843,750	09/11/2015	09/16/2025
50065W-AF-3	KOREA NATIONAL OIL CORP KOROIL 4 01/23/24		D		1.C FE	19,889,200	105.7690	21,153,750	20,000,000	19,973,384		12,142			4.000	4.068	JJ	351,111	800,000	01/15/2014	01/23/2024
50066A-AJ-2	KOREA GAS CORP KORGAS 3 1/2 07/21/25		D		1.C FE	14,973,600	106.7690	16,015,313	15,000,000	14,989,544		2,715			3.500	3.521	JJ	233,333	525,000	07/14/2015	07/21/2025
524671-AA-2	LEGRAND FRANCE SA LRFP 8 1/2 02/15/25		D		1.G FE	5,099,938	120.8020	5,285,071	4,375,000	4,598,002		(62,333)			8.500	6.664	FA	140,486	371,875	01/26/2011	02/15/2025
524671-AA-2	LEGRAND FRANCE SA LRFP 8 1/2 02/15/25	0	D		1.G FE	757,705	120.8020	785,211	650,000	683,132		(9,261)			8.500	6.664	FA	20,872	55,250	01/26/2011	02/15/2025
53566T-AA-9	LINE ONE PERU METRO EXPA BASIC		D		2.C FE	20,689,273	103.8620	21,488,311	20,689,273	20,689,273					4.737	4.765	JAJO	220,511	980,051	03/06/2019	01/10/2033
53566T-AB-7	LINE ONE PERU METRO EXPA BASIC		D		2.C FE	15,902,418	103.9680	16,533,351	15,902,418	15,902,418					4.737	4.765	JAJO	169,492	753,298	03/06/2019	04/10/2033
53944Y-AB-9	LLOYDSBANKINGGROUPPLC SUBCORPBND	0	D		2.A FE	18,822,530	110.0900	18,715,300	17,000,000	18,806,149		(16,381)			4.650	2.017	MS	212,996		12/20/2021	03/24/2026
53944Y-AE-3	LLOYDS BANKING GROUP PLC LLOYDS BANKING GROUP PLC	0	D		2.A FE	2,500,000	117.6660	2,941,644	2,500,000	2,500,000					4.344	4.344	JJ	51,887	108,600	01/04/2018	01/09/2048
543064-AA-7	LST II LONGITUDINAL DE LA SIERRA TRAM		D		2.B PL	30,945,026	114.2000	35,339,102	30,945,026	30,945,026					5.230	5.230	AO	274,233	1,608,917	12/19/2018	10/31/2033
552081-AM-3	LYONDELLBASELLINDUSTRIESNV SENIORCORPBND		D	2	2.B FE	22,052,160	123.3810	22,208,551	18,000,000	22,042,162		(9,998)			4.625	3.470	FA	289,063		11/03/2021	02/26/2055
55607P-AF-2	MACQUARIE GROUP LTD BASIC	0	D	2	1.G FE	3,000,000	97.9860	2,939,569	3,000,000	3,000,000					1.629	1.629	MS	13,304	12,218	06/15/2021	09/23/2027
55608P-AQ-7	MACQUARIE BANK LTD MQGAU 4 07/29/25		D		1.F FE	13,080,743	108.3710	14,196,544	13,100,000	13,092,218		1,985			4.000	4.018	JJ	221,244	524,000	07/23/2015	07/29/2025
55608P-AQ-7	MACQUARIE BANK LTD MQGAU 4 07/29/25	0	D		1.F FE	1,897,207	108.3710	2,059,041	1,900,000	1,898,871		288			4.000	4.018	JJ	32,089	76,000	07/23/2015	07/29/2025
55608X-AB-3	MACQUARIE BANK LTD MACQUARIE BANK LTD	0	D		2.B FE	1,253,291	109.0290	1,348,688	1,237,000	1,244,509		(1,967)			4.875	4.682	JD	3,518	60,304	01/26/2017	06/10/2025
58533E-AC-7	MEITUAN BASIC	0	D	2	2.C FE	1,997,260	93.0310	1,860,622	2,000,000	1,997,541		239			3.050	3.066	AO	10,675	61,000	10/21/2020	10/28/2030
614810-AB-5	MONTPELIER RE HOLDINGS L ENH 4.7 10/15/22		D		1.G FE	8,919,490	102.8140	9,068,213	8,820,000	8,829,854		(12,020)			4.700	4.609	AO	87,514	414,540	01/28/2013	10/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
614810-AB-5	MONTPELIER RE HOLDINGS L ENH 4.7 10/15/22	0	D		1.G FE	8,017,940	102.8140	8,225,136	8,000,000	8,001,823		(2,227)			4.700	4.609	AO	79,378	376,000	01/28/2013	10/15/2022
62947Q-AY-4	NXP BV/NXP FUNDING LLC NXPI 5.55 12/01/28		D	2	2.B FE	26,554,085	119.8310	31,755,281	26,500,000	26,539,613		(4,881)			5.550	5.529	JD	122,563	1,470,750	12/04/2018	12/01/2028
62947Q-AY-4	NXP BV/NXP FUNDING LLC NXPI 5.55 12/01/28	0	D	2	2.B FE	3,491,565	119.8310	4,194,094	3,500,000	3,493,658		733			5.550	5.529	JD	16,188	194,250	12/03/2018	12/01/2028
62954H-AF-5	NXP BV/NXP FDG/NXP USA NXPI 3 1/4 05/11/41		D	2	2.B FE	28,933,707	102.2690	29,811,341	29,150,000	28,938,657		4,950			3.250	3.301	MN	131,580	473,688	05/04/2021	05/11/2041
62954H-AF-5	NXP BV/NXP FDG/NXP USA NXPI 3 1/4 05/11/41	0	D	2	2.B FE	843,693	102.2690	869,284	850,000	843,837		144			3.250	3.301	MN	3,837	13,813	05/04/2021	05/11/2041
62983P-AA-3	NAKILAT INC QGTS 6.067 12/31/33		D		1.E FE	7,229,767	122.0810	11,243,554	9,209,894	8,169,575		64,167			6.067	8.361	JD	1,552	558,764	05/07/2009	12/31/2033
62983P-AB-1	NAKILAT INC QGTS 6.267 12/31/33		D		1.F FE	2,680,774	121.9690	4,165,231	3,414,998	2,964,442		27,107			6.267	9.004	JD	594	214,018	05/08/2009	12/31/2033
632525-AS-0	NATIONAL AUSTRALIA BANK SUBCORPBND144A	0	D	2	2.A FE	5,339,500	106.0300	5,301,500	5,000,000	5,332,560		(6,940)			3.933	2.948	FA	81,391		10/22/2021	08/02/2034
632525-AY-7	NATIONAL AUSTRALIA BANK BASIC	0	D		2.A FE	3,000,000	100.4060	3,012,168	3,000,000	3,000,000					2.990	2.990	MN	9,967	44,850	05/17/2021	05/21/2031
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26		D		1.D FE	13,891,920	107.8030	15,092,423	14,000,000	13,951,871		10,929			3.375	3.467	JJ	219,188	472,500	01/06/2016	01/14/2026
636203-AA-9	NATIONAL GAS CO NGCTT 6.05 01/15/36		D		3.B FE	19,042,715	102.8000	20,482,900	19,925,000	19,279,835		27,694			6.050	6.403	JJ	555,852	1,205,463	06/23/2010	01/15/2036
63983T-AR-6	NEDER WATERSCHAPSBANK NEDWBK 3.91 05/23/39		D	2	1.A FE	39,200,000	106.5470	41,766,572	39,200,000	39,200,000					3.910	3.910	MN	161,787	1,532,720	04/29/2014	05/23/2039
63983T-AR-6	NEDER WATERSCHAPSBANK NEDWBK 3.91 05/23/39	0	D	2	1.A FE	5,800,000	106.5470	6,179,748	5,800,000	5,800,000					3.910	3.910	MN	23,938	226,780	04/29/2014	05/23/2039
65120F-AE-4	NEWCREST FINANCE PTY LTD NCMAU 4.2 05/13/50		D	2	2.B FE	18,889,524	115.0170	19,898,004	17,300,000	18,866,032		(23,492)			4.200	3.678	MN	96,880	726,600	03/29/2021	05/13/2050
65120F-AE-4	NEWCREST FINANCE PTY LTD NCMAU 4.2 05/13/50	0	D	2	2.B FE	2,948,076	115.0170	3,105,469	2,700,000	2,944,410		(3,666)			4.200	3.678	MN	15,120	113,400	03/29/2021	05/13/2050
654579-AK-7	NIPPONLIFEINS SUBCORPBND144A	0	D	2	1.G FE	16,699,100	98.8900	16,811,300	17,000,000	16,700,475		1,375			2.900	2.990	MS	143,792		10/18/2021	09/16/2051
65557F-AH-9	NORDEA BANK AB BASIC	0	D	2	1.G FE	3,000,000	111.0700	3,332,099	3,000,000	3,000,000					4.625	4.625	MS	41,625	138,750	09/06/2018	09/13/2033
656531-AG-5	STATOIL ASA EQNR 6.8 01/15/28		D		1.D FE	2,698,662	124.8390	3,258,296	2,610,000	2,650,799		(5,366)			6.800	6.483	JJ	81,838	177,480	04/14/2009	01/15/2028
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR		D		4.C PL	10,621,623	105.6790	14,403,358	13,629,347	10,621,623		(118,009)			4.750	9.093	JJ			12/21/2015	01/22/2028
67577T-AA-6	ODEBRECHT HOLDCO FIN LTD ODBRBZ 0 09/10/58	@	D		6. Z	309,375	0.5880	18,638	3,168,620	18,638	(307,141)	16,404			0.000	6.297	N/A			03/01/2021	09/10/2058
67614C-AB-6	OEC FINANCE LTD OECENG 5 1/8 12/26/26		D		6. FE	373,823	4.2490	115,276	2,713,205	115,276	(272,895)	14,347			7.688	53.872	JD	2,897	189,344	12/26/2021	12/26/2026
685218-AB-5	ORANGE SA ORAFP 5 1/2 02/06/44		D	2	2.A FE	5,125,649	137.4520	5,979,141	4,350,000	5,014,008		(18,135)			5.500	4.398	FA	96,365	239,250	12/29/2014	02/06/2044
685218-AB-5	ORANGE SA ORAFP 5 1/2 02/06/44	0	D	2	2.A FE	765,902	137.4520	893,435	650,000	749,220		(2,710)			5.500	4.398	FA	14,399	35,750	12/29/2014	02/06/2044
68620Y-A#-9	ORIGIN ENERGY FINANCE LT ORIGIN ENERGY FINANCE LTD		D		2.B	25,000,000	114.1390	28,534,750	25,000,000	25,000,000					5.160	5.160	JJ	594,833	1,290,000	01/15/2019	01/15/2029
69370P-AA-9	PERTAMINA PERSERO PT BASIC	0	D		2.B FE	1,781,250	131.0630	1,965,940	1,500,000	1,765,969		(6,235)			6.450	5.112	MN	8,331	96,750	06/10/2019	05/30/2044
706451-BG-5	PETROLEOS MEXICANOS PEMEX 6 5/8 06/15/35		D		3.C FE	5,416,479	95.7500	4,787,500	5,000,000	5,297,708		(14,089)			6.625	5.975	JD	14,722	331,250	10/01/2010	06/15/2035
714264-AH-1	PERNOD RICARD SA RIFP 4 1/4 07/15/22		D		2.A FE	9,350,608	101.9040	8,967,595	8,800,000	8,835,024		(63,371)			4.250	3.623	JJ	172,456	374,000	09/19/2012	07/15/2022
714264-AH-1	PERNOD RICARD SA RIFP 4 1/4 07/15/22	0	D		2.A FE	5,693,593	101.9040	5,604,747	5,500,000	5,512,359		(22,291)			4.250	3.623	JJ	107,785	233,750	06/26/2012	07/15/2022
714294-AH-8	PERRIGO CO PLC PRGO 5.3 11/15/43		C	2	3.A FE	8,031,400	103.2220	8,257,730	8,000,000	8,027,064		(761)			5.300	5.272	MN	54,178	424,000	10/06/2014	11/15/2043
730500-A*-9	POINSETTIA FINANCE LTD TL POINSETTIA FINANCE LTD TL		D		3.C	16,681,886	92.7030	15,568,581	16,794,118	16,720,831		11,818			3.375	0.075	FMAN	73,994	559,216	08/01/2018	05/15/2028
74042H-AA-5	PREFERRED TERM SECS XIX BASIC	0	D		1.C FE	974,563	90.5500	978,480	1,080,597	978,508		3,945			0.553	0.699	MJSD	166	45,848	05/26/2021	12/22/2035
74042M-AE-6	PREFERRED TERM XXII BASIC	0	D		1.E PL	1,041,023	81.5630	1,147,412	1,406,789	1,073,650		18,053			0.833	1.796	MJSD	325	11,248	02/27/2020	09/22/2036
74042M-AG-1	PREFERRED TERM XXII BASIC	0	D		1.E PL	624,614	81.5630	688,447	844,073	644,190		10,831			0.833	1.796	MJSD	195	6,749	02/27/2020	09/22/2036
74042M-AQ-9	PREFERRED TERM XXII BASIC	0	D		1.E PL	589,913	81.5630	650,200	797,180	608,401		10,230			0.833	1.796	MJSD	184	6,374	02/27/2020	09/22/2036
74735K-2A-9	OOREDOO INTL FINANCE QTELQD 3 1/4 02/21/23		D		1.G FE	4,936,050	102.2190	5,110,938	5,000,000	4,991,749		6,993			3.250	3.399	FA	58,681	162,500	12/12/2012	02/21/2023
74735K-2B-7	OOREDOO INTL FINANCE QTELQD 3 7/8 01/31/28		D		1.G FE	2,965,020	110.3000	3,309,000	3,000,000	2,983,302		2,383			3.875	3.979	JJ	48,760	116,250	01/23/2013	01/31/2028
74977R-DD-3	COOPERATIEVE RABOBANK UA BASIC	0	D		1.G FE	821,104	100.9250	827,582	820,000	820,611		(345)			1.080	(0.042)	MJSD		8,648	07/29/2020	09/26/2023
75405U-AA-4	RAS LAFFAN LNG 3 RASGAS 5.838 09/30/27		D		1.E FE	2,359,497	112.9250	3,107,244	2,751,600	2,627,973		20,907			5.838	7.396	MS	40,606	160,638	06/04/2009	09/30/2027
75405U-AD-8	RAS LAFFAN LNG 3 RASGAS 6.332 09/30/27		D		1.E FE	18,984,375	112.4560	20,635,722	18,350,000	18,575,239		(78,218)			6.332	5.825	MS	293,708	1,161,922	09/17/2015	09/30/2027
756250-AE-9	RECKITT BENCKISER TSY RKTLN 3 06/26/27		D	2	1.G FE	36,907,090	106.0320	39,231,726	37,000,000	36,944,510		9,164			3.000	3.030	JD	15,417	1,110,000	06/17/2019	06/26/2027
75968N-AD-3	RENAISSANCERE HOLDINGS LTD BASIC	0	D	2	1.G FE	4,930,300	108.4480	5,422,378	5,000,000	4,946,919		6,221			3.600	3.768	AO	38,000	180,000	03/28/2019	04/15/2029
767201-AL-0	RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40		D		1.F FE	6,866,370	133.5170	9,346,223	7,000,000	6,893,501		3,223			5.200	4.953	MN	59,656	364,000	05/17/2011	11/02/2040
767201-AL-0	RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40	0	D		1.F FE	4,678,937	133.5170	5,614,410	4,205,000	4,630,586		(14,751)			5.200	4.953	MN	35,836	218,660	08/09/2018	11/02/2040
767201-AT-3	RIOTINTOFINANCE(USA)LTD SENIORCORPBND		D	2	1.F FE	6,201,594	99.6260	6,246,529	6,270,000	6,201,835		241			2.750	2.804	MN	28,259		10/28/2021	11/02/2051
780097-BG-5	NATWEST GROUP PLC ROYAL BANK SCOTLAND GRP PLC	0	D	2	2.A FE	500,000	114.5070	572,533	500,000	500,000					4.892	4.892	MN	2,922	24,460	05/15/2018	05/18/2029
780153-AW-2	ROYAL CARIBBEAN CRUISES RCL 3.7 03/15/28		D	2	4.B FE	14,943,450	93.9630	14,094,519	15,000,000	14,962,983		5,209			3.700	3.745	MS	163,417	555,000	11/20/2017	03/15/2028
78081B-AL-7	ROYALTY PHARMA PLC RPRX 3.3 09/02/40		D	2	2.C FE	51,316,598	100.8350	52,434,184	52,000,000	51,326,169		9,571			3.300	3.394	MS	567,233	858,000	08/05/2021	09/02/2040
78413H-AA-7	SES SESGFP 3.6 04/04/23		D		2.C FE	20,814,610	102.9800	21,110,896	20,500,000	20,545,366		(34,853)			3.600	3.461	AO	178,350	738,000	04/24/2013	04/04/2023
78413H-AA-7	SES SESGFP 3.6 04/04/23	0	D		2.C FE	4,478,310	102.9800	4,634,099	4,500,000	4,496,822		2,426			3.600	3.461	AO	39,150	162,000	03/26/2013	04/04/2023
78413H-AB-5	SESSA SENIORCORPBND144A		D		2.C FE	22,879,200	114.1630	22,832,537	20,000,000	22,864,872		(14,328)			5.300	4.268	AO	256,167		10/26/2021	04/04/2043
78440P-AC-2	SK TELECOM CO LTD SKM 6 5/8 07/20/27		D		1.G FE	11,577,692	124.4880	13,606,484	10,930,000	11,213,689		(41,824)			6.625	6.067	JJ	323,839	724,113	03/08/2010	07/20/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
784620-AD-1	SP POWERASSETS LTD SPSP 3 1/4 11/24/25		D		1.B FE	21,746,372	106.4880	23,214,275	21,800,000	21,777,009		5,445			3.250	3.279	MN	72,818	708,500	11/17/2015	11/24/2025
784620-AD-1	SP POWERASSETS LTD SPSP 3 1/4 11/24/25	0	D		1.B FE	3,192,128	106.4880	3,407,600	3,200,000	3,196,625		799			3.250	3.279	MN	10,689	104,000	11/17/2015	11/24/2025
78467K-C#-2	SSE PLC SSE PLC		D		2.A	15,000,000	107.2220	16,083,300	15,000,000	15,000,000					3.670	3.670	MS	175,854	550,500	09/06/2016	09/06/2026
786584-A#-9	SAFRAN SENIOR NOTE SERIES C		D		2.A	20,000,000	106.5420	21,308,451	20,000,000	20,000,000					4.430	4.430	FA	349,478	886,000	02/09/2012	02/09/2024
79586K-AA-9	SAMARCO MINERACAO SA SAMMIN 4 1/8 11/01/22		D		6. FE	2,415,000	58.8940	4,122,563	7,000,000	2,415,000					4.125	18.977	MN			10/29/2012	11/01/2022
80281L-AB-1	SANTANDERUKGROUPHOLDINGSPL SUBCORPBND144A	0	D		2.A FE	9,898,428	129.0400	9,911,562	7,681,000	9,888,147		(10,281)			5.625	3.779	MS	127,217		10/22/2021	09/15/2045
80283L-AA-1	SANTANDER UK PLC SANUK 5 11/07/23		D		2.A FE	4,863,825	106.3580	4,786,101	4,500,000	4,587,485		(44,775)			5.000	3.900	MN	33,750	225,000	02/03/2015	11/07/2023
80283L-AA-1	SANTANDER UK PLC SANUK 5 11/07/23	0	D		2.A FE	5,944,675	106.3580	5,849,679	5,500,000	5,606,926		(54,726)			5.000	3.900	MN	41,250	275,000	02/03/2015	11/07/2023
80414L-2E-4	SAUDI ARABIAN OIL CO ARAMCO 4 1/4 04/16/39		D		1.F FE	20,823,810	112.7190	23,670,938	21,000,000	20,839,835		6,131			4.250	4.313	AO	185,938	892,500	04/09/2019	04/16/2039
806854-AD-7	SCHLUMBERGER INVESTMENT SLB 2.4 08/01/22		C	2	1.F FE	12,788,813	100.6410	13,787,854	13,700,000	13,633,313		111,551			2.400	3.250	FA	137,000	328,800	06/20/2013	08/01/2022
806854-AD-7	SCHLUMBERGER INVESTMENT SLB 2.4 08/01/22	0	C	2	1.F FE	1,213,537	100.6410	1,308,337	1,300,000	1,293,672		10,585			2.400	3.250	FA	13,000	31,200	06/20/2013	08/01/2022
81013T-AC-5	IBERDROLA INTL BV IBESM 5.81 03/15/25		D		2.A FE	567,628	114.0870	627,477	550,000	555,314		(1,479)			5.810	5.477	MS	9,409	31,955	04/14/2011	03/15/2025
822582-AD-4	SHELL INTERNATIONAL FIN RDSALN 6 3/8 12/15/38		D		1.D FE	34,849,649	146.4760	42,816,436	29,231,000	33,492,508		(155,512)			6.375	5.096	JD	82,821	1,863,476	11/22/2010	12/15/2038
822582-AD-4	SHELL INTERNATIONAL FIN RDSALN 6 3/8 12/15/38	0	D		1.D FE	4,988,480	146.4760	6,225,235	4,250,000	4,812,300		(20,290)			6.375	5.096	JD	12,042	270,938	11/16/2010	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN RDSALN 5 1/2 03/25/40		D		1.E FE	10,702,400	136.0480	13,604,751	10,000,000	10,550,538		(18,095)			5.500	5.035	MS	146,667	550,000	05/26/2011	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FIN RDSALN 3 5/8 08/21/42		D		1.E FE	8,080,606	110.7100	9,747,992	8,805,000	8,200,368		18,297			3.625	4.122	FA	115,260	319,181	07/24/2014	08/21/2042
822582-AT-9	SHELL INTERNATIONAL FIN RDSALN 3 5/8 08/21/42	0	D		1.E FE	1,101,144	110.7100	1,328,517	1,200,000	1,117,486		2,497			3.625	4.122	FA	15,708	43,500	07/24/2014	08/21/2042
826200-AD-9	SIEMENS FINANCIERINGSMAT SIEGR 6 1/8 08/17/26		D		1.E FE	18,908,645	119.2400	21,888,808	18,357,000	18,568,509		(40,158)			6.125	5.831	FA	418,514	1,124,366	12/16/2010	08/17/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAT SIEGR 3.3 09/15/46		D		1.E FE	8,473,970	108.4710	9,762,428	9,000,000	8,524,746		11,093			3.300	3.618	MS	87,450	297,000	01/30/2017	09/15/2046
82620K-AT-0	SIEMENS FINANCIERINGSMAT SIEGR 4.2 03/16/47		D		1.E FE	8,968,050	124.0710	11,166,421	9,000,000	8,970,881		638			4.200	4.221	MS	110,250	378,000	03/07/2017	03/16/2047
82620K-AT-0	SIEMENS FINANCIERINGSMAT SIEGR 4.2 03/16/47	0	D		1.E FE	996,450	124.0710	1,240,713	1,000,000	996,765		71			4.200	4.221	MS	12,250	42,000	03/07/2017	03/16/2047
82620K-BF-9	SIEMENS FINANCIERINGSMAT SIEGR 2 7/8 03/11/41		D		1.E FE	29,945,400	102.2130	30,663,769	30,000,000	29,947,357		1,957			2.875	2.887	MS	263,542	431,250	04/21/2021	03/11/2041
82650N-AA-0	SIGMAFINANCENETHERLANDSBV SENIORCORPBND144A		D	2	2.C FE	19,125,000	111.0500	18,878,500	17,000,000	19,081,464		(43,536)			4.875	2.650	MS	216,396		11/09/2021	03/27/2028
82937W-AE-5	SINOPEC GRP OVERSEA 2014 SINOPE 4 3/8 04/10/24	0	D		1.E FE	4,988,350	106.7360	5,336,795	5,000,000	4,996,889		1,274			4.375	4.404	AO	49,219	218,750	04/02/2014	04/10/2024
82938B-AC-4	SINOPEC GRP OVERSEA 2015 SINOPE 3 1/4 04/28/25		D		1.E FE	14,853,300	104.9200	15,738,000	15,000,000	14,945,713		15,187			3.250	3.366	AO	85,313	487,500	04/21/2015	04/28/2025
82938N-AC-8	SINOPEC GRP OVERSEAS DEV SINOPE 3 5/8 04/12/27		D		1.E FE	9,935,300	107.6520	10,765,200	10,000,000	9,962,902		6,253			3.625	3.703	AO	79,549	362,500	04/05/2017	04/12/2027
830867-AB-3	DELTA AIR LINES/SKYMILES DELTA AIR/SKYMIL 4.75 10/20/28	0	D		2.B FE	2,000,000	109.4450	2,188,900	2,000,000	2,000,000					4.750	4.778	JAJO	18,736	71,250	09/16/2020	10/20/2028
83192P-AA-6	SMITH & NEPHEW PLC BASIC	0	D	2	2.B FE	1,427,950	96.7630	1,382,740	1,429,000	1,428,063		97			2.032	2.040	AO	6,211	29,037	10/30/2020	10/14/2030
83238P-AD-6	SMITHS GROUP PLC SMINLN 3 5/8 10/12/22		D		2.B FE	20,453,715	102.0600	20,922,340	20,500,000	20,495,746		5,285			3.625	3.659	AO	163,075	743,125	05/15/2013	10/12/2022
83238P-AD-6	SMITHS GROUP PLC SMINLN 3 5/8 10/12/22	0	D		2.B FE	2,981,490	102.0600	3,061,806	3,000,000	2,998,218		2,213			3.625	3.659	AO	23,865	108,750	05/15/2013	10/12/2022
833636-AE-3	SOC QUIMICA Y MINERA DE SQM 3 5/8 04/03/23		D		2.A FE	16,239,020	102.4880	16,795,652	16,388,000	16,365,958		16,837			3.625	3.736	AO	145,216	594,065	06/14/2013	04/03/2023
83367T-BR-9	SOCIETEGENERALESA SUBCORPBND144A	0	D		2.C FE	9,819,530	108.6300	9,776,700	9,000,000	9,808,666		(10,864)			4.750	2.325	MN	43,938		12/09/2021	11/24/2025
84265V-AF-2	SOUTHERN COPPER CORP SCCO 3 1/2 11/08/22		D		2.A FE	12,995,750	102.0810	13,270,563	13,000,000	12,999,575		483			3.500	3.504	MN	66,986	455,000	11/06/2012	11/08/2022
84265V-AG-0	SOUTHERN COPPER CORP SCCO 5.25 11/8/42	0	C		2.A FE	1,272,500	126.6170	1,266,167	1,000,000	1,262,020		(8,443)			5.250	3.473	MN	7,729	52,500	09/29/2020	11/08/2042
84265V-AH-8	SOUTHERN COPPER CORP SCCO 3 7/8 04/23/25		D		2.A FE	15,004,370	106.8000	16,020,000	15,000,000	15,001,625		(455)			3.875	3.871	AO	109,792	581,250	04/21/2015	04/23/2025
853254-AL-4	STANDARD CHARTERED PLC 144A	0	D		2.B FE	9,327,936	106.7100	9,290,173	8,706,000	9,313,788		(14,148)			5.200	1.750	JJ	194,918		12/20/2021	01/26/2024
853254-AN-0	STANDARDCHARTEREDPLC SUBCORPBND144A	0	D		2.B FE	11,800,890	127.8000	11,502,000	9,000,000	11,784,924		(15,966)			5.700	3.655	MS	135,375		10/18/2021	03/26/2044
856899-AB-5	STATE GRID OVERSEAS INV CHGRID 3 1/8 05/22/23				1.E FE	12,867,660	102.7590	13,358,670	13,000,000	12,978,945		14,565			3.125	3.245	MN	44,010	406,250	05/16/2013	05/22/2023
856899-AB-5	STATE GRID OVERSEAS INV CHGRID 3 1/8 05/22/23	0	D		1.E FE	6,928,740	102.7590	7,193,130	7,000,000	6,988,663		7,843			3.125	3.245	MN	23,698	218,750	05/16/2013	05/22/2023
857004-AC-9	STATE GRID OVERSEAS INV CHGRID 4 1/8 05/07/24		D		1.E FE	19,782,000	106.5430	21,308,600	20,000,000	19,940,253		23,695			4.125	4.260	MN	123,750	825,000	04/28/2014	05/07/2024
857006-AK-6	STATE GRID OVERSEAS INV CHGRID 4 05/04/47		D		1.E FE	20,000,000	121.3750	24,275,000	20,000,000	20,000,000					4.000	4.000	MN	126,667	800,000	04/26/2017	05/04/2047
85771P-AC-6	STATOIL ASA EQNR 5.1 08/17/40		D		1.D FE	36,765,510	131.4960	46,023,567	35,000,000	36,432,841		(49,682)			5.100	4.759	FA	664,417	1,785,000	07/28/2014	08/17/2040
85771P-AE-2	STATOIL ASA EQNR 4 1/4 11/23/41		D		1.D FE	11,005,070	120.8780	13,296,552	11,000,000	11,004,008		(126)			4.250	4.247	MN	49,347	467,500	11/17/2011	11/23/2041
85771P-AK-8	STATOIL ASA EQNR 2.65 01/15/24	0	D		1.D FE	5,311,570	103.2130	5,676,704	5,500,000	5,459,094		19,167			2.650	3.029	JJ	67,207	145,750	05/28/2013	01/15/2024
85771P-AL-6	STATOIL ASA EQNR 3.95 05/15/43		D		1.D FE	3,690,840	117.0150	4,680,606	4,000,000	3,742,821		7,120			3.950	4.418	MN	20,189	158,000	06/13/2013	05/15/2043
85917P-AB-3	STERISIRISHFINCOUNLIMITEDC SENIORCORPBND	0	D	2	2.B FE	55,668	109.4300	54,715	50,000	55,659		(8)			3.750	3.148	MS	552		12/02/2021	03/15/2051
87089N-AA-8	SWISS RE FINANCE LUX SRENVX 5 04/02/49		D	2	1.F FE	13,005,000	112.1250	13,455,002	12,000,000	12,786,297		(91,962)			5.000	3.408	AO	148,333	600,000	07/16/2019	04/02/2049
87089N-AA-8	SWISS RE FINANCE LUX SRENVX 5 04/02/49	0	D	2	1.F FE	20,346,310	112.1250	20,182,503	18,000,000	20,244,665		(69,959)			5.000	3.408	AO	222,500	150,000	10/21/2021	04/02/2049
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26		D	2	2.A FE	16,541,725	105.9620	17,536,685	16,550,000	16,546,055		828			3.625	3.631	AO	104,989	599,938	04/21/2016	04/28/2026
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26	0	D	2	2.A FE	2,448,775	105.9620	2,596,065	2,450,000	2,449,416		123			3.625	3.631	AO	15,542	88,813	04/21/2016	04/28/2026
87124V-D@-5	SYDNEY AIRPORT FINANCE SYDNEY AIRPORT 2.83 6/16/35		D		2.A	4,000,000	96.4960	3,859,840	4,000,000	4,000,000					2.830	2.830	JD	4,717	113,200	06/15/2020	06/16/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
874060-AW-6	TAKEDA PHARM TACHEM 5 11/26/28		D	2	2.B FE	17,382,789	117.4210	20,489,891	17,450,000	17,396,024		6,390			5.000	5.054	MN	84,826	872,500	12/13/2019	11/26/2028
874060-AW-6	TAKEDA PHARM TACHEM 5 11/26/28	0	D	2	2.B FE	2,540,178	117.4210	2,994,225	2,550,000	2,542,112		934			5.000	5.054	MN	12,396	127,500	12/13/2019	11/26/2028
87927V-AF-5	TELECOM ITALIA CAPITAL TITIM 6 3/8 11/15/33		D		3.B FE	4,987,950	108.3950	5,419,766	5,000,000	4,992,188		429			6.375	6.394	MN	40,729	318,750	01/04/2010	11/15/2033
87927V-AM-0	TELECOM ITALIA CAPITAL TITIM 6 09/30/34		D	1	3.B FE	9,448,851	105.4410	10,393,276	9,857,000	9,572,911		14,148			6.000	6.333	MS	149,498	591,420	01/13/2010	09/30/2034
87938W-AU-7	TELEFONICA EMISIONES SAU TELEFO 5.213 03/08/47		D		2.C FE	43,296,880	124.5240	47,319,000	38,000,000	43,213,496		(83,384)			5.213	4.303	MS	621,795	1,251,120	04/14/2021	03/08/2047
87938W-AV-5	TELEFONICA EMISIONES SAU TELEFO 4.665 03/06/38		D		2.C FE	5,000,000	115.6180	5,780,877	5,000,000	5,000,000					4.665	4.665	MS	74,510	233,250	02/27/2018	03/06/2038
87969N-AD-7	TELSTRA CORP LTD TLSAU 3 1/8 04/07/25		D	2	1.G FE	25,050,270	105.0370	26,259,289	25,000,000	25,016,831		(5,396)			3.125	3.218	AO	182,292	781,250	03/31/2015	04/07/2025
87969N-AD-7	TELSTRA CORP LTD TLSAU 3 1/8 04/07/25	0	D	2	1.G FE	9,688,200	105.0370	10,503,716	10,000,000	9,880,952		33,828			3.125	3.218	AO	72,917	312,500	10/06/2015	04/07/2025
88032W-AG-1	TENCENT HOLDINGS LTD TENCNT 3.595 01/19/28		D	2	1.E FE	29,791,500	106.4370	31,931,100	30,000,000	29,864,472		19,608			3.595	3.679	JJ	485,325	1,078,500	01/30/2018	01/19/2028
88032W-AH-9	TENCENTHOLDINGSLTD SENIORCORPBND144A	0	D	2	1.E FE	5,364,350	106.2300	5,311,500	5,000,000	5,361,923		(2,427)			3.925	3.325	JJ	88,313		11/04/2021	01/19/2038
88032W-AN-6	TENCENT HOLDINGS LTD TENCNT 3.975 04/11/29		D	2	1.E FE	9,108,465	108.8630	9,471,038	8,700,000	9,015,567		(39,106)			3.975	3.391	AO	76,850	345,825	07/18/2019	04/11/2029
88032W-AN-6	TENCENT HOLDINGS LTD TENCNT 3.975 04/11/29	0	D	2	1.E FE	1,361,035	108.8630	1,415,213	1,300,000	1,347,154		(5,843)			3.975	3.391	AO	11,483	51,675	07/18/2019	04/11/2029
881575-AC-8	TESCO PLC TSCOLN 6.15 11/15/37		D		2.C FE	11,211,519	131.8210	13,026,600	9,882,000	10,865,487		(39,388)			6.150	5.255	MN	77,656	607,743	10/15/2010	11/15/2037
881575-AC-8	TESCO PLC TSCOLN 6.15 11/15/37	0	D		2.C FE	843,848	131.8210	1,054,572	800,000	832,935		(1,244)			6.150	5.255	MN	6,287	49,200	03/26/2010	11/15/2037
88165F-AG-7	TEVA PHARMACEUT FIN BV TEVA 2.95 12/18/22		D		3.C FE	11,375,110	100.1810	11,520,815	11,500,000	11,485,698		14,403			2.950	3.082	JD	12,251	339,250	05/23/2013	12/18/2022
89153V-AV-1	TOTAL CAPITAL INTERNATIONAL SA BASIC	0	D	2	1.E FE	1,000,000	103.0240	1,030,242	1,000,000	1,000,000					3.127	3.127	MN	2,780	31,270	05/26/2020	05/29/2050
89366L-AE-4	TRANSELEC SA BASIC	0	D	2	2.B FE	983,750	107.3680	1,073,675	1,000,000	987,523		1,504			3.875	4.081	JJ	18,191	38,750	06/05/2019	01/12/2029
893830-BQ-1	TRANSOCEAN INC RIG 11 1/2 01/30/27		C	2	5.C FE	2,444,830	98.1140	5,850,554	5,963,000	2,444,830					11.500	35.263	JJ	287,632	607,646	09/11/2020	01/30/2027
89641U-AC-5	TRINITY ACQUISITION PLC WLTW 4.4 03/15/26		D	2	2.B FE	20,159,520	109.5940	21,918,870	20,000,000	20,073,034		(16,533)			4.400	4.299	MS	266,444	880,000	03/24/2016	03/15/2026
89680Y-AC-9	TRITON CONTAINER BASIC	0	D	2	2.C FE	3,000,140	101.1260	3,033,773	3,000,000	3,000,148		8			3.150	3.149	JD	4,200	49,350	05/26/2021	06/15/2031
898339-AB-2	FIDEICOMISOFIBRAUNOBANCOAC SENIORCORPBND144A		D	2	2.B FE	23,368,750	116.3940	23,278,750	20,000,000	23,360,231		(8,519)			6.390	5.232	JJ	589,300		10/21/2021	01/15/2050
902133-AG-2	TYCO ELECTRONICS GROUP S TEL 7 1/8 10/01/37		D		1.G FE	7,819,108	152.0110	10,055,539	6,615,000	7,525,112		(34,689)			7.125	5.798	AO	117,830	471,319	11/04/2010	10/01/2037
902133-AG-2	TYCO ELECTRONICS GROUP S TEL 7 1/8 10/01/37	0	D		1.G FE	2,460,906	152.0110	3,192,235	2,100,000	2,373,341		(10,353)			7.125	5.798	AO	37,406	149,625	10/28/2010	10/01/2037
902133-AR-8	TYCO ELECTRONICS GROUP S TEL 3.45 08/01/24		D	2	1.G FE	1,846,863	104.8540	1,908,350	1,820,000	1,827,926		(3,193)			3.450	3.256	FA	26,163	62,790	07/07/2015	08/01/2024
902133-AR-8	TYCO ELECTRONICS GROUP S TEL 3.45 08/01/24	0	D	2	1.G FE	253,690	104.8540	262,136	250,000	251,089		(439)			3.450	3.256	FA	3,594	8,625	07/07/2015	08/01/2024
902133-AT-4	TYCO ELECTRONICS GROUP S TEL 3.7 02/15/26		D	2	1.G FE	5,486,635	107.6180	5,918,997	5,500,000	5,493,956		1,333			3.700	3.729	FA	76,878	203,500	01/25/2016	02/15/2026
902133-AT-4	TYCO ELECTRONICS GROUP S TEL 3.7 02/15/26	0	D	2	1.G FE	4,489,065	107.6180	4,842,816	4,500,000	4,495,055		1,091			3.700	3.729	FA	62,900	166,500	01/25/2016	02/15/2026
90351D-AF-4	UBS GROUP FUNDING SWITZERLAND UBS GROUP FUNDING JERSEY LTD	0	D		1.G FE	6,984,530	109.2740	7,649,167	7,000,000	6,993,017		1,459			4.125	4.151	AO	60,958	288,750	03/29/2016	04/15/2026
92841#-AA-4	VISTA JET MALTA FINANCE PLC VISTA JET MALTA FINANCE PLC		D		1.G PL	16,261,388	107.1150	17,418,338	16,261,388	16,261,388					4.500	4.494	JJ	337,424	959,422	03/23/2020	07/15/2027
92857W-AB-6	VODAFONE GROUP PLC VOD 6 1/4 11/30/32		D		2.B FE	11,329,572	133.1370	14,179,037	10,650,000	11,086,295		(28,101)			6.250	5.748	MN	57,318	665,625	07/07/2010	11/30/2032
92857W-AB-6	VODAFONE GROUP PLC VOD 6 1/4 11/30/32	0	D		2.B FE	625,728	133.1370	798,819	600,000	616,527		(1,053)			6.250	5.748	MN	3,229	37,500	03/01/2010	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC VOD 4 3/8 02/19/43		D		2.B FE	8,884,440	116.8210	10,513,897	9,000,000	8,904,532		2,677			4.375	4.453	FA	144,375	393,750	02/11/2013	02/19/2043
92857W-BD-1	VODAFONE GROUP PLC VOD 4 3/8 02/19/43	0	D		2.B FE	987,160	116.8210	1,168,211	1,000,000	989,392		298			4.375	4.453	FA	16,042	43,750	02/11/2013	02/19/2043
92857W-BS-8	VODAFONEGROUPPLC SENIORCORPBND	0	D		2.B FE	7,594,860	126.1100	7,566,600	6,000,000	7,589,331		(5,529)			4.875	3.386	JD	9,750	146,250	10/29/2021	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC VOD 4 1/4 09/17/50		D		2.B FE	32,443,346	116.6780	33,311,434	28,550,000	32,390,678		(52,668)			4.250	3.504	MS	350,531	606,688	04/21/2021	09/17/2050
92857W-BU-3	VODAFONE GROUP PLC VOD 4 1/4 09/17/50	0	D		2.B FE	1,643,155	116.6780	1,691,824	1,450,000	1,640,566		(2,588)			4.250	3.504	MS	17,803	30,813	04/21/2021	09/17/2050
929798-AC-6	WACKER CHEMIE AG SERIES C SENIOR GUAR NOTES		C		2.C	17,000,000	103.1300	17,532,184	17,000,000	17,000,000					4.180	4.180	AO	134,224	710,600	04/23/2013	04/23/2023
961214-DC-4	WESTPAC BANKING CORP WSTP 2.7 08/19/26		D		1.D FE	34,951,350	105.1280	36,794,680	35,000,000	34,975,827		4,833			2.700	2.716	FA	346,500	945,000	08/11/2016	08/19/2026
961214-EF-6	WESTPAC BANKING CORP BASIC	0	D	2	2.A FE	13,962,000	107.9380	14,031,923	13,000,000	13,928,994		(28,833)			4.110	3.042	JJ	233,014	82,200	10/12/2021	07/24/2034
961214-EG-4	WESTPAC BANKING CORP BASIC	0	D		2.A FE	1,000,000	117.5340	1,175,341	1,000,000	1,000,000					4.421	4.421	JJ	19,280	44,210	07/16/2019	07/24/2039
961214-EX-7	WESTPAC BANKING CORP SUBCORPBND		D	2	2.A FE	14,270,000	99.0030	14,127,728	14,270,000	14,270,000					3.020	3.020	MN	51,475		11/08/2021	11/18/2036
961214-EY-5	WESTPAC BANKING CORP SUBCORPBND		D		2.A FE	5,260,000	99.3920	5,227,999	5,260,000	5,260,000					3.133	3.133	MN	19,684		11/08/2021	11/18/2041
97786#-AK-8	Ferguson PLC FERGLN 3.73 09/01/2025		C		2.A FE	5,000,000	105.6990	5,284,950	5,000,000	5,000,000					3.730	3.730	MS	62,167	186,500	09/01/2015	09/01/2025
97786#-AL-6	Ferguson PLC FERGLN 3.83 09/01/2027		C		2.A FE	15,000,000	105.9820	15,897,300	15,000,000	15,000,000					3.830	3.830	MS	191,500	574,500	09/01/2015	09/01/2027
A3158#-AD-1	HOFER FINANCIAL SERVICES GMBH HOFER FINANCIAL SERVICES GMBH	0	D		1.G PL	10,000,000	101.4310	10,143,065	10,000,000	10,000,000					3.660	3.660	JJ	158,600	366,000	07/25/2017	07/25/2027
AS1974-71-4	TRANSURBAN QUEENSLAND FINANCE TRANSURBAN QLD FINANCE		D	2	2.B Z	24,219,784	111.5780	27,894,500	25,000,000	24,451,681		72,633			4.500	4.909	AO	225,000	1,125,000	09/20/2018	04/19/2028
BMSOGA-40-7	CANARYWHARFGROUPINVESTMENT SECUREDCORPBND	0	B	2	2.C FE	32,777,424	101.0060	32,803,517	32,476,800	32,298,551		5,654		(484,526)	3.375	3.473	AO	210,787	606,051	10/15/2021	04/23/2028
BMSOR5-DA-4	BANKHAPOALIMBM SUBCORPBND	0	D	2	2.B FE	3,000,000	99.4800	2,984,400	3,000,000	3,000,000					3.255	3.253	JJ	19,262		10/14/2021	01/21/2032
BMSOUC-EB-2	LBCTANKTERMINALSHOLDINGNET SUBCORPBND	0	C		2.B FE	29,850,000	100.0000	30,000,000	30,000,000	29,852,026		2,026			4.680	4.755	AO	390,000		12/02/2021	10/27/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BRWDZV-TN-9	ZURICHFINANCE(IRELAND)DAC SUBCORPBND	0	D	2	1.F FE	16,928,550	97.4100	16,559,700	17,000,000	16,929,541		.991			3.000	2.999	APR	357,000		10/21/2021	04/19/2051
C2617@-AD-8	COMPUTERSHARE US SERIES D GUAR SENIOR NOTE				2.B	15,000,000	106.9570	16,043,599	15,000,000	15,000,000					4.420	4.420	FA	261,517	663,000	02/09/2012	02/09/2024
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO KG SERIES M SENIOR NOTES		D		2.C PL	2,000,000	105.2500	2,105,000	2,000,000	2,000,000					5.000	5.000	AO	24,722	100,000	04/02/2014	04/02/2024
D2736#-AV-1	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER 4.53 10/25		D		2.C PL	7,550,000	102.3800	7,729,690	7,550,000	7,550,000					4.530	4.530	AO	72,203	342,015	10/15/2019	10/15/2025
F3166#-AL-8	ESSILOR INTERNATIONAL ESSILOR INTERNATIONAL		D		1.F	14,000,000	101.5760	14,220,640	14,000,000	14,000,000					2.650	2.650	JJ	181,378	371,000	01/05/2017	01/05/2027
G03698-AW-6	ANGLIAN WATER SERVICES FIN ANGLIAN WATER		D		1.G FE	12,000,000	104.4940	12,539,280	12,000,000	12,000,000					3.290	3.290	AO	70,187	394,800	04/26/2016	04/27/2026
G1696#-BL-9	BUNZL FINANCE PLC BUNZL		D		2.A	5,000,000	109.7460	5,487,300	5,000,000	5,000,000					3.930	3.930	MN	22,925	196,500	11/19/2015	11/19/2027
G1696#-BM-7	BUNZL FINANCE PLC		D		2.A	7,000,000	110.8940	7,762,593	7,000,000	7,000,000					3.980	3.980	MN	32,503	278,600	11/19/2015	11/19/2028
G2242#-AB-9	COATS GROUP FINANCE CO LTD COATS GROUP FINANCE CO LTD		D		2.C	8,000,000	108.4900	8,679,168	8,000,000	8,000,000					4.070	4.070	JD	22,611	325,600	12/06/2017	12/06/2027
G2616#-AG-6	DCC TREASURY 2014 LIMITED		D		2.B	19,000,000	109.8590	20,873,121	19,000,000	19,000,000					4.680	4.680	MN	98,800	889,200	05/20/2014	05/21/2026
G2765*-AB-0	DIONYSUS AVIATION DAC DIONYSUS AVIATION DESIGNATED	0	D		2.A PL	7,000,000	103.8150	7,267,049	7,000,000	7,000,000					4.060	4.060	JJ	127,890	284,200	07/19/2017	07/19/2025
G2765*-AD-6	DIONYSUS AVIATION DAC DIONYSUS AVIATION ACTIVITY CO		D		2.A PL	25,000,000	108.3560	27,089,119	25,000,000	25,000,000					4.320	4.320	JJ	486,000	1,080,000	07/19/2017	07/19/2027
G2765*-AD-6	DIONYSUS AVIATION DAC DIONYSUS AVIATION ACTIVITY CO	0	D		2.A PL	5,000,000	108.3560	5,417,824	5,000,000	5,000,000					4.320	4.320	JJ	97,200	216,000	07/19/2017	07/19/2027
G2765*-AJ-3	DIONYSUS AVIATION DAC DIONYSUS AVIATION		D		2.A PL	11,000,000	115.7960	12,737,570	11,000,000	11,000,000					5.190	5.190	AO	96,736	570,900	10/23/2018	10/23/2030
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP PLC		D		2.C	5,000,000	101.3740	5,068,700	5,000,000	5,000,000					4.950	4.950	MN	34,375	247,500	05/11/2015	05/11/2022
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP		D		2.C	5,000,000	105.7070	5,285,350	5,000,000	5,000,000					4.660	4.660	MS	59,544	233,000	09/29/2016	09/29/2024
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP	0	D		2.C	8,000,000	105.7070	8,456,560	8,000,000	8,000,000					4.660	4.660	MS	95,271	372,800	09/29/2016	09/29/2024
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP		D		2.C	15,000,000	110.5300	16,579,500	15,000,000	15,000,000					4.990	4.990	MS	197,521	748,500	03/26/2019	03/26/2026
G4989#-AC-0	JACKSON SQUARE AVIATION IRELAN JACKSON SQUARE AVIATION IRL	0	D		2.A PL	5,000,000	103.2350	5,161,729	5,000,000	5,000,000					3.840	3.839	JD	1,600	192,000	09/28/2017	09/28/2027
G5477#-AB-8	LIA HOLDINGS LTD LIA HOLDINGS LTD		D		2.B FE	21,000,000	102.2070	21,463,470	21,000,000	21,000,000					5.010	5.010	MN	116,900	1,052,100	11/21/2017	11/21/2022
G5814#-AA-2	MARI BOYLE LTD MARI BOYLE LTD		D		3.A PL	8,362,520	112.3700	9,396,976	8,362,520	8,362,520					5.580	5.618	MJSD	1,296	466,629	09/26/2018	06/30/2031
G5814#-AB-0	MARI BOYLE LTD MARI JONE LTD		D		3.A PL	8,362,520	112.3700	9,396,976	8,362,520	8,362,520					5.580	5.618	MJSD	1,296	466,629	09/26/2018	06/30/2031
G5963#-AH-6	MEGGITT PLC MEGGITT		D		3.A	10,000,000	100.2240	10,022,402	10,000,000	10,000,000					3.600	3.600	JJ	175,000	360,000	07/06/2016	07/06/2026
G6365#-AA-7	EL NARANJAL & DEL LITORAL SOLA EL NARANJAL & DEL LITORAL SOLA		D		3.B Z	4,975,782	114.9320	5,718,756	4,975,782	4,975,782					8.000	8.585	JD	1,106	607,045	06/29/2018	06/30/2033
G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.61 7/2/26		D		2.C	13,300,000	106.1110	14,112,763	13,300,000	13,300,000					4.610	4.610	JJ	304,862	613,130	07/02/2019	07/02/2026
G6515#-AK-0	JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.78 7/2/29		D		2.C	10,000,000	107.8790	10,787,900	10,000,000	10,000,000					4.780	4.780	JJ	237,672	478,000	07/02/2019	07/02/2029
G7815@-AG-6	SAP IRELAND US-FINANCIAL SERV GUAR SERIES C SENIOR NOTES		D		1.F	11,000,000	101.8140	11,199,540	11,000,000	11,000,000					3.180	3.180	MN	44,697	349,800	11/15/2012	11/15/2022
G7815@-AH-4	SAP IRELAND US-FINANCIAL SERV GUAR SERIES D SENIOR NOTES		D		1.F	11,000,000	104.1890	11,460,790	11,000,000	11,000,000					3.330	3.330	MN	46,805	366,300	11/15/2012	11/15/2024
G8038#-AP-3	SERCO GROUP PLC SERCO GRP PLC 3.55% 10/8/27		D	1	2.C PL	8,000,000	99.3690	7,949,552	8,000,000	8,000,000					3.550	3.550	AO	65,478	284,000	10/07/2020	10/08/2027
G8038#-AQ-1	SERCO GROUP PLC SERCO GRP PLC 3.87% 10/8/30		D	1	2.C PL	10,000,000	99.2510	9,925,129	10,000,000	10,000,000					3.870	3.870	AO	89,225	387,000	10/07/2020	10/08/2030
G8056*-AA-7	SEVERN TRENT WATER SEVERN TRENT WATER		D		2.A	5,000,000	104.2330	5,211,650	5,000,000	5,000,000					3.690	3.690	MS	60,475	184,460	03/03/2016	03/03/2027
G8090*-AC-1	SHERIGAN SHIPPING INC MESTAMO MARINE 3.83 3/1/35		D		2.C	15,000,000	103.4890	15,523,324	15,000,000	15,000,000					3.830	3.830	MS	191,500	574,500	02/27/2020	03/01/2035
G8781@-AC-3	THAMES WATER UTILITIES LTD THAMES WATER UTILITIES LTD		D		2.A	25,000,000	104.1570	26,039,250	25,000,000	25,000,000					3.570	3.570	MS	245,438	892,482	03/22/2018	03/22/2025
G9006@-AH-9	TRANSMISSION FINANCE DAC TRANSMISSION FINANCE DAC		D		2.A	20,000,000	103.0940	20,618,800	20,000,000	20,000,000					3.180	3.180	MN	100,700	636,000	05/04/2016	05/04/2026
G9284#-BD-8	VITOL FINANCE LTD SERIES P SENIOR NOTES		D		2.B	5,000,000	103.6420	5,182,100	5,000,000	5,000,000					4.400	4.400	JD	2,444	220,000	06/27/2013	06/27/2023
G9523#-AF-5	THE WEIR GROUP PLC SERIES B		D		3.A	17,000,000	100.3770	17,064,090	17,000,000	17,000,000					4.270	4.270	FA	272,213	725,900	02/16/2012	02/16/2022
L8038*-AA-4	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES		D		3.C	7,707,200	105.9850	8,168,476	7,707,200	7,707,200					5.500	5.538	MJSD	18,840	423,896	10/31/2012	09/15/2027
N9061#-AB-6	VTTI BV VTTI MLP BV		D		2.C Z	2,000,000	108.0270	2,160,540	2,000,000	2,000,000					4.870	4.870	JD	4,329	97,400	12/15/2015	12/15/2025
N9061#-AC-4	VTTI BV VTTI MLP BV		D		2.C	7,000,000	110.5900	7,741,300	7,000,000	7,000,000					4.970	4.970	JD	15,462	347,900	12/15/2015	12/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N9061@-AG-5	VTTI BV VTTI BV		D		3.A	8,000,000	101.6130	8,129,040	8,000,000	8,000,000					4.050	4.050	JD	14,400	324,000	12/13/2017	12/15/2027
N9061@-AH-3	VTTI BV VTTI BV		D		3.A	4,000,000	107.6180	4,304,720	4,000,000	4,000,000					4.150	4.150	JD	7,378	166,000	12/13/2017	12/15/2029
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS AES MEXICO GEN HLD 5.62 11/27	0	D		2.C PL	714,132	102.0000	728,415	714,132	714,132					5.620	5.660	MJSD	111	40,134	11/26/2019	11/26/2027
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM FIDEICOMISO UNION VIAL RIO PAM		D	1	3.A YE	9,941,153	93.2990	9,274,953	9,941,153	9,941,153					5.850	5.922	MON	16,154	298,509	12/03/2021	04/16/2028
P3769#-AB-0	UNION VIAL RIO PAMPLONITA S.A. FIUVRP FLT Tranche B 9/28/2029		D	1	3.A Z	31,921	88.5970	28,281	31,921	31,921					5.850	5.921	MON	36	476	09/28/2021	09/28/2029
P4000*-AE-5	CORPORACION INMOBILARIA VESTA VESTA 5.18 6/14/29		D		2.C FE	10,000,000	108.2520	10,825,200	10,000,000	10,000,000					5.180	5.180	JD	24,461	518,000	06/25/2019	06/14/2029
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MEX3.61 2/9/31		D	1	2.C PL	4,000,000	97.6780	3,907,103	4,000,000	4,000,000					3.610	3.610	FA	56,958	76,764	02/09/2021	02/09/2031
P4001*-AD-6	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MX3.66 7/15/31		D	1	2.C PL	5,000,000	98.5890	4,929,472	5,000,000	5,000,000					3.660	3.660	JJ	84,383		01/27/2021	07/15/2031
P4001*-AE-4	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MEX3.71 2/9/33		D	1	2.C PL	6,000,000	98.4730	5,908,385	6,000,000	6,000,000					3.710	3.710	FA	87,803	118,335	02/09/2021	02/09/2033
P4001*-AF-1	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MX3.76 7/15/33		D	1	2.C PL	8,000,000	98.1800	7,854,407	8,000,000	8,000,000					3.760	3.760	JJ	138,702		01/27/2021	07/15/2033
P7003*-AA-3	LA BUFA WIND SAPI DE CV		D		3.B PL	14,227,952	113.6180	16,165,515	14,227,952	14,227,952					5.770	5.811	MJSD	2,280	1,182,046	05/21/2019	09/30/2037
P7003*-AA-3	LA BUFA WIND SAPI DE CV	0	D		3.B PL	4,779,967	113.6180	5,430,903	4,779,967	4,779,967					5.770	5.811	MJSD	766	319,558	05/21/2019	09/30/2037
Q0182#-AA-6	ALINTA ENERGY FINANCE PTY LTD		D		2.C PL	30,000,000	109.0630	32,718,900	30,000,000	30,000,000					4.640	4.640	MS	367,333	1,392,000	10/01/2018	09/26/2026
Q0458*-AB-5	AQUASURE FINANCE PTY LTD GUAR SEN SEC NOTES SER 2014A		D		1.G FE	16,000,000	104.4600	16,713,600	16,000,000	16,000,000					4.480	4.481	JJ	336,498	716,800	02/27/2014	02/27/2024
Q0458*-AD-1	AQUASURE FINANCE PTY LTD		D		1.G FE	3,000,000	107.7710	3,233,128	3,000,000	3,000,000					5.280	5.280	JJ	46,193	98,400	07/10/2015	07/12/2027
Q0458*-AF-6	AQUASURE FINANCE PTY LTD AQUASURE FINANCE PTY LTD		D		1.G FE	11,990,153	119.9720	14,384,854	11,990,153	11,990,153					4.320	4.320	JJ	243,160	517,975	01/15/2019	01/12/2034
Q0697#-AB-2	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD	0	D		2.A FE	2,000,000	107.0550	2,141,098	2,000,000	2,000,000					3.600	3.600	AO	18,000	72,000	09/06/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD	0	D		2.A FE	2,000,000	109.0660	2,181,329	2,000,000	2,000,000					3.750	3.750	AO	18,750	75,000	09/06/2017	10/01/2032
Q0832*-AH-9	AUSTRALIA PACIFIC AIRPORTS MEL		D		2.A	15,000,000	105.7310	15,859,655	15,000,000	15,000,000					3.440	3.429	JD	38,700	516,000	12/04/2019	12/04/2034
Q0845#-AB-3	AUSTRALIAN GAS NETWORKS AUSTRALIAN GAS NETWORKS		D		1.G	34,000,000	105.6070	35,906,380	34,000,000	34,000,000					3.770	3.770	MS	395,222	1,281,800	09/10/2015	09/10/2030
Q1298@-AB-5	CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD		D		2.B FE	29,000,000	109.3220	31,703,380	29,000,000	29,000,000					4.490	4.490	MS	343,610	1,302,100	09/26/2018	09/26/2028
Q1298@-AB-5	CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD	0	D		2.B FE	3,000,000	109.3220	3,279,660	3,000,000	3,000,000					4.490	4.490	MS	35,546	134,700	09/26/2018	09/26/2028
Q1629#-AE-7	BRISNBANE AIRPORT CORP BRISBANE AIRPORT 4.04 8/22/24		D		2.B	5,223,150	102.0410	5,102,056	5,000,000	5,150,551		(54,132)			4.040	2.848	FA	72,383	202,000	08/26/2020	08/22/2024
Q1629#-AF-4	BRISNBANE AIRPORT CORP BRISBANE AIRPORT 4.19 8/22/27		D		2.B	4,272,280	103.1010	4,124,054	4,000,000	4,224,227		(35,845)			4.190	3.099	FA	60,057	167,600	08/26/2020	08/22/2027
Q1629#-AQ-0	BRISNBANE AIRPORT CORP BRISBANE AIRPORT CORPORATION		D		2.B	10,203,070	102.8870	10,288,701	10,000,000	10,183,835		(14,447)			4.070	3.851	JD	18,089	407,000	08/26/2020	06/15/2032
Q2312*-AA-9	CHARTER HALL FUNDS MANAGEMENT CHARTER HALL FUNDS MGMNT LTD	0	D		2.A FE	15,000,000	113.8530	17,078,019	15,000,000	15,000,000					4.610	4.610	FA	243,946	691,500	08/24/2018	08/24/2028
Q2762#-AC-6	CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD		D		2.B FE	4,000,000	103.8030	4,152,120	4,000,000	4,000,000					3.620	3.620	MS	37,809	144,800	09/27/2017	09/27/2029
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD		D		2.B FE	4,000,000	104.7610	4,190,440	4,000,000	4,000,000					3.770	3.770	MS	39,376	150,800	09/27/2017	09/27/2032
Q2887#-AB-8	GOODMAN PROPERTY TRUST		D		2.A FE	9,000,000	104.6220	9,415,980	9,000,000	9,000,000					3.560	3.560	JD	14,240	320,400	06/15/2015	06/15/2027
Q3080#-AA-3	DWPF FINANCE PTY LTD DWPF FINANCE PTY LTD	0	D		1.F	1,000,000	111.7860	1,117,858	1,000,000	1,000,000					4.140	4.140	MN	4,485	41,400	05/22/2018	05/22/2030
Q3080#-AC-9	DWPF FINANCE PTY LTD DWPF FINANCE PTY LTD	0	D		1.F	1,000,000	116.0430	1,160,426	1,000,000	1,000,000					4.290	4.290	MN	4,648	42,900	05/22/2018	05/22/2033
Q3189*-AB-5	DEXUS FUNDS MANAGEMENT LIMITED SERIES B SENIOR GUAR NOTES		D		1.G	4,000,000	104.7010	4,188,040	4,000,000	4,000,000					3.560	3.560	JJ	68,036	142,400	07/09/2013	07/09/2025
Q3189*-AC-3	DEXUS FUNDS MANAGEMENT LIMITED SERIES C SENIOR GUAR NOTES		D		1.G	8,000,000	107.9570	8,636,560	8,000,000	8,000,000					3.760	3.760	JJ	143,716	300,800	07/09/2013	07/09/2028
Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LIMITED		D		1.G	11,000,000	106.4650	11,711,150	11,000,000	11,000,000					3.810	3.810	JD	24,448	419,100	12/10/2014	12/10/2026
Q3393*-AH-4	ELECTRANET PTY LTD SERIES 2013-B SENIOR SEC NOTES		D		2.B	8,000,000	103.0790	8,246,320	8,000,000	8,000,000					3.710	3.710	MN	37,924	296,800	05/15/2013	05/15/2025
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD		D		1.G	11,000,000	102.9090	11,319,990	11,000,000	11,000,000					3.090	3.090	JD	18,883	339,900	06/11/2015	06/11/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q3915*-AC-4	FLETCHER BUILDING HOLDINGS LTD FLETCHER BUILDING HOLDINGS LTD		D		2.C	6,000,000	103.4550	6,207,300	6,000,000	6,000,000					3.700	3.700	JJ	99,283	223,500	07/20/2016	07/20/2026
Q3920#-AK-5	FONTERRA COOPERATIVE GROUP LTD		D		1.G FE	15,000,000	110.3440	16,551,600	15,000,000	15,000,000					3.780	3.780	FA	220,500	567,000	08/11/2015	08/11/2030
Q3946*-AE-3	FOXTEL MANAGEMENT PTY LIMITED SERIES E SENIOR NOTES		D		2.C PL	8,000,000	101.1480	8,091,840	8,000,000	8,000,000					4.270	4.270	JJ	148,027	341,600	07/25/2012	07/25/2022
Q3971@-AG-4	GENERAL PROPERTY TRUST GENERAL PROPERTY TRUST	0	D		1.F	1,000,000	107.6010	1,076,010	1,000,000	1,000,000					3.630	3.630	JD	1,109	36,300	12/20/2017	12/20/2029
Q3972@-AA-6	GOODMAN PROPERTY TRUST GOODMAN PROPERTY TRUST		D		2.B FE	19,000,000	107.3470	20,395,930	19,000,000	19,000,000					4.220	4.220	JD	37,863	801,800	12/14/2015	12/14/2025
Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD GPT FUNDS MANAGEMENT LTD		D		1.G	10,000,000	113.3750	11,337,500	10,000,000	10,000,000					4.500	4.500	FA	180,000	450,000	02/07/2019	02/07/2034
Q5664#-AA-2	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD		D		2.B FE	10,000,000	113.2190	11,321,862	10,000,000	10,000,000					4.190	4.190	AO	104,750	419,000	10/02/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD		D		2.B FE	15,000,000	116.0930	17,413,898	15,000,000	15,000,000					4.270	4.270	AO	160,125	640,500	10/02/2018	10/01/2030
Q5664#-AB-0	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD	0	D		2.B FE	4,000,000	116.0930	4,643,706	4,000,000	4,000,000					4.270	4.270	AO	42,700	170,800	10/02/2018	10/01/2030
Q5664#-AC-8	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD		D		2.B FE	10,000,000	118.9880	11,898,830	10,000,000	10,000,000					4.340	4.340	AO	108,500	434,000	10/02/2018	10/01/2033
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD		D		1.G PL	10,000,000	106.6010	10,660,100	10,000,000	10,000,000					3.630	3.630	MS	103,858	363,000	09/20/2016	09/18/2028
Q6235#-AP-7	MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD		D		1.G PL	10,000,000	108.3620	10,836,200	10,000,000	10,000,000					3.780	3.780	MS	108,150	378,000	09/20/2016	09/18/2031
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD		D		2.B FE	8,000,000	108.3860	8,670,842	8,000,000	8,000,000					3.440	3.440	AO	47,396	275,200	04/29/2015	04/29/2027
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD		D		2.B FE	7,500,000	105.6290	7,922,210	7,500,000	7,500,000					3.860	3.860	MN	45,838	289,500	11/04/2015	11/04/2028
Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD		D	1	2.B FE	6,000,000	107.1700	6,430,186	6,000,000	6,000,000					4.010	4.010	JJ	113,617	240,600	07/11/2018	07/11/2030
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE COPTY LTD		D		2.B FE	2,000,000	109.2370	2,184,734	2,000,000	2,000,000					4.160	4.160	AO	18,489	83,200	04/11/2018	04/11/2033
Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINAN NSW ELECTRICITY NETWORKS	0	D		2.B FE	2,000,000	103.8900	2,077,796	2,000,000	2,000,000					3.180	3.180	MS	18,550	63,600	09/16/2016	03/16/2029
Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINAN NSW ELECTRICITY NETWORKS	0	D		2.B FE	2,000,000	105.2710	2,105,423	2,000,000	2,000,000					3.330	3.330	MS	19,425	66,600	09/16/2016	09/16/2031
Q7450@-AF-7	PERTH AIRPORT PTY LTD		D		2.B FE	9,000,000	101.8190	9,163,716	9,000,000	9,000,000					3.600	3.600	JJ	154,800	324,000	07/09/2015	07/09/2027
Q7450@-AG-5	PERTH AIRPORT PTY LTD		D		2.B FE	11,000,000	100.6460	11,071,019	11,000,000	11,000,000					3.750	3.750	JJ	197,083	412,500	07/09/2015	07/09/2030
Q7450@-AP-5	PERTH AIRPORT PTY LTD PERTH AIRPORT 3.66 1/21/2033		D	1	2.B	15,000,000	97.1410	14,571,189	15,000,000	15,000,000					3.660	3.660	JJ	244,000	274,500	01/21/2021	01/21/2033
Q7794#-AJ-2	PORT OF BRISBANE PORT OF BRISBANE		D		2.B FE	26,000,000	109.1770	28,386,015	26,000,000	26,000,000					4.160	4.160	AO	219,324	1,081,600	10/18/2018	10/18/2033
Q8501*-AE-9	SHOPPING CENTRES AUSTRALASIA P SHOPPING CENTRES AUSTRALASIA	0	D		2.A FE	2,000,000	113.3730	2,267,457	2,000,000	2,000,000					4.610	4.610	MS	27,916	92,200	09/12/2018	09/12/2031
Q8562*-AH-8	SONIC HEALTHCARE SERVICES PTY SONIC HEALTH 3.21 1/15/35		D		2.C	35,000,000	97.6870	34,190,450	35,000,000	35,000,000					3.210	3.210	JJ	518,058	1,123,500	01/15/2020	01/15/2035
Q8773@-AK-4	STOCKLAND TRUST MANAGEMENT LTD STOCKLAND		D		1.G FE	10,000,000	106.1950	10,619,500	10,000,000	10,000,000					3.190	3.190	FA	112,536	319,050	08/24/2016	08/24/2028
Q8773@-AL-2	STOCKLAND TRUST MANAGEMENT LTD STOCKLAND		D		1.G FE	10,000,000	107.1510	10,715,100	10,000,000	10,000,000					3.340	3.340	FA	117,828	334,050	08/24/2016	08/24/2031
Q8806#-AC-1	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D	1	2.C FE	14,000,000	102.2180	14,310,520	14,000,000	14,000,000					4.820	4.820	JD	35,614	674,800	06/12/2018	06/12/2030
Q8806#-AD-9	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D		2.C FE	15,000,000	102.3560	15,353,400	15,000,000	15,000,000					4.970	4.970	JD	39,346	745,500	06/12/2018	06/12/2033
Q9194*-AN-9	TRANSURBAN QUEENSLAND FINANCE TRANSURBAN QUEENSLAND FIN PTY	0	D		2.B FE	5,000,000	110.7260	5,536,320	5,000,000	5,000,000					4.160	4.160	MN	26,578	208,000	05/15/2019	05/15/2034
Q9326#-AD-8	UNIVERSITY OF MELBOURNE UNIVERSITY OF MELBOURNE		D		1.B FE	6,000,000	122.8240	7,369,440	6,000,000	6,000,000					4.360	4.360	FA	97,373	261,600	02/17/2016	02/17/2046
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES UNIVERSITY OF NEW SOUTH WALES	0	D		1.B FE	4,000,000	115.8830	4,635,330	4,000,000	4,000,000					3.970	3.970	MN	26,026	158,800	11/02/2017	11/02/2047
Q9389#-AJ-9	VECTOR LIMITED VECTOR LTD 2.74 3/12/35		D		2.B	30,000,000	98.1680	29,450,478	30,000,000	30,000,000					2.740	2.740	MS	248,883	822,000	03/12/2020	03/12/2035
Q9396#-AH-4	POWERCOR AUSTRALIA		D		1.G	14,000,000	105.7170	14,800,380	14,000,000	14,000,000					3.750	3.750	MN	71,458	525,000	10/28/2015	11/12/2026
Q9883#-AB-7	Z ENERGY LTD Z ENERGY LIMITED		D		2.C PL	10,000,000	103.9830	10,398,300	10,000,000	10,000,000					4.040	4.040	JJ	198,633	505,000	01/04/2018	01/04/2028
R2284#-AB-6	STATNETT SF SERIES A SENIOR NOTES		D		1.F	5,000,000	103.8950	5,194,750	5,000,000	5,000,000					3.170	3.170	JJ	70,004	158,500	01/22/2013	01/22/2028
R2284#-AF-7	STATNETT SF SERIES B SENIOR NOTES		D		1.F	3,000,000	103.6650	3,109,950	3,000,000	3,000,000					3.220	3.220	MS	29,248	96,575	06/12/2013	06/12/2029
R6237#-AA-7	NORSPAN NORSPAN LNG IV AS TL		D		2.C PL	39,851,762	112.3560	44,775,782	39,851,762	39,851,762					5.299	5.298	MN	187,711	2,141,075	05/31/2018	12/17/2032
R9836#-AA-6	WELCO ECO SHIP AS WELCO ECO SHIP AS	0	D		1.G PL	4,497,513	107.8800	4,900,923	4,542,942	4,511,188		2,743			5.300	5.504	MON	669	241,414	05/11/2016	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS WELCO ECO SHIP	0	D		1.G PL	4,545,866	108.1910	4,967,896	4,591,784	4,559,309		2,600			5.360	5.519	MON	684	245,474	06/24/2016	04/30/2031
V6179#-AA-2	MESTAMO MARINE LTD MESTAMO MARINE LTD4.65 6/25/24		D		2.C	2,142,857	106.0770	2,273,079	2,142,857	2,142,857					4.650	4.650	JD	1,661	99,643	06/25/2014	06/25/2024
V6179#-AB-0	MESTAMO MARINE LTD		D		2.C	10,000,000	107.0660	10,706,600	10,000,000	10,000,000					5.060	5.060	JD	8,433	506,000	06/25/2014	06/25/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
W2710@-AF-7	ELLEVIO AB ELLEVIO AB		D		2.B FE	20,000,000	103.0180	20,603,600	20,000,000	20,000,000					3.440	3.440	FA	236,978	688,000	10/25/2016	10/27/2031
X4771#-AE-9	LANDSNET HF LANDSNET HF		D		2.B	8,000,000	110.3220	8,825,760	8,000,000	8,000,000					4.610	4.610	JD	3,073	368,770	12/28/2016	12/28/2026
X4771#-AF-6	LANDSNET HF LANDSNET HF		D		2.B	8,000,000	110.1260	8,810,080	8,000,000	8,000,000					4.610	4.610	MS	116,787	368,800	03/07/2017	03/07/2027
X4771#-AK-5	LANDSNET HF LANDSNET HF 3.80 2/20/31		D		2.B	14,000,000	106.4230	14,899,220	14,000,000	14,000,000					3.800	3.800	FA	193,589	532,000	02/20/2020	02/20/2031
X5151*-AE-0	LANDSVIRKJUN LANDSVIRKJUN		D		2.A FE	9,000,000	102.5460	9,229,140	9,000,000	9,000,000					4.120	4.120	MS	116,390	370,800	03/08/2018	03/08/2023
X5151*-AF-7	LANDSVIRKJUN LA		D		2.A FE	5,000,000	104.6750	5,233,750	5,000,000	5,000,000					4.300	4.300	MS	67,486	215,000	03/08/2018	03/08/2025
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						29,890,332,490	XXX	33,312,632,500	29,186,822,818	29,808,735,286	(580,036)	(16,837,084)	2,135,940	(442,310)	XXX	XXX	XXX	303,915,706	1,129,110,377	XXX	XXX
00192J-AD-8	APS RESECURITIZATION TRUST APS APS RESECURITIZATION TRUST	0		4	1.D FM	2,527,282	28.0340	1,161,468	4,143,085	1,003,113		(300,892)			8.158	3.061	MON	5,633	348,654	03/18/2016	09/30/2055
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1	0		2,4	4.B FM	704,997	56.8490	478,727	842,105	536,397		(68,865)			0.722	0.617	MON	84	6,149	07/17/2014	11/25/2035
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A	0		2,4	1.D FM	3,674,606	68.3060	3,513,094	5,143,140	3,100,934		(207,596)			2.755	8.268	MON	11,809	144,792	03/03/2016	02/01/2056
00764M-CF-2	AEGIS ASSET BACKED SECURITIES 2004-3 M1	0		2,4	1.A FM	1,400,908	100.7590	2,124,917	2,108,909	1,959,090		35,100			1.002	5.760	MON	293	21,375	12/01/2011	09/25/2034
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5			2,4	1.D FM	1,868,492	97.1250	2,316,749	2,385,316	1,769,127		9,582			6.000	17.530	MON	11,927	143,083	09/27/2007	07/25/2037
02146T-AY-3	COUNTRYWIDE ALTERNATIVE LOAN T 2006-24CB A23	0		2,4	1.D FM	486,728	78.2770	529,162	676,011	387,229		(29,671)			6.000	10.758	MON	3,380	40,488	06/29/2012	08/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LOAN T 2006-21CB A6	0		2,4	6. FE	374,760	18.6500	450,012		145,348		4,809			5.498	69.401	MON	2,212	132,643	08/25/2010	07/25/2036
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T 2006-23CB 1A7	0		2,4	1.D FM	525,541	102.6970	701,912	683,479	555,467		4,277			6.000	11.858	MON	3,417	40,942	07/01/2013	08/25/2036
02147R-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-23CB 1A9	0		2,4	1.D FM	763,793	102.4470	894,984	873,607	792,254		6,170			6.099	8.055	MON	4,440	52,331	01/30/2017	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LOAN T 2006-25C A1	0		2,4	1.D FM	370,148	72.9620	422,079	578,494	260,863		(25,040)			6.000	19.868	MON	2,892	34,633	10/01/2014	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LOAN T 2007-J1 2A2	0		2,4	6. Z	102,143	26.4440	158,396		155,348		1,232			5.698	17.778	MON	569	28,021	03/25/2021	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9	0		2,4	1.D FM	2,958,206	62.4790	2,528,960	4,047,696	1,640,444		(156,661)			6.000	25.889	MON	20,238	240,798	06/12/2007	04/25/2037
02150E-BG-7	COUNTRY WIDE ALTERNATIVE LOAN CWALT 2007-5CB 1A31	0		2,4	2.B FM	584,839	71.4890	512,609	717,044	470,081		(39,778)			5.500	4.382	MON	3,286	39,390	08/04/2016	04/25/2037
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T COUNTRYWIDE ALT LOANTRUST	0		2,4	1.A FM	852,772	97.6580	921,970	944,083	968,736		11,966			0.562	2.087	MON	74	3,689	11/07/2017	08/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17			2,4	1.D FM	2,159,537	81.7980	2,083,023	2,546,549	1,657,671		(85,893)			6.250	14.882	MON	13,263	158,722	10/16/2007	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13	0		2,4	1.D FM	3,292,965	79.7850	3,383,918	4,241,299	2,200,464		(144,396)			5.750	20.195	MON	20,323	243,310	01/17/2008	07/25/2037
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM AHM 2005-2 5A4C	0		2,4	1.D FM	1,622,082	72.3270	1,517,795	2,098,509	1,395,642		(89,544)			5.908	4.500	MON	10,332	68,318	03/29/2016	09/25/2035
04542B-FW-7	ASSET BACKED FUNDING CERTIFICA SERIES 20040PT2 CLASS M1	0		2,4	1.A FM	39,055	98.3960	38,853	39,487	39,258		(60)			0.917	1.971	MON	5	970	11/12/2019	08/25/2033
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 BCAP LLC TRUST	0		4	1.D FM	3,211,973	72.2970	2,916,385	4,033,875	2,639,689		(217,995)			6.000	5.621	MON	20,169	241,122	02/10/2017	02/26/2037
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 BCAP LLC TRUST	0		4	1.D FM	2,952,831	91.8370	3,354,682	3,652,872	2,973,920		(12,157)			6.000	6.633	MON	18,264	212,749	09/22/2016	07/26/2037
05532V-BB-2	BCAP LLC TRUST BCAP_10-RR2 BCAP LLC TRUST	0		4	1.D FM	911,406	84.0690	1,016,528	1,209,163	1,009,452		33,571			0.692	17.919	MON	139	8,499	02/24/2017	08/26/2037
05536L-AD-7	BCAP LLC TRUST BCAP_11-RR8 BCAP 2011-RR8 1A4	0		4	1.D FM	1,570,813	78.8560	1,570,136	1,991,138	1,471,421		(53,998)			2.981	9.331	MON	4,947	83,134	08/03/2016	07/26/2036
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO BANC OF AMERICA ALT LOAN	0		2,4	1.D FM	2,694,697	39.4090	1,666,626	4,229,049	1,771,227		(219,147)			6.726	2.928	MON	23,705	80,867	05/09/2016	01/01/2056
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR BAFC 2005-E 1A1	0		2,4	1.D FM	533,085	92.8620	723,996	779,649	704,945		7,169			0.684	6.408	MON	178	5,393	04/30/2013	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2			2,4	1.D FM	2,400,128	99.7350	3,077,121	3,085,309	2,232,988		12,891			5.500	10.880	MON	14,141	169,660	06/18/2007	06/25/2037
059487-AC-2	BANK OF AMERICA ALTERNATIVE LO BOAA 2006-6CB3	0		2,4	1.D FM	720,447	96.0560	838,830	873,269	732,072		(1)			6.000	7.383	MON	4,366	52,405	09/24/2015	07/25/2046
05949A-6J-4	BANC OF AMERICA MORTGAGE SECUR 2005-E 2A7	0		2,4	1.D FM	1,200,571	95.8760	1,591,786	1,660,253	1,392,113		1,857			2.491	10.982	MON	3,447	45,804	12/23/2011	06/25/2035
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR 2005-L 2A5	0		2,4	1.D FM	143,821	92.4500	169,069	182,875	171,876		347			2.650	4.442	MON	413	5,045	02/14/2013	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1			2,4	1.D FM	138,815	99.1860	154,850	156,121	135,566		(819)			5.500	15.251	MON	716	8,566	01/13/2009	01/25/2036
05951F-AK-0	BANC OF AMERICA FUNDING CORP B BANC AMERICA FUNDING CORP	0		2,4	1.D FM	374,050	104.6140	490,935	469,283	414,041		2,547			6.347	6.270	MON	2,482	24,530	03/15/2016	07/01/2055
05951G-AC-6	BANC OF AMERICA FUNDING CORP B	0		2,4	1.A FM	990,567	98.0320	1,404,801	1,433,008	988,267		4,905			0.222	12.036	MON	44	3,359	12/10/2015	03/25/2037
059522-BE-1	BANC OF AMERICA FUNDING CORPOR BANC OF AMERICA FUNDING CORP	0		2,4	2.B FM	534,482	96.6110	521,614	539,911	538,646		1,885			2.924	3.937	MON	1,323	16,300	01/04/2018	05/20/2036
059529-AJ-6	BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2			2,4	1.D FM	2,254,149	94.8920	2,767,519	2,916,483	2,014,196		236			5.015	16.864	MON	11,841	142,145	10/02/2007	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10			2,4	2.B FM	533,107	92.2660	603,038	653,587	563,454		223			5.850	8.094	MON	3,186	38,025	01/15/2008	05/25/2037
05952X-AE-4	BANC OF AMERICA FUNDING CORPOR BANC OF AMERICA FUNDING CORP	0		4	1.D FM	2,566,185	91.8450	3,041,193	3,311,206	2,665,515		(40,879)			6.000	6.396	MON	16,556	198,498	06/01/2016	07/26/2036
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR BACF 14 -R7	0		4	1.D FM	1,605,609	88.5750	2,415,569	2,727,149	2,277,583		117,028			1.119	5.190	MON	424	51,652	03/09/2017	09/26/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SERIES 2007A CLASS 1A5	0		2,4	1.A FM	122,505	99.8530	120,979	121,157	122,460		240			6.101	5.319	MON	616	7,442	11/12/2019	05/28/2037
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALT A TRUST	0		2,4	1.D FM	961,214	98.5520	1,177,719	1,195,023	592,910		(14,562)			2.643	23.949	MON	2,638	32,754	05/09/2016	01/25/2036
073871-BL-8	BEAR STEARNS ADJUSTABLE RATE M SERIES 20064 CLASS 31A1	0		2,4	4.B FM	449,260	80.1840	412,122	513,971	446,440		3,397			2.908	4.928	MON	1,247	17,920	04/06/2020	07/25/2036
073875-AK-2	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALT A TRUST	0		2,4	1.D FM	2,698,415	67.8160	2,607,243	3,844,580	1,336,615		(115,162)			3.158	26.236	MON	10,117	123,335	04/06/2016	12/25/2046
073879-PS-1	BEAR STEARNS ASSET BACKED SECU 2005-HE1 M2	0		2,4	1.A FM	864,625	100.7710	1,119,519	1,110,953	1,033,342		15,789			1.347	7.569	MON	208	15,135	05/06/2013	01/25/2035
07387A-BR-5	BEAR STEARNS ADJUSTABLE RATE M BEAR STEARNS ADJ RATE MTGE	0		2,4	1.D FM	510,404	98.0860	553,161	563,955	401,527		(12,103)			2.844	12.007	MON	1,337	16,633	02/07/2020	08/25/2035
073882-AD-4	BEARSTEARNSADJUSTABLERATEM SUPSENWHOLECM006-4	0		2	1.A	771,453	93.2010	846,379	908,126	773,061		1,608			2.795	5.432	MON	2,116	21,579	11/08/2021	10/25/2036
07388D-AC-2	BEARSTEARNSARMBSARM_06-2 SUPSENWHOLECM006-2	0		2	1.A	1,063,320	92.3150	1,126,471	1,220,243	1,065,217		1,898			2.901	5.160	MON	2,950	2,936	11/08/2021	07/25/2036
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS SER 07-1 CLASS 1A1	0		2,4	1.D FM	3,701,159	65.8170	3,549,955	5,393,698	1,770,715		(150,242)			3.092	24.604	MON	13,897	168,805	10/19/2016	09/25/2047
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING BEAR STEARNS MTGE FUNDING	0		2,4	1.A FM	2,727,459	98.3150	3,278,882	3,335,066	2,335,287		20,515			0.302	12.014	MON	140	10,198	12/07/2016	09/25/2046
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL 2007-3 A18			2,4	1.D FM	1,669,327	68.2890	1,352,716	1,980,882	1,230,844		(132,261)			6.000	10.320	MON	9,904	118,379	01/15/2008	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL 2007-3 A33			2,4	1.D FM	1,745,029	68.2890	1,465,460	2,145,982	1,286,587		(137,547)			6.000	11.931	MON	10,730	128,246	03/10/2008	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2			2,4	1.D FM	2,223,427	62.4000	1,696,885	2,719,356	1,468,376		(211,754)			6.250	11.415	MON	14,163	167,909	06/02/2008	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL 2006-15 A5			2,4	1.D FM	3,554,039	68.1210	2,973,364	4,364,838	2,425,624		(257,920)			6.250	13.978	MON	22,734	247,115	05/05/2008	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL 2007-14 A21			2,4	1.D FM	1,085,551	73.9880	918,934	1,242,008	827,151		(65,123)			6.250	9.410	MON	6,469	74,720	04/10/2008	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL 2007-11 A15			2,4	1.D FM	1,604,022	65.9390	1,214,483	1,841,825	1,114,174		(124,586)			6.000	9.231	MON	9,209	110,037	01/18/2008	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22			2,4	1.D FM	1,894,879	65.6590	1,402,439	2,135,930	1,279,440		(160,968)			6.000	9.582	MON	10,680	124,900	01/03/2008	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1			4	4.B FM	2,288,426	69.0850	1,734,551	2,510,759	1,693,781		(183,233)			6.000	6.643	MON	12,554	149,500	05/16/2008	08/25/2037
12554C-AN-8	CIM Trust SERIES 2018J1 CLASS A13			2,4	1.A FM	11,332,018	100.9370	12,086,617	11,974,381	11,785,547		410,159			3.500	4.830	MON	34,925	419,103	04/27/2018	04/25/2048
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2			2,4	1.A FM	2,845,343	101.0090	2,835,945	2,807,615	2,834,043		(10,174)			3.500	2.209	MON	8,189	97,849	08/19/2019	08/25/2049
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1			2,4	1.A FM	1,182,285	101.2710	1,168,112	1,153,448	1,178,074		(3,448)			3.500	1.506	MON	3,364	40,355	02/21/2020	10/25/2049
12566V-AE-2	CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5			2,4	1.D FM	1,507,269	99.5640	1,937,149	1,945,626	1,517,130		(5,493)			5.750	17.165	MON	9,323	111,873	06/19/2007	04/25/2037
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3			2,4	1.D FM	708,553	75.2760	716,598	951,959	675,438		(35,570)	57,326		6.000	10.374	MON	4,760	55,812	08/01/2021	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4			2,4	1.D FM	2,745,749	96.5430	3,174,631	3,288,322	2,901,570		(70,564)			5.500	9.726	MON	15,071	179,300	12/24/2008	04/25/2037
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MORTGAGE TRUST	0		4	1.D FM	2,476,338	98.1370	2,867,493	2,921,932	2,732,848		1,603			2.669	7.153	MON	6,498	90,665	01/28/2016	10/26/2035
12641R-AS-9	CREDIT SUISSE MORTGAGE CAPITAL Credit suisse mtge trust	0		4	1.D FM	3,896,044	80.6460	3,977,227	4,931,702	3,734,242		(156,535)			5.500	6.435	MON	22,604	271,189	11/18/2016	10/26/2035
12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRUST	0		4	1.D FM	1,828,078	92.6710	2,089,856	2,255,146	1,944,260		21,211			2.136	8.648	MON	4,014	54,298	05/04/2016	07/26/2049
12643G-AQ-5	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRUST	0		4	1.A FM	451,372	100.0000	577,756	577,756	565,222		10,152			2.735	7.427	MON	1,336	15,327	03/10/2016	10/26/2036
12645Q-AC-2	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRST	0		4	1.D FM	1,387,990	88.8370	1,877,589	2,113,523	1,480,753		(271)			2.578	16.193	MON	4,535	57,290	02/09/2016	12/01/2055
12645Q-CN-6	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE CAPITAL	0		4	1.D FM	1,723,323	70.6400	1,803,481	2,553,072	1,084,586		(87,726)			2.917	19.152	MON	6,241	77,441	03/07/2016	07/28/2036
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MTGE TRUST	0		4	1.D FM	2,570,257	95.6020	3,580,627	3,745,366	2,925,251		(33,220)			2.878	10.029	MON	8,983	103,920	04/14/2016	02/27/2037
12646P-CW-7	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MTGE TRUST	0		4	1.D FM	1,600,589	95.5830	2,053,548	2,148,442	1,710,912		12,354			2.657	9.338	MON	4,758	51,567	07/26/2016	03/27/2036
12646T-CE-9	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MORTGAGE TRST	0		2,4	4.B FM		88.5180								2.795	2.001	MON			09/20/2016	10/27/2036
12646T-CE-9	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MORTGAGE TRST			2,4	4.B FM		88.5180								2.795	2.001	MON			09/20/2016	10/27/2036
12646U-AN-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR1 CLASS A4			2,4	1.A FM	1,892,059	100.8080	1,905,566	1,890,287	1,890,817		(474)			3.000	2.858	MON	4,726	56,658	09/13/2019	03/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12			2,4	1.A FM	7,644,545	101.1240	7,561,839	7,477,756	7,542,345		(83,010)			3.500	2.353	MON	21,810	261,722	06/18/2019	10/25/2047
126671-YC-4	COUNTRYWIDE ASSET-BACKED CERTI	0		2,4	1.A FM	198,273	100.5720	224,685	223,406	223,573		(269)			1.152	0.955	MON	36	2,603	06/19/2013	03/25/2033
126673-DQ-2	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20047 CLASS MF1	0		2,4	1.A FM	813,228	100.9180	815,351	807,936	808,152		(1,818)			4.334	4.141	MON	3,535	35,714	11/12/2019	12/25/2034
126673-DR-0	COUNTRYWIDE ASSET-BACKED CERTI COUNTRYWIDE ASSET BACKED CER	0		2,4	1.A FM	3,648,645	98.8280	3,783,237	3,828,087	3,741,891		362			4.334	4.690	MON	18,021	169,218	05/05/2016	10/25/2034
126673-TY-8	COUNTRYWIDE ASSET-BACKED CERTI COUNTRYWIDE ABS SER 04-15	0		2,4	1.A FM	3,677,122	102.7100	3,986,053	3,880,868	3,787,848		8,734			4.475	4.987	MON	16,859	176,424	11/17/2015	03/25/2035
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-1CB 2A2			2,4	1.D FM	788,975	60.1740	618,473	1,027,810	545,114		(52,235)			5.500	7.647	MON	4,711	52,683	04/22/2008	03/25/2035
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T 2004-33 3A1	0		2,4	1.A FM	13,021	98.6350	13,663	13,852	14,028		(12)			2.785	2.358	MON	33	403	08/21/2014	12/25/2034
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T COUNTRYWIDE ALT LOAN TRST	0		2,4	1.D FM	1,223,062	103.3760	1,364,018	1,319,475	1,283,351		8,316			5.500	6.100	MON	6,048	72,563	03/16/2016	03/01/2036
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T 2005-47CB A7	0		2,4	1.D FM	564,962	76.6120	556,260	726,078	478,182		(36,600)			5.500	7.367	MON	3,328	39,908	04/29/2014	10/25/2035
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J14 A3	0		2,4	1.D FM	2,287,365	81.6140	2,404,160	2,945,777	1,998,336		(117,212)			5.500	7.899	MON	13,501	161,890	01/30/2017	12/25/2035
12668A-X9-1	COUNTRYWIDE ALTERNATIVE LOAN T 2005-65CB 1A7	0		2,4	1.D FM	120,188	88.1090	123,855	140,571	100,430		(4,684)			5.500	8.750	MON	644	7,797	06/19/2012	01/25/2036
12668B-VB-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-9T1 A2			2,4	1.D FM	1,077,015	58.9600	824,809	1,398,924	601,359		(90,892)			5.750	21.754	MON	6,703	79,878	03/05/2007	05/25/2036
12668B-XC-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-12CB A7	0		2,4	1.D FM	698,248	74.3450	661,287	889,488	561,726		(45,346)			6.000	5.401	MON	4,447	53,199	10/05/2016	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-23 A1			2,4	1.D FM	2,114,800	74.2940	2,118,038	2,850,903	2,014,016		(100,784)			5.500	8.748	MON	13,067	159,796	01/07/2009	11/25/2035
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-R3 AF MTGE	0		2,4	1.D FM	1,640,402	88.2430	1,625,897	1,842,521	1,700,528		13,366			0.502	4.294	MON	153	9,265	06/28/2017	09/25/2035
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_06 COUNTRYWIDE HOME LOAN	0		2,4	5.C FE	530,858	12.2570	436,714		332,931		(4,618)			5.955	33.594	MON	17,714	205,058	08/01/2021	09/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-24 A3			2,4	1.D FM	970,404	73.3640	944,581	1,287,521	890,582		(79,822)			5.500	10.134	MON	5,901	70,474	12/30/2008	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-6 A1	0		2,4	2.B FM	245,955	73.2900	190,154	259,455	173,897		(20,207)			6.000	3.291	MON	1,297	15,522	05/07/2013	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS CWHL_06 2005-27 2A1	0		2,4	1.D FM	1,431,906	60.8860	999,082	1,640,914	892,260		(149,312)			5.500	6.228	MON	7,521	89,158	09/15/2015	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-29 A1			2,4	1.D FM	3,460,525	71.0490	2,800,006	3,940,978	2,269,236		(275,918)			5.750	13.029	MON	18,884	218,505	01/07/2009	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-30 A3			2,4	1.D FM	2,544,909	79.7750	2,325,683	2,915,288	2,114,449		(157,418)			5.500	10.166	MON	13,362	160,015	05/13/2008	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_06 2005-HY10 CLASS 3A1A	0		2,4	1.D FM	212,521	96.5630	279,206	289,145	246,979		4,810			2.760	10.065	MON	665	7,897	12/18/2012	02/20/2036
126694-WE-4	CWHL_06-HYB1 SUPSENWHOLECM006-HYB1	0		2	1.A	1,701,690	98.8770	2,084,990	2,108,662	1,706,529		4,839			2.657	6.223	MON	4,670	4,564	11/08/2021	03/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10			2,4	1.A FM	362,911	102.2720	399,093	390,227	358,898		(12,889)			5.750	8.244	MON	1,870	24,308	01/16/2009	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5			2,4	1.A FM	937,243	101.7700	946,729	930,266	932,125		609			5.250	5.074	MON	4,070	48,839	06/23/2011	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR CWHL 2005-14 A2			2,4	4.B FM	219,219	69.9850	187,957	268,568	213,381		(18,836)			5.500	0.266	MON	1,231	14,767	12/17/2008	07/25/2035
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST CARRINGTON MTGE LOAN TRUST	0		2,4	1.A FM	677,435	101.3200	730,188	720,675	693,848		4,682			1.002	2.386	MON	100	7,304	12/07/2016	05/25/2034
161631-AX-4	CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22			2,4	1.D FM	3,390,486	65.7560	3,718,826	5,655,522	3,210,241		(306,474)	55,314		6.000	6.152	MON	28,278	329,836	04/15/2008	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1			2,4	1.D FM	6,408,190	62.2830	4,891,531	7,853,725	4,356,652		(473,052)			6.000	7.675	MON	39,269	462,529	06/09/2008	10/25/2036
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 CHASEFLEX TRUST	0		2,4	1.D FM	5,285,260	95.7650	5,994,311	6,259,375	5,525,574		17,388			4.497	6.077	MON	32,862	259,655	05/12/2016	06/25/2036
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 2007-M1 1A3	0		2,4	1.A FM	1,262,149	96.2750	1,612,110	1,674,492	707,210		1,281			0.772	36.533	MON	179	11,179	12/16/2015	08/25/2037
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C CHEVY CHASE MOTGAGE	0		2,4	1.A FM	1,373,531	98.0770	1,559,619	1,590,195	1,451,390		43,519			0.222	6.636	MON	49	6,188	03/09/2017	04/25/2047
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20			2,4	1.D FM	2,426,027	80.8880	2,521,030	3,116,684	2,298,452		(127,575)			6.250	8.232	MON	16,233	188,521	09/26/2007	09/25/2037
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1			2,4	1.A FM	48,737	101.3710	51,734	51,034	51,034					5.000	4.913	MON	213	2,552	01/15/2009	01/25/2027
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2			2,4	1.D FM	1,330,294	104.5720	1,424,958	1,362,657	1,338,976		(166)			6.500	6.974	MON	7,381	88,573	04/21/2008	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A	0		2,4	1.D FM	721,718	71.8480	974,406	1,356,199	689,683		(52,129)			2.658	14.994	MON	3,003	37,016	07/24/2012	12/25/2035
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC	0		2,4	1.D FM	5,045,981	99.8700	5,181,606	5,188,342	4,869,484		(80,754)			5.060	4.712	MON	21,897	272,126	09/12/2019	03/01/2047
17309Y-AE-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC	0		2,4	1.D FM	1,459,664	79.7230	1,503,955	1,886,481	1,188,211		(84,448)			6.255	5.824	MON	9,833	98,501	04/06/2016	10/25/2036
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST	0		2,4	1.D FM	3,151,609	95.9310	3,632,092	3,786,158	3,103,772		(21,503)			2.897	8.266	MON	9,105	111,019	06/28/2017	04/25/2037
17312F-AL-7	CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11			2,4	1.D FM	653,956	100.8050	723,228	717,451	654,743		189			6.000	9.652	MON	3,587	42,837	06/06/2007	04/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2009-2 1A2 Mtge	0		4	1.D FM	1,077,597	95.9910	1,203,632	1,253,895	1,038,312		(5,388)			2.769	8.962	MON	2,893	34,238	09/25/2015	04/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1.D FM	662,474	98.9720	849,447	858,266	759,069		(524)			5.750	7.390	MON	4,113	48,816	05/06/2016	12/25/2036
17318V-AB-8	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST	0		4	1.D FM	599,317	96.6140	775,589	802,769	684,888		16,172			3.011	12.697	MON	2,014	24,667	02/09/2016	04/25/2037
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LON TRUST	0		4	1.D FM	1,978,775	92.9160	2,149,413	2,313,285	2,067,190		1,839			2.500	7.796	MON	4,819	67,624	02/23/2016	03/25/2036
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1.D FM	2,088,016	89.2120	2,411,057	2,702,607	2,365,191		39,451			1.985	7.830	MON	4,471	57,802	03/04/2016	02/20/2036
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1.A FM	2,037,687	96.1420	2,907,714	3,024,396	2,427,195		28,919			0.589	9.815	MON	248	18,116	07/28/2016	01/25/2036
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13			2,4	1.D FM	1,861,520	103.4840	2,462,603	2,379,699	1,889,727		(5,772)			6.000	16.813	MON	11,899	142,692	01/22/2008	06/25/2037
22541Q-7L-0	CS FIRST BOSTON MORTGAGE SECUR CREDIT SUISSE FIRST BOSTON MTG	0		2,4	1.A FM	3,325,571	94.0260	3,813,300	4,055,574	3,774,333		44,614			2.461	4.474	MON	8,318	104,845	04/13/2016	03/25/2034
22541S-G3-6	CS FIRST BOSTON MORTGAGE SECUR 2004-AA1 M3	0		2,4	1.A FM	180,745	100.5260	223,841	222,669	221,454		1,115			1.227	1.947	MON	38	2,763	05/26/2011	02/25/2035
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR CSFB MTGE SEC 05-08 CLS 9A4	0		2,4	2.B FM	915,888	89.5120	934,277	1,043,747	893,105		(21,245)			5.500	6.317	MON	4,784	51,829	11/18/2015	09/25/2035
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR CSFB 2005-6 6A1			2,4	1.D FM	3,685,623	66.6070	3,813,100	5,724,795	3,438,425		(247,198)			6.000	8.027	MON	28,624	343,481	04/25/2008	07/25/2035
225458-YA-0	CS FIRST BOSTON MORTGAGE SECUR CSFB 2005-6 8A1			2,4	1.A FM	248,435	99.0610	256,690	259,124	245,611		(296)			4.500	5.254	MON	972	11,661	06/25/2010	12/25/2038
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA_ SERIES 2005AR1 CLASS 2A1A	0		2,4	2.B FM	525,467	98.3000	534,350	543,590	527,043		759			0.589	0.829	MON	107	3,315	11/12/2019	02/19/2045
32051G-T2-1	FIRST HORIZON ALTERNATIVE MORT FIRST HORIZON ALT MTGE	0		2,4	1.D FM	1,016,141	62.3190	974,235	1,563,295	826,133		(95,725)			5.750	7.060	MON	7,491	89,889	08/09/2016	04/25/2036
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN	0		2,4	1.D FM	192,785	97.5280	204,338	209,518	193,671		(13)			3.093	4.682	MON	540	6,718	08/20/2015	11/19/2035
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A			2,4	1.D FM	4,557,514	46.0310	3,290,810	7,149,042	3,110,727		(252,490)			5.882	6.369	MON	35,045	125,770	08/03/2016	09/25/2036
362334-JV-7	GSAA HOME EQUITY TRUST GSAA_06 GSR 2006-3F 2A7			2,4	3.B FM	934,816	107.6420	1,101,437	1,023,241	972,312		24,377			5.750	11.868	MON	4,903	59,360	06/05/2008	03/25/2036
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06	0		2,4	1.D FM	437,069	52.7280	305,721	579,803	307,676		(37,371)			5.995	1.982	MON	2,897	15,252	06/08/2015	03/25/2046
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2			2,4	1.A FM	107,497	106.8540	114,507	107,162	107,346		69			5.500	5.349	MON	491	5,894	03/23/2010	06/25/2035
36251E-AH-2	GSMSC RESECURITIZATION TRUST G GSMSC RECURITIZATION TRUST	0		4	1.D FM	4,108,854	90.0400	5,686,272	6,315,241	2,875,123		(209,863)			2.913	18.357	MON	15,329	186,296	04/25/2016	01/26/2036
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1			2,4	1.A FM	1,370,627	100.3400	1,343,181	1,338,625	1,365,031		(4,748)			3.500	1.522	MON	3,904	46,852	02/18/2020	05/25/2050
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1			2,4	1.A FM	10,763,072	100.7330	10,596,963	10,519,802	10,713,250		(43,679)			3.500	1.782	MON	30,683	368,193	02/18/2020	07/25/2050
36262P-AB-7	GSMBS_21-PJ10 SUPSENIWHOLECMO21-PJ10144A			2	1.A FE	9,902,617	99.9310	9,855,755	9,862,551	9,902,207		(410)			2.500	2.465	MON	20,547	112,954	10/20/2021	03/25/2052
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06	0		2,4	1.D FM	659,974	80.0780	593,591	741,266	580,044		(24,142)			3.086	3.374	MON	1,906	22,742	06/08/2015	04/25/2036
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU GREENPOINT MTGE FUND TRST	0		2,4	1.D FM	2,081,362	70.2930	5,566,874	7,919,564	809,645		(137,232)			0.662	86.702	MON	728	52,446	01/27/2016	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE PASS-THROU GPMF 2006-1AR1 A1A	0		2,4	1.A FM	138,863	97.7890	184,190	188,355	96,083		656			0.682	26.512	MON	18	1,300	06/14/2013	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE PASS-THROU 2006-AR2 CL G3A1	0		2,4	1.A FM	10,317,534	99.0270	12,149,741	12,269,085	10,926,284		179,457			0.242	7.394	MON	412	30,072	08/14/2014	03/25/2036
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-12 2A11	0		2,4	1.D FM	2,115,929	82.4840	2,003,209	2,428,600	1,965,992		(44,495)			2.082	7.311	MON	4,214	79,071	08/13/2014	08/19/2050
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST HARBORVIEW MTGE LN TRUST	0		2,4	1.D FM	1,548,933	95.7260	1,862,883	1,946,065	1,610,864		5,847			3.004	10.411	MON	4,872	59,810	09/13/2016	03/01/2056
45660L-2V-0	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A16 A3			2,4	2.B FM	2,440,721	61.1960	2,277,578	3,721,746	2,204,314		(225,307)			6.000	11.002	MON	18,609	222,045	03/03/2008	02/25/2036
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC TRST	0		2,4	4.B FM	1,902,687	93.1030	1,902,427	2,043,351	1,866,301		(25,727)			5.750	5.079	MON	9,791	116,741	10/07/2015	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A15 5A1			2,4	3.B FM	2,660,953	57.3420	2,447,628	4,268,452	2,346,981		(296,069)			5.750	9.328	MON	20,453	243,781	06/14/2007	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A5 A8			2,4	3.B FM	12,765,789	89.9920	12,464,005	13,850,055	12,319,601		(253,791)			5.500	5.680	MON	63,479	761,753	01/29/2008	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SECURITIZATI INDX 2005-AR7	0		2,4	1.D FM	1,864,268	70.3250	1,687,322	2,399,321	1,752,719		(52,384)			2.780	4.519	MON	5,556	70,998	05/13/2013	06/25/2035
45660L-S7-5	RESIDENTIAL ASSET SECURITIZATI	0		2,4	1.D FM	254,236	97.0540	302,619	311,804	271,104		1,753			2.712	7.592	MON	737	8,679	06/08/2015	12/25/2035
45660L-WE-5	RESIDENTIAL ASSET SECURITIZATI SER 05-AR18 CLASS 2A1B	0		2,4	1.D FM	1,599,781	63.5060	1,453,969	2,289,490	1,293,546		(117,070)			1.662	6.460	MON	280	38,483	01/20/2016	10/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45661E-CM-4	INDYMACINDXMORTGAGELOANTRU SUPSENIHOLECM006-AR5	0		2	1.A	3,005,714	102.0160	3,363,289	3,296,824	3,009,222		3,508			3.132	4.628	MON	8,604	(78,014)	11/08/2021	05/25/2036
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU INDYMAC INDX 2006-AR9	0		2,4	1.A FM	1,114,038	97.0430	1,266,539	1,305,135	1,234,112		4,855			0.802	4.314	MON	123	8,580	04/09/2014	06/25/2036
45661L-AG-3	INDYMAC INDX MORTGAGE LOAN TRU	0		2,4	1.A FM	1,196,842	98.6420	1,410,174	1,429,589	1,239,419		2,366			0.502	5.849	MON	100	5,356	05/17/2019	10/25/2036
456681-AE-5	INDYMAC INDX MORTGAGE LOAN TRU INDYMAC INDX MTGE LOAN TRUST	0		2,4	1.D FM	4,732,861	73.6260	5,101,765	6,929,301	4,601,364		(115,410)			2.825	7.166	MON	16,247	199,842	05/19/2016	07/25/2037
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3			2,4	1.A FM	915,563	100.8050	902,626	895,416	910,282		(4,848)			4.000	1.502	MON	2,985	34,999	06/25/2019	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3			2,4	1.A FM	6,588,990	101.0660	6,573,948	6,504,633	6,572,410		(15,259)			3.500	2.226	MON	18,972	227,662	10/22/2019	03/25/2050
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3			2,4	1.A FM	9,847,920	101.2000	9,736,395	9,620,927	9,805,888		(36,751)			3.500	1.582	MON	28,061	336,732	02/19/2020	07/25/2050
46592X-AC-8	JPMMT_21-13 WHOLECM021-13144A			2	1.A FE	8,369,376	99.8710	8,318,296	8,329,032	8,369,151		(225)			2.500	2.464	MON	3,470	52,056	10/26/2021	04/25/2052
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2005-S3 1A21			2,4	2.B FM	1,202,318	62.6840	870,717	1,389,068	914,930		(109,432)			5.500	8.085	MON	6,367	76,399	07/02/2008	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2005-S3 2A3			2,4	1.A FM	18,535	96.9540	18,450	19,030	14,038		119			6.000	10.043	MON	95	1,142	07/17/2008	04/25/2055
466247-WS-8	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MTGE TRUST	0		2,4	1.A FM	894,066	101.1230	980,059	969,177	888,590		1,964			3.242	7.130	MON	2,617	32,217	04/14/2016	10/25/2035
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2005-S1 2A10			2,4	2.B FM	1,546,944	88.5150	1,638,333	1,850,916	1,532,943		(46,039)			6.000	8.182	MON	9,255	108,508	03/04/2008	12/25/2035
46627M-EJ-2	J.P. MORGAN ALTERNATIVE LOAN T 2006-S1 1A12	0		2,4	1.D FM	784,227	76.7260	757,462	987,226	544,348		(52,633)			6.000	10.544	MON	4,936	59,234	07/27/2012	03/25/2036
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T SERIES 2006S1 CLASS 3A3	0		2,4	1.D FM	711,688	106.4170	835,705	785,311	717,911		3,506			6.030	7.546	MON	3,946	28,610	03/31/2020	03/25/2036
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 3A	0		2,4	1.D FM	2,232,488	98.9930	3,443,197	3,478,210	2,691,491		81,214			6.180	7.596	MON	17,913	172,723	03/29/2016	03/25/2036
46628K-AA-8	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MTGE TRUST	0		2,4	1.D FM	1,154,072	92.8110	1,191,625	1,283,924	1,092,990		(11,694)			2.828	7.813	MON	3,026	36,343	03/01/2017	05/25/2036
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION JPMORGAN MTGE ACQUISITION	0		2,4	1.D FM	518,134	40.0110	375,219	937,799	342,356		(40,319)			6.630	4.468	MON	5,181	24,181	02/09/2017	07/25/2036
46628S-AH-6	JP MORGAN MORTGAGE ACQUISITION JP MORGAN MORTGAGE	0		2,4	1.D FM	909,958	40.0100	647,241	1,617,703	602,796		(71,230)			6.910	3.976	MON	9,315	41,713	08/25/2016	07/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4			2,4	1.D FM	2,135,905	58.7420	1,649,028	2,807,237	1,326,822		(252,108)			6.250	15.313	MON	14,621	171,658	05/08/2008	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-S3 1A10			2,4	3.B FM	1,863,527	53.9250	1,728,432	3,205,241	1,679,712		(237,764)	59,289		6.500	7.124	MON	17,362	208,050	09/26/2007	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-S3 1A11			2,4	1.D FM	6,515,183	53.9250	4,253,772	7,888,301	3,804,598		(577,754)			6.500	10.285	MON	42,728	512,026	01/22/2008	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-S3 1A11	0		2,4	1.D FM	1,224,659	53.9250	765,679	1,419,894	715,270		(109,753)			6.500	10.285	MON	7,691	92,165	07/09/2013	08/25/2036
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION JP MORGAN MTGE ACQUISITION	0		2,4	1.D FM	2,440,341	72.1430	2,308,890	3,200,447	1,874,896		(259,649)			4.805	6.322	MON	15,370	105,837	12/01/2015	08/25/2046
46630G-AW-5	JP MORGAN MORTGAGE TRUST JPMMT JPMORGAN MTGE TRUST	0		2,4	1.A FM	259,748	100.9560	296,400	293,593	287,564		870			2.389	3.451	MON	592	7,497	03/29/2016	07/25/2035
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION JPM MTGE ACQUISITION	0		2,4	1.D FM	1,123,958	69.4140	1,124,582	1,620,119	838,035		(122,157)			4.474	6.784	MON	7,809	46,694	05/27/2016	01/25/2037
46635B-AN-1	JP MORGAN REREMIC JPMRR_10-7 JP MORGAN REREMIC	0		4	1.D FM	2,071,589	82.6080	2,292,791	2,775,508	2,066,428		(65,932)			4.500	8.271	MON	10,408	124,376	05/06/2016	06/26/2040
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8			2,4	1.A FM	9,524,636	100.8020	9,436,965	9,361,900	9,451,001		(55,034)			3.478	2.575	MON	27,131	326,519	06/26/2019	01/25/2047
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST			2,4	1.A FM	11,844,247	100.0520	11,959,593	11,953,407	11,973,531		120,208			3.500	3.196	MON	34,864	417,496	05/23/2017	05/25/2047
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20184 CLASS A7			2,4	1.A FM	9,719,060	100.2330	10,379,832	10,355,711	10,252,225		491,331			3.500	5.162	MON	30,204	360,237	04/25/2018	10/25/2048
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1			2,4	1.A FM	313,519	100.6950	312,718	310,559	313,032		(405)			3.500	2.510	MON	906	10,824	06/18/2019	10/25/2048
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20183 CLASS A7			2,4	1.A FM	13,104,568	100.0480	12,897,358	12,891,184	12,929,502		(138,379)			3.500	2.578	MON	37,599	448,192	09/18/2019	09/25/2048
46649Y-AG-0	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20189 CLASS A7			2,4	1.A FM	2,403,569	100.7310	2,497,168	2,479,040	2,459,098		50,106			4.000	4.799	MON	8,263	97,103	09/20/2018	02/25/2049
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3			2,4	1.A FM	343,877	100.4420	336,408	334,928	340,033		(3,553)			4.000	1.428	MON	1,116	13,161	08/06/2019	05/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20186 CLASS 1A7			2,4	1.A FM	6,717,090	100.9370	6,649,447	6,587,697	6,675,936		(26,656)			3.500	1.700	MON	19,214	229,531	06/18/2019	12/25/2048
46650M-AG-2	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20188 CLASS A7			2,4	1.A FM	2,990,222	100.6160	3,112,105	3,093,041	3,040,763		35,128			4.000	6.127	MON	10,310	122,547	10/03/2018	01/25/2049
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18			2,4	1.A FM	3,097,256	100.3610	3,040,022	3,029,102	3,046,033		(49,572)			4.000	1.983	MON	10,097	117,868	07/12/2019	12/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3			2,4	1.A FM	5,149,000	100.9660	5,118,740	5,069,784	5,120,376		(26,758)			3.500	2.044	MON	14,787	171,591	08/16/2019	12/25/2049
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3			2,4	1.A FM	5,969,139	100.9410	5,950,927	5,895,446	5,972,387		5,369			3.500	2.050	MON	17,195	200,982	09/13/2019	02/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46651G-AE-9	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A5			2,4	1.A FM	10,300,398	100.9410	10,201,555	10,106,444	10,193,139		(85,510)			3.500	2.472	MON	29,477	344,540	09/13/2019	02/25/2050
46651X-AQ-5	JP MORGAN MORTGAGE TRUST SERIES 20201 CLASS A7			2,4	1.A FM	7,961,918	100.5850	7,655,896	7,611,356	7,777,913		(175,238)			3.500	1.357	MON	22,200	266,397	01/24/2020	06/25/2050
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3			2,4	1.A FM	9,209,814	101.5800	9,159,160	9,016,657	9,161,416		(43,035)			3.500	1.903	MON	26,299	315,583	02/05/2020	05/25/2050
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A5			2,4	1.A FM	9,785,038	101.5800	9,673,040	9,522,542	9,605,850		(171,294)			3.500	2.541	MON	27,774	333,289	11/22/2019	05/25/2050
46654C-AE-5	JPMMT_21-INV7 WHOLECM021-INV7144A			2	1.A FE	8,893,639	99.9960	8,825,720	8,826,065	8,893,307		(332)			2.500	2.435	MON	3,678	36,775	10/27/2021	02/25/2052
46654T-AC-2	JPMMT_21-15 WHOLECM021-15144A				1.A FE	25,176,375	99.9060	25,176,375	25,200,000	25,176,371		(4)			2.500	2.507	MON	52,500		12/20/2021	06/25/2052
500274-AJ-4	BAYVIEW KOITERE FUND TRUST BOM BAYVIEW KOITERE FUND TRUST	0		2,4	1.A FM	1,017,716	101.1160	1,040,581	1,029,100	1,023,035		816			4.400	4.550	MON	377	45,280	05/01/2017	11/28/2053
500274-AM-7	BAYVIEW KOITERE FUND TRUST BOM BAYVIEW KOITERE FUND TRUST	0		2,4	1.A FM	968,884	101.3000	1,013,002	1,000,000	980,530		1,802			5.240	5.597	MON	437	55,848	05/01/2017	11/28/2053
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT 2007-5 1A2			2,4	1.D FM	1,731,916	102.3920	2,284,708	2,231,327	1,810,000		(518)			5.750	16.183	MON	10,692	114,778	03/06/2008	06/25/2037
576434-V9-2	MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5			2,4	1.D FM	1,174,313	88.7870	1,212,029	1,365,098	1,059,511		(43,669)			5.500	8.389	MON	6,257	75,080	02/28/2008	12/25/2035
57643L-EW-2	MASTR ASSET BACKED SECURITIES 2004-OPT2 M1	0		2,4	1.A FM	419,939	95.1990	671,466	705,331	646,201		20,152			1.002	4.346	MON	98	7,149	09/27/2010	09/25/2034
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO MERRILL LYNCH MTGE INVESTORS	0		2,4	2.B FM	775,514	77.4690	690,555	891,395	736,087		(28,707)			2.886	4.829	MON	2,144	39,990	03/08/2017	07/25/2036
61748J-AE-7	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LOAN TRUST	0		2,4	1.D FM	2,473,196	36.2260	1,680,562	4,639,055	1,490,318		(243,028)			0.612	4.378	MON	394	42,912	10/18/2016	08/25/2036
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2			2,4	1.D FM	3,448,409	28.6120	3,662,481	12,800,331	3,448,409		(574,717)	335,252		6.354	1.622	MON	67,778	190,835	07/21/2016	08/25/2036
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN T	0		2,4	1.D FM	1,513,886	50.5990	1,254,455	2,479,218	1,068,258		(121,258)			5.704	4.745	MON	11,784	51,690	02/06/2017	01/25/2047
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTG LN	0		2,4	1.D FM	2,089,579	50.5980	1,830,051	3,616,877	1,596,145		(180,671)			5.858	4.182	MON	17,656	75,410	04/26/2016	01/25/2047
61754H-AD-4	MORGAN STANLEY MORTGAGE LOAN T 2007-7 AX 2A3	0		2,4	1.D FM	1,817,091	39.9550	1,420,402	3,555,003	1,202,978		(165,978)			0.812	4.895	MON	401	48,670	10/23/2019	04/25/2037
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9			2,4	2.B FM	2,245,108	56.7960	2,039,887	3,591,598	1,968,369		(276,739)			6.000	6.346	MON	17,958	213,905	10/05/2007	08/25/2037
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRUST	0		4	1.D FM	1,141,488	88.3980	1,320,103	1,493,362	1,073,310		(36,516)			0.582	6.226	MON	119	8,714	07/12/2016	05/26/2036
61759F-AJ-0	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R42B	0		4	1.A FM	1,084,125	94.7700	1,470,383	1,551,521	1,211,525		19,195			1.357	7.667	MON	292	20,339	12/14/2015	07/26/2036
61759H-BA-4	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRST	0		4	1.D FM	1,305,903	92.9110	1,669,214	1,796,576	1,397,211		8,177			2.391	9.752	MON	604	34,665	06/21/2018	06/26/2036
61762F-AU-0	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R4 4B2	0		4	4.B FM										2.895	1.408	MON			09/28/2016	07/26/2036
61762F-AU-0	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R4 4B2			4	4.B FM										2.895	1.408	MON			09/28/2016	07/26/2036
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRUST	0		4	1.A FM	895,149	96.2850	1,122,988	1,166,319	970,372		1,367			2.657	8.902	MON	2,583	30,611	08/12/2016	11/20/2036
64352V-LY-5	NEW CENTURY HOME EQUITY LOAN T 2005-A A4	0		2,4	1.A FM	46,417	100.1760	52,472	52,380	52,163		76			5.114	4.727	MON	223	2,851	12/07/2012	08/25/2035
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR NOMURA ASSET ACCEPTANCE CORP	0		2,4	1.A FM	370,184	100.5550	395,998	393,813	381,687		2,429			1.212	3.160	MON	66	4,826	06/29/2017	10/25/2034
65539C-AK-2	NOMURA RESECURITIZATION TRUST NOMURA RESECURITIZATION TRST	0		2,4	1.D FM	3,308,898	96.8320	4,097,923	4,232,004	3,449,244		(26,799)			2.991	9.633	MON	10,547	129,215	04/19/2016	12/26/2036
693680-AM-2	Psmc 2018-1 Trust SERIES 20182 CLASS A12			2,4	1.A FM	2,776,229	100.0840	2,933,331	2,930,883	2,919,109		132,604			3.500	4.316	MON	8,548	102,581	05/18/2018	06/25/2048
693684-AM-4	Psmc 2018-1 Trust SERIES 20201 CLASS A12			2,4	1.A FM	4,962,895	100.6080	4,787,077	4,758,136	4,813,578		(144,191)			3.500	1.241	MON	13,878	166,535	01/24/2020	01/25/2050
69374X-AM-2	PSMC 2019-2 Trust SERIES 20192 CLASS A12			2,4	1.A FM	5,067,541	100.3040	4,894,596	4,879,783	4,910,116		(140,811)			3.500	1.028	MON	14,233	170,792	10/08/2019	10/25/2049
69375B-AM-9	Psmc 2018-1 Trust SERIES 20193 CLASS A12			2,4	1.A FM	602,993	100.0870	590,230	589,718	591,704		(10,302)			3.500	1.970	MON	1,720	20,640	10/28/2019	11/25/2049
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2			2,4	1.D FM	5,089,448	92.7500	6,215,254	6,701,050	5,189,394		135,569	247,375		6.000	9.043	MON	33,505	402,074	01/18/2008	04/25/2037
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6			2,4	1.D FM	2,638,611	97.7800	3,590,140	3,671,657	1,938,976		(39,337)			6.500	25.956	MON	19,888	238,354	01/25/2008	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12			2,4	1.D FM	3,731,243	96.6640	5,122,730	5,299,550	2,725,260		(55,304)			6.250	26.684	MON	27,602	330,800	01/29/2008	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1			2,4	1.D FM	6,138,485	98.3410	8,572,792	8,717,458	4,457,309		(108,447)			6.500	27.885	MON	47,220	564,359	01/16/2008	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1			2,4	1.D FM	4,028,077	95.9540	5,357,458	5,583,385	3,959,627		(82,548)			7.000	13.298	MON	32,570	387,576	01/18/2008	10/25/2037
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE RBSGC MTGE PASS THROUGH	0		2,4	3.B FM	278,340	80.4450	259,042	322,013	241,459		(17,693)			6.000	7.064	MON	1,610	19,235	03/21/2016	01/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST R 2009-10 2A1 144A	0		4	1.A FM	83,088	128.3770	94,394	73,529	73,529		(15,152)			111.963	4.720	MON	5,444	29,578	08/20/2010	01/26/2037
74928U-BT-3	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRST	0		4	1.A FM	18,259,808	98.1820	21,001,628	21,390,488	19,452,720		78,144			2.285	7.068	MON	5,094	512,804	10/25/2015	10/26/2035
74928X-BB-6	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRUST	0		4	1.D FM	6,437,812	92.1640	6,958,665	7,550,302	6,509,244		11,549			2.833	7.846	MON	2,784	209,473	04/08/2016	01/26/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRST	0		4	1.D FM	2,031,387	67.7940	1,856,314	2,738,179	1,627,927		(201,071)			6.500	3.829	MON	14,832	172,929	07/26/2016	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7			2,4	1.D FM	2,620,889	99.3710	2,975,811	2,994,651	2,442,030		(20,397)			6.000	13.187	MON	14,973	178,470	04/15/2008	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5			2,4	1.D FM	574,521	93.4900	604,149	646,217	560,723		(4,725)			6.000	9.232	MON	3,231	38,654	01/24/2008	02/25/2037
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC	0		2,4	1.D FM	565,560	96.9950	629,176	648,671	563,460		12,621			0.472	8.983	MON	42	3,161	05/24/2017	05/25/2046
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC	0		2,4	1.D FM	626,351	97.6970	732,846	750,122	648,679		(146)			6.000	5.720	MON	3,751	44,887	04/26/2016	05/25/2036
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4	0		2,4	1.D FM	176,124	62.8170	188,717	300,425	128,242		(12,919)			6.000	12.649	MON	1,502	17,909	09/22/2009	09/25/2036
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS	0		2,4	1.D FM	872,223	97.5140	993,330	1,018,655	904,745		12,060			3.104	8.084	MON	2,624	32,099	02/16/2016	02/25/2035
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS	0		2,4	1.D FM	1,426,246	99.2520	1,616,654	1,628,832	1,450,453		(449)			5.750	6.610	MON	7,805	93,658	02/17/2016	11/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2006-S3 A2			2,4	1.D FM	859,177	94.2790	1,032,316	1,094,962	820,388		(5,905)			5.500	23.475	MON	5,019	59,899	07/22/2008	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MORTGAGE S 2005-SA2 2A2	0		2,4	1.D FM	387,114	99.5460	489,870	492,103	421,233		3,304			2.796	12.563	MON	1,129	15,137	03/23/2017	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5			2,4	3.B FM	1,884,932	73.4650	1,711,764	2,330,039	1,757,883		(102,850)			6.000	7.431	MON	11,650	138,627	01/16/2008	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8			2,4	3.B FM	1,832,935	73.0000	1,654,013	2,265,763	1,709,383		(100,022)			6.000	7.432	MON	11,329	134,803	01/16/2008	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECURITIZATI 2006-A9CB A3	0		2,4	6. FE	2,986,154	30.3220	6,166,142		958,863		2,352			7.028	196.265	MON	23,832	1,429,017	02/22/2010	09/25/2036
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI 2006-A9CB A11	0		2,4	5.B FM	2,820,151	21.5860	1,765,197	8,177,648	1,877,281		(366,140)			0.532	2.366	MON	720	43,420	02/22/2010	09/25/2036
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC	0		2,4	3.B FM	842,575	100.3160	892,075	889,261	836,334		(7,397)			6.250	5.803	MON	4,632	55,135	04/26/2016	07/25/2036
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC TRUST	0		2,4	3.B FM	2,459,224	79.4510	2,262,090	2,847,148	2,033,794		(145,492)			6.000	4.524	MON	14,236	170,548	04/20/2016	05/25/2037
805564-QA-2	SAXON ASSET SECURITIES TRUST S 2004-2 MF1	0		2,4	1.A FM	2,182,123	101.5590	2,986,093	2,940,243	2,760,665		41,546			2.833	5.755	MON	6,942	106,555	12/09/2014	08/25/2035
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7			2,4	1.A FM	6,096,072	100.8730	6,010,076	5,958,059	6,005,491		(73,917)			3.500	2.659	MON	17,378	208,428	06/18/2019	09/25/2047
81746V-AG-5	SEQUOIA MORTGAGE TRUST SERIES 20183 CLASS A7			2,4	1.A FM	19,749,725	100.6860	20,786,132	20,644,447	20,365,365		556,823			3.500	4.614	MON	60,213	722,511	02/20/2018	03/25/2048
81747G-AG-7	SEQUOIA MORTGAGE TRUST SERIES 20185 CLASS A7			2,4	1.A FM	4,677,785	100.6950	4,982,912	4,948,541	4,866,782		170,669			3.500	5.071	MON	14,433	172,893	04/25/2018	05/25/2048
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1			2,4	1.A FM	15,486,379	101.5730	15,412,167	15,173,427	15,395,099		(83,365)			3.000	1.836	MON	37,934	455,203	03/06/2020	04/25/2050
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1			2,4	1.A FM	6,626,510	101.1490	6,541,166	6,466,859	6,590,893		(31,677)			7.000	1.848	MON	37,723	226,340	02/13/2020	03/25/2050
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1			2,4	1.A FM	1,563,061	100.2400	1,610,860	1,607,003	1,582,905		16,817			3.500	4.516	MON	4,687	56,245	05/18/2018	11/25/2046
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR STRUCTURED ADJ RATE MTGE	0		2,4	1.D FM	1,765,767	97.1520	1,864,442	1,919,097	1,721,906		(16,034)			2.548	6.321	MON	4,074	52,215	08/24/2016	05/25/2035
86359B-JV-4	STRUCTURED ASSET SECURITIES CO STRUCTURED ASSET SECURITIES	0		2,4	1.A FM	1,550,292	99.2170	1,547,822	1,560,042	1,523,513		7,085			5.670	6.324	MON	7,371	88,454	07/18/2016	03/25/2034
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE STRUCTURED ASSET MTGE INVEST	0		2,4	1.A FM	2,412,736	97.3150	2,846,002	2,924,528	2,195,948		15,352			0.492	5.873	MON	200	11,444	07/06/2016	10/25/2036
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-6 3A1	0		2,4	1.D FM	2,717,208	75.6840	2,801,335	3,701,336	2,178,942		(112,729)			3.153	10.813	MON	9,726	117,970	01/30/2017	07/25/2037
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS 2005-1F 2A5	0		2,4	1.D FM	767,275	98.4360	845,373	858,806	791,092		(4,042)			5.750	6.383	MON	4,115	49,381	05/08/2018	12/25/2035
87267T-AA-9	TRKT_21-INV2 SENIORWHOLECM021-INV2144A			2	1.A FE	4,321,134	99.3960	4,354,947	4,381,398	4,321,436		302			1.966	2.063	MON	7,178	14,218	11/01/2021	11/25/2056
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4			2,4	1.D FM	525,717	50.2500	554,290	1,103,057	474,264		(60,759)	69,562		6.000	11.866	MON	5,515	51,611	01/25/2008	07/25/2036
89169D-AE-1	TOWD POINT MORTGAGE TRUST TPMT SERIES 20173 CLASS B1	0		2,4	1.A FM	2,025,223	106.8450	2,136,900	2,000,000	2,010,577		(7,375)			3.844	3.607	MON	6,406	77,829	11/08/2019	07/25/2057
89171V-AD-9	TOWD POINT MORTGAGE TRUST TPMT TOWD POINT MTGE TRUST	0		2,4	1.A FM	10,151,602	102.7770	11,187,599	10,885,269	10,641,964		64,274			3.500	4.224	MON	31,749	380,984	04/08/2016	05/25/2055
89171V-AE-7	TOWD POINT MORTGAGE TRUST TPMT TOWD POINT MTGE TRUST	0		2,4	1.A FM	9,997,022	104.5560	12,038,865	11,514,259	10,840,209		110,092			3.953	5.330	MON	37,933	458,536	04/08/2016	05/25/2055
89172E-AG-9	TOWD POINT MORTGAGE TRUST TPMT TOWD POINT MTGE TRUST	0		2,4	1.A FM	9,515,235	103.4240	10,502,682	10,155,000	9,911,534		58,980			3.500	4.221	MON	29,619	355,425	06/22/2016	02/25/2055
89173F-AD-2	TOWD POINT MORTGAGE TRUST TPMT TOWD POINT MTGE TRUST	0		2,4	1.A FM	4,950,000	105.7040	5,285,213	5,000,000	4,939,703		(4,309)			3.750	3.726	MON	15,625	187,500	06/07/2017	10/25/2056
89175J-AE-0	TOWD POINT MORTGAGE TRUST TPMT SERIES 20176 CLASS B1	0		2,4	1.A FM	1,947,441	103.1270	2,062,542	2,000,000	1,940,763		(2,691)			3.210	3.247	MON	5,351	65,769	11/08/2019	10/25/2057

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89175T-AD-0	TOWD POINT MORTGAGE TRUST TPMT SERIES 20184 CLASS M2	0		2,4	1.A FM	907,932	102.6940	1,026,938	1,000,000	915,700		3,196			3.000	3.652	MON	2,500	30,006	11/08/2019	06/25/2058
89175V-AD-5	TOWD POINT MORTGAGE TRUST TPMT SERIES 20182 CLASS M2	0		2,4	1.A FM	1,957,327	104.3920	2,087,840	2,000,000	1,956,463		(524)			3.276	3.401	MON	5,460	66,741	11/08/2019	03/25/2058
89176E-AD-2	TOWD POINT MORTGAGE TRUST TPMT SERIES 20181 CLASS M2	0		2,4	1.A FM	1,010,409	105.2840	1,052,841	1,000,000	1,007,853		(1,136)			3.750	3.624	MON	3,125	37,500	11/08/2019	01/25/2058
89176L-AE-4	TOWD POINT MORTGAGE TRUST TPMT SERIES 20186 CLASS M2	0		2,4	1.A FM	991,078	107.7530	1,077,526	1,000,000	990,422		(71)			3.750	3.799	MON	3,125	37,500	11/08/2019	03/25/2058
89177B-AD-7	TOWD POINT MORTGAGE TRUST TPMT SERIES 20191 CLASS M2	0		2,4	1.A FM	970,955	106.2730	1,062,735	1,000,000	975,338		5,211			3.750	3.958	MON	3,125	55,592	11/08/2019	03/25/2058
89177J-AD-0	TOWD POINT MORTGAGE TRUST TPMT SERIES 20192 CLASS M2	0		2,4	1.D FM	2,884,223	106.7590	3,202,761	3,000,000	2,885,195		(982)			3.750	3.886	MON	9,375	112,500	11/08/2019	12/25/2058
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4			2,4	1.A FM	316,375	102.7770	388,831	378,326	337,565		867			5.500	11.213	MON	1,734	20,759	11/07/2008	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER 2005-AR14 1A4	0		2,4	1.D FM	171,263	100.3050	187,232	186,663	179,536		(1,320)			2.828	4.212	MON	443	5,381	06/17/2013	12/25/2035
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER	0		2,4	1.A FM	363,375	99.3570	389,260	391,779	371,207		628			0.965	2.177	MON	63	3,821	01/05/2017	06/25/2044
933634-AJ-6	WAMU MORTGAGE PASS-THROUGH CER 2007-HY3 4A1	0		2,4	1.D FM	182,231	97.0700	227,025	233,879	197,283		(1,398)			2.824	9.010	MON	552	6,879	09/05/2019	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER 2007-OA2 1A	0		2,4	1.D FM	545,766	98.6190	1,117,139	1,132,785	606,625		(1,377)			0.784	27.008	MON	740	10,309	06/18/2015	03/25/2047
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR7 2A	0		2,4	1.D FM	456,850	98.3730	534,225	543,061	480,672		2,863			1.063	7.630	MON	481	6,471	09/09/2016	07/25/2046
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A			2,4	1.A FM	596,715	103.6070	660,776	637,772	607,836		861			5.878	7.626	MON	3,132	37,877	12/23/2008	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MORTGAGE PAS WMALT 2005-7 1A1			2,4	1.D FM	764,898	101.4060	857,179	845,291	728,177		(2,622)			5.500	22.956	MON	3,874	44,245	10/01/2009	09/25/2035
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS WASHINGTON MUTUAL MTGE PASS TH	0		2,4	1.D FM	620,816	91.7710	662,955	722,404	617,291		(2,110)			0.602	4.007	MON	85	4,292	11/07/2017	02/25/2036
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WASHINGTON MUTUAL MTGE PASS TH	0		2,4	1.D FM	951,423	95.4170	1,074,347	1,125,944	950,501		(4,405)			1.024	6.745	MON	961	12,915	04/20/2017	04/25/2046
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE WASHINGTON MUTUAL MORTGAGE	0		2,4	2.B FM	1,413,005	94.3310	1,527,675	1,619,490	1,410,453		(17,513)			0.934	4.313	MON	1,261	17,132	08/02/2017	10/25/2046
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1			2,4	1.A FM	3,556,996	100.7480	3,533,891	3,507,669	3,583,436		27,894			3.500	0.965	MON	10,231	122,850	09/10/2019	07/25/2049
949831-AF-8	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A6			2,4	1.A FM	3,203,931	100.2770	3,229,088	3,220,155	3,215,923		11,010			3.000	2.944	MON	8,050	96,605	09/10/2019	07/25/2049
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39			2,4	1.D FM	1,043,897	99.0920	1,165,606	1,176,285	1,110,939		(13,304)			6.000	6.086	MON	5,881	70,577	06/06/2007	06/25/2037
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WELLS FARGO MTGE LOAN TRUST	0		4	1.A FM	1,612,187	93.5290	1,519,097	1,624,203	1,617,933		2,838			2.545	3.117	MON	3,444	45,791	01/01/2021	08/27/2035
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1			2,4	1.A FM	521,622	100.4870	511,824	509,344	517,626		(3,624)			3.989	1.036	MON	1,693	20,147	06/13/2019	11/25/2048
95002F-AE-4	Wells Fargo Mortgage Backed Se SERIES 20194 CLASS A5			2,4	1.A FM	16,406,992	101.2320	16,195,230	15,998,159	16,236,214		(131,922)			3.500	2.030	MON	46,661	559,004	11/19/2019	09/25/2049
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3			2,4	1.A FM	2,967,267	100.2770	3,052,775	3,044,354	3,007,244		34,180			3.500	4.423	MON	8,879	106,553	05/15/2018	06/20/2045
97654D-AG-1	Winwater Mortgage Loan Trust SERIES 20155 CLASS A7			2,4	1.A FM	8,634,049	100.5300	9,031,949	8,984,296	8,893,895		232,960			3.500	4.190	MON	26,204	314,450	05/23/2018	08/20/2045
12643H-AM-2	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2010-3R 2A4	0	D	4	1.A FM	4,803,125	100.7580	5,037,882	5,000,000	4,824,357		12,831			4.123	4.660	MON	17,178	211,877	02/08/2017	12/26/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						766,672,408	XXX	801,649,194	893,221,848	729,751,604		(11,097,197)	824,118		XXX	XXX	XXX	2,829,459	33,395,633	XXX	XXX
000000-00-0	BOP 300 MADISON HOLDINGS LLC BOP 300MADISON AVE HOLDINGS LL	0		4	2.B Z	4,984,306	95.3540	4,767,686	5,000,000	4,987,575		1,326			5.000	5.092	MON	21,528	253,128	06/27/2019	07/01/2029
00256D-AB-8	AASET 2019-1 TRUST AASET_19-1 SERIES 20191 CLASS B	0		4	3.B FE	1,257,539	81.0230	1,018,912	1,257,567	1,258,967		1,333			4.948	5.090	MON	2,766	62,224	06/12/2019	05/15/2039
05490R-AA-4	BAMLL 2015-ASTR A BAMLL 2015-ASTR A			2,4	1.A FM	17,441,753	108.4240	18,377,904	16,950,000	17,174,718		(45,944)			3.819	3.517	MON	53,943	647,320	07/24/2015	07/14/2037
05490R-AA-4	BAMLL 2015-ASTR A BAMLL 2015-ASTR A	0		2,4	1.A FM	3,138,487	108.4240	3,306,938	3,050,000	3,090,436		(8,267)			3.819	3.517	MON	9,707	116,480	07/24/2015	07/14/2037
05490V-AE-7	BBCMS BBCMS 2015-MSQ C			4	1.A FM	15,360,690	100.3750	15,056,321	15,000,000	15,032,388		(57,170)			3.990	3.674	MON	36,573	606,782	09/17/2015	09/15/2032
05490V-AG-2	BBCMS BBCMS 2015-MSQ D			4	1.A FM	9,968,930	100.3000	10,029,952	10,000,000	9,990,793		4,186			3.990	4.124	MON	24,382	404,521	09/17/2015	09/15/2032
05491H-AA-5	BAMLL 2016-FR13 A BAMLL 2016-FR13 A			4	1.A FM	7,292,813	99.5230	8,957,026	9,000,000	8,630,159		289,083			1.484	5.076	MON	11,132	139,395	09/09/2016	08/27/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05491U-BH-0	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018C2 CLASS B			2,4	2.B FM	6,179,946	112.9430	6,776,594	6,000,000	6,167,075		(4,330)			4.745	4.702	MON	24,553	288,852	12/04/2018	12/15/2051
05492J-AY-8	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C5 CLASS B			2,4	1.A FM	3,913,932	105.0180	3,990,681	3,800,000	3,892,975		(10,200)			3.517	3.183	MON	11,137	133,646	11/05/2019	11/15/2052
05492J-AY-8	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C5 CLASS B	0		2,4	1.A FM	720,987	105.0180	735,126	700,000	717,127		(1,879)			3.517	3.183	MON	2,052	24,619	11/05/2019	11/15/2052
05492T-BP-4	BARCLAYSCOMMERCIALMORTGAGES LCFSENIORCMBS20-C6				1.A FE	16,114,313	102.8360	16,042,368	15,600,000	16,108,632		(5,680)			2.639	1.800	MON	34,307	34,307	11/26/2021	02/15/2053
05493B-AL-2	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2020BID CLASS D	0			1.A	4,993,553	100.5000	4,962,690	4,938,000	4,992,844		(709)			4.739	4.622	MON	11,050	39,497	10/12/2021	10/15/2037
05493H-AN-5	BBCMS_21-AGW SENIORCMBS21-AGW144A	0		2	1.A FE	4,996,875	99.5600	4,978,000	5,000,000	4,996,909		34			3.240	3.271	MON	7,200	27,454	10/15/2021	06/15/2036
05525B-AA-8	BANC OF AMERICA MERRILL LYNCH BAMLL 2013-WBRK A			4	1.A FM	39,916,031	103.8520	43,981,381	42,350,000	41,514,056		228,986			3.534	4.287	MON	124,731	1,517,565	01/09/2014	03/10/2037
05525B-AA-8	BANC OF AMERICA MERRILL LYNCH BAMLL 2013-WBRK A	0		4	1.A FM	7,071,469	103.8520	7,944,689	7,650,000	7,449,487		55,302			3.534	4.287	MON	22,531	274,129	01/09/2014	03/10/2037
05525H-AU-1	BANC OF AMERICA MERRILL LYNCH SERIES 2014FRR5 CLASS AK37			4	2.C FE	7,845,210	99.0090	8,910,797	9,000,000	8,411,345		169,865			2.442	4.727	MON	18,354	222,906	04/05/2018	01/27/2047
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M A			2,4	1.A FM	23,123,433	117.2580	26,324,518	22,450,000	22,931,954		(28,761)			4.185	4.058	MON	52,195	952,649	08/01/2014	08/15/2034
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M A	0		2,4	1.A FM	4,171,488	117.2580	4,748,966	4,050,000	4,136,945		(5,188)			4.185	4.058	MON	9,416	171,859	08/01/2014	08/15/2034
05525M-AE-6	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M B			2,4	1.A FM	8,564,599	113.0090	9,549,244	8,450,000	8,522,121		(6,731)			4.214	4.190	MON	15,826	361,020	08/01/2014	08/15/2034
05525M-AE-6	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M B	0		2,4	1.A FM	1,571,021	113.0090	1,751,637	1,550,000	1,563,229		(1,235)			4.214	4.190	MON	2,903	66,223	08/01/2014	08/15/2034
05526Q-AG-1	BAMLL BAMLL 2015-200P C			2,4	1.A FM	3,244,363	103.1890	3,405,232	3,300,000	3,275,873		5,613			3.596	3.873	MON	9,888	120,310	12/01/2015	04/14/2033
05526W-AJ-2	BAMLL 2015-HAUL C BAMLL 2015-HAUL B			2,4	1.A FM	6,952,142	111.3160	7,513,825	6,750,000	6,878,628		(12,803)			4.311	4.072	MON	24,249	290,992	07/28/2015	06/05/2031
05526W-AJ-2	BAMLL 2015-HAUL C BAMLL 2015-HAUL B	0		2,4	1.A FM	1,287,434	111.3160	1,391,449	1,250,000	1,273,820		(2,371)			4.311	4.072	MON	4,491	53,888	07/28/2015	06/05/2031
05526W-AL-7	BAMLL 2015-HAUL C BAMLL 2015-HAUL C			2,4	1.A FM	16,479,216	109.3800	17,500,725	16,000,000	16,331,625		(26,019)			4.781	4.561	MON	63,747	764,960	07/28/2015	10/05/2032
05526W-AL-7	BAMLL 2015-HAUL C BAMLL 2015-HAUL C	0		2,4	1.A FM	2,986,858	109.3800	3,172,006	2,900,000	2,960,107		(4,716)			4.781	4.561	MON	11,554	138,649	07/28/2015	10/05/2032
05538U-AA-1	BB-UBS TRUST BBUBS 2012-SHOW A			2,4	1.A FM	3,372,906	103.5590	3,521,009	3,400,000	3,391,542		2,427			3.430	3.536	MON	9,719	116,627	05/28/2013	11/05/2036
05538U-AA-1	BB-UBS TRUST BBUBS 2012-SHOW A	0		2,4	1.A FM	595,219	103.5590	621,355	600,000	598,507		428			3.430	3.536	MON	1,715	20,581	05/28/2013	11/05/2036
05538U-AC-7	BB-UBS TRUST BBUBS 2012-SHOW B			2,4	1.A FM	8,444,961	103.1330	9,178,869	8,900,000	8,757,945		44,497			3.882	4.545	MON	28,793	345,516	10/29/2013	11/05/2036
05538U-AC-7	BB-UBS TRUST BBUBS 2012-SHOW B	0		2,4	1.A FM	1,484,000	103.1330	1,650,134	1,600,000	1,563,884		11,369			3.882	4.545	MON	5,176	62,115	09/12/2013	11/05/2036
05538U-AE-3	BB-UBS TRUST BBUBS 2012-SHOW C			2,4	1.D FM	25,394,898	100.2620	25,065,613	25,000,000	25,105,968		(36,547)			4.026	3.946	MON	83,875	1,020,479	11/01/2012	11/05/2036
05538U-AG-8	BB-UBS TRUST BBUBS 2012-SHOW D			2,4	1.D FM	2,432,813	98.0670	2,451,685	2,500,000	2,474,571		8,005			4.026	4.495	MON	8,388	102,048	02/18/2016	11/05/2024
05538U-AL-7	BB-UBS TRUST BBUBS 2012-SHOW XA			2,4	1.A FE	9,999,939	1.6740	2,700,630		2,610,729		(926,979)			0.596	3.497	MON	80,085	1,051,219	11/06/2012	11/05/2036
05546J-AE-8	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM A2			2,4	1.A FM	3,363,875	103.8860	3,532,127	3,400,000	3,381,633		3,720			3.375	3.530	MON	7,969	114,750	11/10/2016	03/12/2036
05546J-AE-8	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM A2	0		2,4	1.A FM	593,625	103.8860	623,316	600,000	596,759		656			3.375	3.530	MON	1,406	20,250	11/10/2016	03/12/2036
05546J-AJ-7	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM C			2,4	1.A FM	13,290,052	92.2920	13,290,052	14,400,000	13,290,052		(13,164)	1,164,885		3.483	5.654	MON	34,829	508,512	03/18/2015	03/12/2036
05547H-AC-5	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH A2			4	1.A FM	17,457,212	110.5930	18,745,446	16,950,000	17,222,586		(43,941)			4.197	3.900	MON	49,402	711,391	12/04/2015	08/10/2035
05547H-AC-5	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH A2	0		4	1.A FM	3,141,268	110.5930	3,373,074	3,050,000	3,099,049		(7,907)			4.197	3.900	MON	8,889	128,009	12/04/2015	08/10/2035
05547H-AJ-0	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH B			4	1.A FM	5,252,801	109.9760	5,608,757	5,100,000	5,179,069		(12,931)			4.498	4.207	MON	15,930	229,398	12/04/2015	08/10/2035
05547H-AJ-0	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH B	0		4	1.A FM	926,965	109.9760	989,781	900,000	913,841		(2,394)			4.498	4.207	MON	2,811	40,482	12/04/2015	08/10/2035
05547H-AL-5	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH C			4	1.A FM	9,269,406	109.9070	9,891,614	9,000,000	9,145,411		(23,063)			4.798	4.503	MON	29,988	431,820	12/04/2015	08/10/2035
05552X-BG-2	BBCMS_21-C12 SENIORSENIORCMBS21-C12				1.A FE	76,781,207	103.6600	77,278,306	74,550,000	76,772,354		(8,853)			2.689	2.487	MON	167,054	167,054	11/17/2021	11/15/2054
05552X-BM-9	BBCMS_21-C12 SUBSUBCMBS21-C12				1.D FE	20,404,939	100.0650	20,419,195	20,406,000	20,404,856		(82)			2.758	2.766	MON	46,900	46,900	11/17/2021	11/15/2054
05591U-AJ-6	BSREP_21-DC SUBSUBCMBS21-DC144A	0			2.C FE	5,966,250	99.2480	5,954,880	6,000,000	5,966,817		567			2.400	2.657	MON	6,797		12/15/2021	08/15/2038
05592C-AL-0	PENDING SENIORCMBS21-NRD144A	0			2.C FE	12,249,423	99.7500	12,249,300	12,280,000	12,250,241		818			0.000	0.241	MON			12/15/2021	12/15/2023
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY 2013-1515 B			2,4	1.A FM	26,039,506	103.5450	27,238,432	26,306,000	26,208,252		21,686			3.473	3.618	MON	76,132	913,581	06/02/2015	03/10/2033
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY 2013-1515 B	0		2,4	1.A FM	4,631,250	103.5450	4,918,367	4,750,000	4,709,662		10,488			3.473	3.618	MON	13,747	164,963	05/31/2013	03/10/2033
05604F-AL-9	BWAY MORTGAGE TRUST BWAY 2013-1515 C			2,4	1.A FM	11,523,750	102.5370	12,304,382	12,000,000	11,807,173		52,602			3.446	3.987	MON	34,462	413,544	01/25/2016	03/10/2033
05604F-AN-5	BWAY MORTGAGE TRUST BWAY 2013-1515 D			2,4	1.A FM	5,035,977	102.3070	5,115,334	5,000,000	5,010,589		(4,466)			3.633	3.558	MON	15,138	181,660	04/23/2018	03/10/2033
05607Q-AA-6	BXCOMMERCIALMORTGAGETRUSTB LCFSENIORCMBS20-BXLP144A				1.A FE	4,628,368	99.9400	4,627,517	4,630,302	4,630,302		1,935			0.910	1.601	MON	1,990	6,983	11/04/2021	12/15/2036
05608J-AJ-7	BXP TRUST SERIES 2017GM CLASS C			4	1.A FM	15,486,250	103.4140	16,546,224	16,000,000	15,670,639		50,520			3.425	3.901	MON	45,664	555,579	02/02/2018	06/13/2039
06035Z-AL-5	BANK BANK_17-BNK6 BANK	0		2,4	1.D FM	1,299,943	101.8120	1,323,556	1,300,000	1,295,013		482			3.851	3.930	MON	4,172	50,063	07/14/2017	07/15/2060
06035R-AW-6	BANK BANK_17-BNK6 SERIES 2018BN14 CLASS C			2,4	1.D FM	9,094,119	107.2490	9,652,370	9,000,000	9,088,647		(1,731)			4.610	4.569	MON	34,572	420,110	09/18/2018	09/15/2060
06036F-BG-5	BANK BANK_17-BNK6 SERIES 2018BN15 CLASS B			2,4	1.A FM	4,335,895	111.2890	4,729,785	4,250,000	4,315,212		(7,079)			4.654	4.516	MON	16,790	200,646	11/16/2018	11/15/2061
06036F-BG-5	BANK BANK_17-BNK6 SERIES 2018BN15 CLASS B	0		2,4	1.A FM	765,158	111.2890	834,668	750,000	761,508		(1,249)			4.654	4.516	MON	2,963	35,408	11/16/2018	11/15/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06539L-BF-6	BANK BANK_17-BNK6 SERIES 2018BN13 CLASS B			2,4	1.A FM	3,900,012	111.8560	4,250,509	3,800,000	3,870,974		(9,212)			4.568	4.319	MON	14,464	175,703	07/23/2018	08/15/2061
06539L-BF-6	BANK BANK_17-BNK6 SERIES 2018BN13 CLASS B	0		2,4	1.A FM	718,423	111.8560	782,989	700,000	713,074		(1,697)			4.568	4.319	MON	2,664	32,366	07/23/2018	08/15/2061
06539L-BG-4	BANK BANK_17-BNK6 SERIES 2018BN13 CLASS C			2,4	1.D FM	7,267,516	108.3800	7,857,524	7,250,000	7,260,537		(2,659)			4.568	4.607	MON	27,595	335,223	07/23/2018	08/15/2061
06540B-BH-1	BANK SERIES 2019BN21 CLASS B			2,4	1.D FM	10,454,084	102.6170	10,415,575	10,150,000	10,395,709		(27,138)			3.214	2.988	MON	27,185	326,221	09/27/2019	10/17/2052
06540B-BH-1	BANK SERIES 2019BN21 CLASS B	0		2,4	1.D FM	1,905,424	102.6170	1,898,405	1,850,000	1,894,784		(4,946)			3.214	2.988	MON	4,955	59,459	09/27/2019	10/17/2052
06540C-BF-3	BANKBANK_21-BN35 LCFSENIORCMBS21-BNK35			2	1.A FE	10,676,675	100.6210	10,709,050	10,643,000	10,675,956		(719)			2.285	2.226	MON	20,266	40,532	10/19/2021	08/15/2031
06540T-AH-3	BANK SERIES 2018BN11 CLASS B			2,4	1.A FM	2,626,364	110.6950	2,822,721	2,550,000	2,600,087		(7,253)			4.352	4.060	MON	9,413	112,543	04/16/2018	03/15/2061
06540T-AH-3	BANK SERIES 2018BN11 CLASS B	0		2,4	1.A FM	463,476	110.6950	498,127	450,000	458,839		(1,280)			4.352	4.060	MON	1,661	19,861	04/16/2018	03/15/2061
06540T-AJ-9	BANK SERIES 2018BN11 CLASS C			2,4	1.A FM	7,968,895	107.1040	8,568,311	8,000,000	7,973,658		2,236			4.381	4.509	MON	29,724	355,397	04/16/2018	03/15/2061
06540W-BF-9	BANK SERIES 2019BN19 CLASS B			2,4	1.A FM	5,664,560	106.3050	5,846,764	5,500,000	5,630,018		(14,735)			3.647	3.314	MON	16,715	200,585	07/23/2019	08/15/2061
06540W-BF-9	BANK SERIES 2019BN19 CLASS B	0		2,4	1.A FM	1,029,920	106.3050	1,063,048	1,000,000	1,023,640		(2,679)			3.647	3.314	MON	3,039	36,470	07/23/2019	08/15/2061
06540X-BL-4	BANK SERIES 2019BN22 CLASS B			2,4	1.A FM	4,789,379	105.2000	4,891,808	4,650,000	4,763,506		(12,531)			3.412	2.989	MON	13,222	158,658	10/25/2019	11/15/2062
06540X-BL-4	BANK SERIES 2019BN22 CLASS B	0		2,4	1.A FM	875,478	105.2000	894,201	850,000	870,748		(2,291)			3.412	2.989	MON	2,417	29,002	10/25/2019	11/15/2062
06540X-BM-2	BANK SERIES 2019BN22 CLASS C			2,4	1.A FM	6,528,438	103.8140	6,747,881	6,500,000	6,521,944		(2,972)			3.461	3.471	MON	18,748	228,102	10/25/2019	11/15/2062
06541R-BF-9	BANK SERIES 2019BN23 CLASS B			2,4	1.A FM	4,377,354	105.8160	4,497,180	4,250,000	4,354,494		(11,285)			3.455	3.125	MON	12,236	146,838	11/21/2019	11/15/2029
06541R-BF-9	BANK SERIES 2019BN23 CLASS B	0		2,4	1.A FM	772,474	105.8160	793,620	750,000	768,440		(1,991)			3.455	3.125	MON	2,159	25,912	11/21/2019	11/15/2029
06650A-AK-3	BANK BANK_17-BNK8 BANK 2017	0		2,4	1.D FM	756,548	102.9950	772,460	750,000	753,071		(863)			4.069	4.019	MON	2,543	30,951	10/27/2017	11/15/2027
07335C-AH-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS B			2,4	1.A FM	4,377,177	104.0480	4,422,029	4,250,000	4,350,879		(11,454)			3.322	2.992	MON	11,765	141,185	08/09/2019	08/15/2052
07335C-AH-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS B	0		2,4	1.A FM	772,443	104.0480	780,358	750,000	767,802		(2,021)			3.322	2.992	MON	2,076	24,915	08/09/2019	08/15/2052
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS XA			2,4	1.A FE	7,891,879	9.4930	6,061,358	63,853,774	11,879,816		2,048,615			1.587	34.435	MON	84,465	1,055,551	08/12/2019	08/15/2052
07335Y-AE-6	BDSLTDBDS_21-FL10 SENIORCMBS21-FL10144A	0			1.D FE	1,500,000	100.0000	1,499,997	1,500,000	1,500,000					2.050	2.058	MON	2,563		11/19/2021	11/18/2036
08160B-AC-8	BENCHMARKMORTGAGETRUSTBMARK LCFCRUTSENIORCMBS18-B5			2	1.A FE	10,600,916	109.9490	10,494,607	9,545,000	10,562,660		(38,256)			3.944	0.739	MON	31,368	31,368	10/28/2021	07/15/2051
08161B-BB-8	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS B			2,4	1.A FM	6,952,229	108.9440	7,353,717	6,750,000	6,885,669		(18,831)			4.295	3.959	MON	24,159	289,912	03/23/2018	04/10/2051
08161B-BB-8	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS B	0		2,4	1.A FM	1,287,450	108.9440	1,361,800	1,250,000	1,275,124		(3,487)			4.295	3.959	MON	4,474	53,688	03/23/2018	04/10/2051
08161B-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS C			2,4	1.D FM	11,241,377	107.7210	11,849,323	11,000,000	11,162,070		(21,930)			4.536	4.385	MON	41,584	507,899	03/23/2018	04/10/2051
08161N-AF-4	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS20-B16			2	1.A FE	13,287,197	103.8070	13,238,494	12,753,000	13,274,365		(12,832)			2.732	1.688	MON	29,034	52,605	11/26/2021	02/15/2053
08162D-AH-1	BENCHMARK MORTGAGE TRUST SERIES 2019B13 CLASS B			2,4	1.D FM	10,454,254	104.0220	10,558,231	10,150,000	10,395,526		(27,103)			3.335	3.006	MON	28,209	338,502	09/20/2019	08/15/2057
08162D-AH-1	BENCHMARK MORTGAGE TRUST SERIES 2019B13 CLASS B	0		2,4	1.D FM	1,905,455	104.0220	1,924,407	1,850,000	1,894,751		(4,940)			3.335	3.006	MON	5,141	61,698	09/20/2019	08/15/2057
08162F-AH-6	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS B			2,4	1.A FM	4,995,495	106.2730	5,154,226	4,850,000	4,964,889		(13,050)			3.570	3.237	MON	14,430	173,155	07/25/2019	08/15/2052
08162F-AH-6	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS B	0		2,4	1.A FM	926,999	106.2730	956,454	900,000	921,320		(2,422)			3.570	3.237	MON	2,678	32,132	07/19/2019	08/15/2052
08162T-BE-2	BENCHMARK MORTGAGE TRUST SERIES 2018B7 CLASS B			2,4	2.B FM	8,260,273	112.8730	9,029,871	8,000,000	8,219,451					4.858	4.574	MON	33,432	393,904	11/09/2018	11/15/2051
08162W-BC-9	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS20-B19				1.A FE	1,225,104	97.2570	1,235,167	1,270,000	1,225,630		526			1.850	2.696	MON	1,958	1,958	11/23/2021	09/15/2053
08162W-BG-0	BENCHMARKMORTGAGETRUSTBMARK SUBSUBCMBS20-B19			2	1.D FE	5,888,761	97.8720	5,784,237	5,910,000	5,889,093		333			2.351	2.425	MON	11,579	11,579	11/05/2021	09/15/2053
08162Y-AH-5	BENCHMARK MORTGAGE TRUST SERIES 2019B14 CLASS B			2,4	1.A FM	6,282,978	105.5760	6,440,121	6,100,000	6,249,579		(16,233)			3.493	3.161	MON	17,755	213,061	11/05/2019	12/15/2062
08162Y-AH-5	BENCHMARK MORTGAGE TRUST SERIES 2019B14 CLASS B	0		2,4	1.A FM	1,132,996	105.5760	1,161,333	1,100,000	1,126,973		(2,927)			3.493	3.161	MON	3,202	38,421	11/05/2019	12/15/2062
08163D-AE-7	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS21-B25			2	1.A FE	3,533,794	102.8570	3,440,000	3,440,000	3,531,737		(2,057)			2.577	2.000	MON	7,387	14,775	10/20/2021	04/15/2054
08163K-BG-5	BMARK_21-B30 SUPSENSENIORCMBS21-B30			2	1.A FE	94,552,595	102.8470	94,413,482	91,800,000	94,541,542		(11,053)			2.576	2.381	MON	105,101	197,064	10/29/2021	11/15/2054
08163K-BK-6	BMARK_21-B30 SUBSUBCMBS21-B30			2	1.A FE	13,248,733	98.5150	13,053,264	13,250,000	13,248,754		22			2.531	2.545	MON	14,905	27,956	10/29/2021	11/15/2054
08163L-AG-4	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS20-B21			2	1.A FE	7,296,288	98.0740	7,296,686	7,440,000	7,298,827		2,540			1.978	2.413	MON	12,261	20,566	11/26/2021	12/17/2053
08163L-AS-8	BENCHMARKMORTGAGETRUSTBMARK SUBSUBCMBS20-B21144A			2	1.A FE	2,500,310	98.6200	2,455,636	2,490,000	2,500,038		(272)			2.458	2.354	MON	5,101	5,101	11/05/2021	12/17/2053
08163M-AE-7	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS21-B31				1.A FE	36,428,525	103.6660	36,666,809	35,370,000	36,423,714		(4,811)			2.669	2.070	MON	78,669		12/08/2021	12/15/2054
12512J-AZ-7	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS B			2,4	1.A FM	6,952,114	109.0040	7,357,798	6,750,000	6,893,232		(18,453)			4.659	4.319	MON	26,207	314,482	08/02/2018	08/15/2051
12512J-AZ-7	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS B	0		2,4	1.A FM	1,287,429	109.0040	1,362,555	1,250,000	1,276,525		(3,417)			4.659	4.319	MON	4,853	58,238	08/02/2018	08/15/2051
12512J-BA-1	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS C			2,4	1.D FM	8,116,238	108.3530	8,668,246	8,000,000	8,081,263		(10,867)			4.850	4.768	MON	32,336	393,440	08/02/2018	08/15/2051
12514M-BF-1	CD COMMERCIAL MTGE TRUST CD 2016-CD1 B			2,4	1.D FM	4,634,814	102.0300	4,591,331	4,500,000	4,566,449		(13,548)			3.077	2.745	MON	11,539	138,465	08/10/2016	08/10/2049
12515A-BG-4	CD COMM MTGE TRUST CD 2016-CD2 AM			2,4	1.A FM	5,252,970	106.2180	5,417,105	5,100,000	5,183,088		(14,743)			3.668	3.340	MON	15,589	187,068	11/18/2016	11/10/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12515A-BG-4	CD COMM MTGE TRUST CD 2016-CD2 AM	0		2,4	1.A FM	926,995	106.2180	955,960	900,000	914,663		(2,602)			3.668	3.340	MON	2,751	33,012	11/18/2016	11/10/2049
12515A-BH-2	CD COMM MTGE TRUST CD 2016-CD2 B			2,4	1.A FM	9,578,742	103.5670	9,631,777	9,300,000	9,452,037		(26,839)			3.879	3.550	MON	30,062	360,747	11/18/2016	11/10/2049
12515A-BH-2	CD COMM MTGE TRUST CD 2016-CD2 B	0		2,4	1.A FM	1,750,953	103.5670	1,760,647	1,700,000	1,727,792		(4,906)			3.879	3.550	MON	5,495	65,943	11/18/2016	11/10/2049
12528A-AL-3	CGDB COMMERCIAL MORTGAGE TRUST SERIES 2019MOB CLASS F	0		4	1.D FM	818,180	97.6340	976,340	1,000,000	831,415		9,205			2.660	5.389	MON	1,256	26,907	07/27/2020	11/15/2036
12528A-AN-9	CGDB COMMERCIAL MORTGAGE TRUST SERIES 2019MOB CLASS G	0		4	4.C FE	818,180	96.7700	967,702	1,000,000	831,082		8,976			3.102	5.911	MON	1,465	31,380	07/27/2020	11/15/2036
12528Y-AK-9	Cantor Commercial Real Estate SERIES 2019CF2 CLASS B			2,4	1.A FM	4,583,491	103.4080	4,601,673	4,450,000	4,557,769		(11,876)			3.267	3.083	MON	12,116	145,390	09/26/2019	11/15/2052
12528Y-AK-9	Cantor Commercial Real Estate SERIES 2019CF2 CLASS B	0		2,4	1.A FM	823,998	103.4080	827,267	800,000	819,374		(2,135)			3.267	3.083	MON	2,178	26,138	09/26/2019	11/15/2052
12531Y-AV-0	CFCRE COMM MTGE TRUST CFCRE 2016-C4 B			4	1.A FM	8,703,486	105.3690	8,903,665	8,450,000	8,558,286		(28,126)			4.147	3.785	MON	29,202	350,421	05/04/2016	05/10/2058
12531Y-AV-0	CFCRE COMM MTGE TRUST CFCRE 2016-C4 B	0		4	1.A FM	1,596,498	105.3690	1,633,217	1,550,000	1,569,863		(5,159)			4.147	3.785	MON	5,357	64,278	05/04/2016	05/10/2058
12532A-BB-4	CFCRE COMM MTGE TRUST CFCRE 2016-C6 B			2,4	1.D FM	3,604,974	104.8780	3,670,743	3,500,000	3,554,086		(10,676)			3.804	3.462	MON	11,095	133,140	11/01/2016	11/10/2049
12532B-AF-4	CFCRE COMM MTGE TRUST CFCRE 2016-C7 B			2,4	1.A FM	5,664,960	105.6960	5,813,298	5,500,000	5,595,080		(15,206)			4.322	4.108	MON	19,808	241,622	12/09/2016	12/10/2054
12532C-BB-0	CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST			2,4	1.A FM	9,240,100	107.5510	9,648,364	8,971,000	9,127,133		(26,303)			3.846	3.507	MON	28,752	345,025	05/18/2017	06/15/2050
12532C-BB-0	CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST	0		2,4	1.A FM	1,699,495	107.5510	1,774,585	1,650,000	1,678,717		(4,838)			3.846	3.507	MON	5,288	63,459	05/18/2017	06/15/2050
12591R-BD-1	COMM MORTGAGE TRUST COMM 2014-CR15 B			2,4	1.A FM	13,955,476	105.5840	14,306,648	13,550,000	13,680,437		(67,488)			4.640	4.579	MON	52,397	641,431	02/10/2014	02/10/2047
12591R-BD-1	COMM MORTGAGE TRUST COMM 2014-CR15 B	0		2,4	1.A FM	2,523,315	105.5840	2,586,811	2,450,000	2,473,585		(12,203)			4.640	4.579	MON	9,474	115,978	02/10/2014	02/10/2047
12591T-AH-9	COMM MORTGAGE TRUST COMM 2014-LC15 B			4	1.A FM	19,208,479	103.8530	19,368,545	18,650,000	18,777,790		(63,661)			4.599	4.253	MON	71,476	857,713	03/14/2014	04/10/2047
12591T-AH-9	COMM MORTGAGE TRUST COMM 2014-LC15 B	0		4	1.A FM	3,450,317	103.8530	3,479,068	3,350,000	3,372,954		(11,435)			4.599	4.253	MON	12,839	154,067	03/14/2014	04/10/2047
12591Y-BF-1	COMM MORTGAGE TRUST COMM 2014-UBS3 B			2,4	1.A FM	25,159,261	104.3840	25,564,632	24,491,000	24,677,158		(84,379)			4.313	3.959	MON	88,025	1,056,297	05/22/2014	06/10/2047
12591Y-BF-1	COMM MORTGAGE TRUST COMM 2014-UBS3 B	0		2,4	1.A FM	4,571,423	104.3840	4,645,078	4,450,000	4,483,825		(15,332)			4.313	3.959	MON	15,994	191,928	05/22/2014	06/10/2047
12592K-BF-0	COMM MORTGAGE TRUST COMM 2014-UBS5 B			2,4	1.D FM	15,449,035	105.0770	15,761,601	15,000,000	15,141,360		(47,145)			4.514	4.185	MON	56,425	677,100	09/09/2014	09/10/2047
12592M-BM-1	COMM MORTGAGE TRUST COMM 2014-LC17 AM			2,4	1.A FM	15,706,338	105.7530	16,127,340	15,250,000	15,381,068		(50,361)			4.188	3.845	MON	53,223	638,670	09/18/2014	10/10/2047
12592M-BM-1	COMM MORTGAGE TRUST COMM 2014-LC17 AM	0		2,4	1.A FM	2,832,291	105.7530	2,908,209	2,750,000	2,773,635		(9,081)			4.188	3.845	MON	9,598	115,170	09/18/2014	10/10/2047
12592M-BN-9	COMM MORTGAGE TRUST COMM 2014-LC17 B			2,4	1.A FM	13,130,460	104.8040	13,383,495	12,770,000	12,887,243		(39,255)			4.490	4.178	MON	47,781	573,373	02/17/2016	10/10/2047
12592M-BN-9	COMM MORTGAGE TRUST COMM 2014-LC17 B	0		2,4	1.A FM	2,348,058	104.8040	2,410,496	2,300,000	2,317,046		(5,849)			4.490	4.178	MON	8,606	103,270	02/18/2016	10/10/2047
12592P-BJ-1	COMM MORTGAGE TRUST COMM 2014-UBS6 B			2,4	1.A FM	14,831,069	104.9990	15,119,796	14,400,000	14,546,456		(44,186)			4.349	4.024	MON	52,188	626,256	11/25/2014	06/10/2025
12592P-BJ-1	COMM MORTGAGE TRUST COMM 2014-UBS6 B	0		2,4	1.A FM	2,677,832	104.9990	2,729,963	2,600,000	2,626,443		(7,978)			4.349	4.024	MON	9,423	113,074	11/25/2014	06/10/2025
12592T-AL-9	COMM MORTGAGE TRUST COMM 2015-3BP D			2,4	1.A FM	9,925,823	101.2660	10,632,960	10,500,000	10,279,664		63,372			3.238	4.014	MON	28,336	344,755	07/14/2016	02/10/2025
12593A-BD-6	COMM MORTGAGE TRUST COMM 2015-CR23 B			4	1.A FM	18,124,397	104.5460	18,396,924	17,597,000	17,802,062		(54,004)			4.183	3.852	MON	61,340	736,083	05/06/2015	05/10/2048
12593A-BD-6	COMM MORTGAGE TRUST COMM 2015-CR23 B	0		4	1.A FM	3,295,907	104.5460	3,345,466	3,200,000	3,237,290		(9,821)			4.183	3.852	MON	11,155	133,856	05/06/2015	05/10/2048
12593G-AJ-1	COMM 2015-PC1 B COMM 2015-PC1 B			2,4	1.A FM	7,631,562	105.9370	8,051,241	7,600,000	7,609,221		(2,605)			4.319	4.499	MON	27,353	332,912	07/01/2015	07/10/2050
12593G-AJ-1	COMM 2015-PC1 B COMM 2015-PC1 B	0		2,4	1.A FM	1,405,814	105.9370	1,483,123	1,400,000	1,401,699		(480)			4.319	4.499	MON	5,039	61,326	07/01/2015	07/10/2050
12593Q-BG-4	COMM MTGE TRUST COMM 2015-CR26 AM			2,4	1.A FM	10,444,918	106.6640	10,826,359	10,150,000	10,233,858		(37,207)			4.085	3.705	MON	34,552	414,627	09/28/2015	10/10/2048
12593Q-BG-4	COMM MTGE TRUST COMM 2015-CR26 AM	0		2,4	1.A FM	1,903,754	106.6640	1,973,277	1,850,000	1,865,284		(6,782)			4.085	3.705	MON	6,298	75,573	09/28/2015	10/10/2048
12593Q-BH-2	COMM MTGE TRUST COMM 2015-CR26 B			2,4	1.A FM	12,680,030	106.9180	13,150,881	12,300,000	12,465,066		(37,308)			4.478	4.207	MON	45,902	559,130	09/28/2015	10/10/2048
12593Q-BH-2	COMM MTGE TRUST COMM 2015-CR26 B	0		2,4	1.A FM	2,267,973	106.9180	2,352,190	2,200,000	2,229,524		(6,673)			4.478	4.207	MON	8,210	100,007	09/28/2015	10/10/2048
12594C-BH-2	COMMERCIAL MTGE TRUST COMM 2016-DC2 AM			2,4	1.A FM	8,703,185	107.5600	9,088,812	8,450,000	8,574,737		(27,079)			4.243	3.886	MON	29,878	358,533	03/03/2016	02/10/2049
12594C-BH-2	COMMERCIAL MTGE TRUST COMM 2016-DC2 AM	0		2,4	1.A FM	1,596,442	107.5600	1,667,178	1,550,000	1,572,881		(4,967)			4.243	3.886	MON	5,481	65,766	03/03/2016	02/10/2049
12594C-BJ-8	COMMERCIAL MTGE TRUST COMM 2016-DC2 B			2,4	1.A FM	8,334,739	106.0200	8,810,225	8,310,000	8,310,827		(3,564)			4.671	4.688	MON	32,348	392,589	03/03/2016	02/10/2049
12595J-AW-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017CX10 CLASS C			4	1.D FM	7,628,528	98.2980	7,372,362	7,500,000	7,605,585		(6,114)			4.109	4.074	MON	26,136	312,486	11/17/2017	11/15/2027
12596W-AC-8	CSAILCOMMERCIALMORTGAGETRUS LCFSENIORCMBS19-C16				1.A FE	24,674,688	106.9680	24,602,707	23,000,000	24,632,430		(42,258)			3.329	1.392	MON	63,806	127,612	10/25/2021	06/17/2052
12597D-AJ-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C18 CLASS B			4	1.D FM	5,664,984	105.8540	5,821,974	5,500,000	5,635,416		(14,645)			3.594	3.261	MON	16,472	197,664	11/20/2019	12/15/2052
12597D-AJ-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C18 CLASS B	0		4	1.D FM	1,029,997	105.8540	1,058,541	1,000,000	1,024,621		(2,663)			3.594	3.261	MON	2,995	35,939	11/20/2019	12/15/2052
12597N-AS-2	CSAILCOMMERCIALMORTGAGETRUS LCFSENIORCMBS20-C19				1.A FE	22,948,625	101.9760	22,881,934	22,438,500	22,945,453		(3,172)			2.561	2.401	MON	47,884	95,768	10/19/2021	03/15/2053
126192-AE-3	COMM MORTGAGE TRUST COMM 2012-LC4 AM			2,4	1.A FM	9,037,532	100.1510	8,738,177	8,725,000	8,717,940		(42,686)			4.063	3.590	MON	29,541	354,497	06/18/2013	12/10/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126192-AE-3	COMM MORTGAGE TRUST COMM 2012-LC4 AM	0		2,4	1.A FM	1,605,521	100.1510	1,552,341	1,550,000	1,548,746		(7,583)			4.063	3.590	MON	5,248	62,976	06/18/2013	12/10/2044
12624K-AH-9	COMM MORTGAGE TRUST COMM 2012-CR2 C			2,4	1.A FM	11,917,562	99.7940	10,977,332	11,000,000	11,038,979		(111,260)			4.830	3.874	MON	44,279	538,757	02/13/2013	08/15/2045
12624K-AW-6	COMM MORTGAGE TRUST COMM 2012-CR2 D			2,4	1.A FM	465,012	98.4160	442,872	450,000	452,781		(2,352)			4.830	4.373	MON	1,811	22,040	04/25/2016	08/15/2045
12624N-AC-4	COMM MORTGAGE TRUST COMM 2012-LTRT A2			2,4	1.A FM	24,460,907	99.3920	25,709,137	25,866,488	25,718,213		175,486			3.400	4.193	MON	73,280	879,357	01/08/2014	10/05/2030
12624N-AC-4	COMM MORTGAGE TRUST COMM 2012-LTRT A2	0		2,4	1.A FM	4,362,555	99.3920	4,671,409	4,700,000	4,663,583		43,792			3.400	4.193	MON	13,315	159,781	01/08/2014	10/05/2030
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA			2,4	1.C FE	6,255,590	0.6040	260,060		161,468		(757,440)			1.830	(3.507)	MON	65,650	819,712	10/04/2012	10/15/2045
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA			2,4	1.E FE	7,815,896	0.8150	474,974		464,655		(912,804)			1.685	8.719	MON	81,872	1,019,927	11/06/2012	10/15/2045
12624X-AT-5	COMM MORTGAGE TRUST COMM 2013-CR6 C			2,4	1.D FM	5,405,430	101.4740	5,449,143	5,370,000	5,369,232		(4,068)			3.777	3.726	MON	16,902	202,825	12/16/2015	03/10/2046
12625C-AJ-2	COMMERCIAL MORTGAGE TRUST COMM 2013-WWP B			2,4	1.A FM	10,188,566	102.7810	10,894,756	10,600,000	10,529,328		48,708			3.726	4.260	MON	32,909	394,903	01/07/2014	03/10/2031
12625C-AJ-2	COMMERCIAL MORTGAGE TRUST COMM 2013-WWP B	0		2,4	1.A FM	1,824,520	102.7810	1,952,834	1,900,000	1,886,955		9,031			3.726	4.260	MON	5,899	70,785	01/07/2014	03/10/2031
12625F-AF-3	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA			2,4	1.A FE	2,606,413	1.0780	297,804		297,918		(291,776)			1.170	6.427	MON	26,928	358,467	06/24/2013	03/10/2046
12625F-AU-0	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 B			2,4	1.A FM	7,925,680	102.3180	8,390,092	8,200,000	8,149,590		31,954			3.613	4.219	MON	24,689	296,266	06/05/2014	03/10/2046
12625F-AU-0	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 B	0		2,4	1.A FM	1,338,398	102.3180	1,534,773	1,500,000	1,473,004		18,999			3.613	4.219	MON	4,516	54,195	07/05/2013	03/10/2046
12625K-AL-9	COMM MORTGAGE TRUST COMM 2013-CR8 AM			2,4	1.A FM	4,376,886	103.1020	4,381,840	4,250,000	4,261,536		(14,279)			3.791	3.522	MON	13,426	163,787	06/04/2013	06/10/2046
12625K-AL-9	COMM MORTGAGE TRUST COMM 2013-CR8 AM	0		2,4	1.A FM	772,392	103.1020	773,266	750,000	752,036		(2,520)			3.791	3.522	MON	2,369	28,904	06/04/2013	06/10/2046
12625K-AM-7	COMM MORTGAGE TRUST COMM 2013-CR8 B			2,4	1.A FM	17,359,624	102.8890	17,439,728	16,950,000	16,995,987		(44,486)			3.928	3.737	MON	55,489	676,528	06/04/2013	06/10/2046
12625K-AM-7	COMM MORTGAGE TRUST COMM 2013-CR8 B	0		2,4	1.A FM	3,123,708	102.8890	3,138,122	3,050,000	3,058,275		(8,005)			3.928	3.737	MON	9,985	121,735	06/04/2013	06/10/2046
12625K-AN-5	COMM MORTGAGE TRUST COMM 2013-CR8 C			2,4	1.A FM	25,186,800	101.8930	26,430,964	25,940,000	25,774,663		90,121			3.928	4.409	MON	84,919	1,035,347	03/19/2014	06/10/2046
12625U-AC-7	COMM MORTGAGE TRUST COMM 2013-CR9 AM			4	1.A FM	8,428,775	102.1250	8,629,571	8,450,000	8,439,368		1,860			4.278	4.379	MON	30,126	365,186	07/02/2013	07/10/2045
12625U-AC-7	COMM MORTGAGE TRUST COMM 2013-CR9 AM	0		4	1.A FM	1,546,107	102.1250	1,582,939	1,550,000	1,548,050		341			4.278	4.379	MON	5,526	66,987	07/02/2013	07/10/2045
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA			4	1.A FE	2,979,856	0.0510	80,190		81,994		(256,483)			0.055	0.963	MON	7,132	143,554	07/02/2013	07/10/2045
12625X-AG-2	COMM MORTGAGE TRUST COMM 2013-300P B			2,4	1.A FM	10,202,217	103.0770	10,462,303	10,150,000	10,150,727		(7,019)			4.394	4.419	MON	37,162	452,134	08/15/2013	08/10/2030
12625X-AG-2	COMM MORTGAGE TRUST COMM 2013-300P B	0		2,4	1.A FM	1,859,517	103.0770	1,906,922	1,850,000	1,850,133		(1,279)			4.394	4.419	MON	6,773	82,409	08/15/2013	08/10/2030
12625X-AJ-6	COMM MORTGAGE TRUST COMM 2013-300P C			2,4	1.A FM	21,427,623	102.4280	22,534,167	22,000,000	21,868,068		62,862			4.394	4.819	MON	80,548	979,995	08/15/2013	08/10/2030
12626B-AQ-7	COMM MORTGAGE TRUST COMM 2013-CR10 B			2,4	1.A FM	9,175,204	104.4630	9,297,246	8,900,000	8,948,842		(33,597)			4.900	4.536	MON	36,341	439,026	06/19/2014	08/10/2046
12626B-AQ-7	COMM MORTGAGE TRUST COMM 2013-CR10 B	0		2,4	1.A FM	1,616,164	104.4630	1,671,415	1,600,000	1,602,026		(2,034)			4.900	4.536	MON	6,533	78,926	08/01/2013	08/10/2046
12626G-AP-8	COMM MORTGAGE TRUST COMM 2013-LC13 B			2,4	1.A FM	9,680,604	104.5250	9,326,800	8,923,000	9,097,430		(104,337)			5.009	3.790	MON	37,246	446,953	02/01/2016	08/10/2046
12626G-AP-8	COMM MORTGAGE TRUST COMM 2013-LC13 B	0		2,4	1.A FM	1,735,556	104.5250	1,672,406	1,600,000	1,627,408		(16,504)			5.009	3.790	MON	6,679	80,144	09/12/2014	08/10/2046
12628I-BE-3	CSAIL 2015-C1 B CSAIL 2015-C1 B			2,4	1.A FM	11,330,000	101.1220	11,123,416	11,000,000	11,117,602		(34,742)			4.044	3.705	MON	37,067	444,807	03/06/2015	04/15/2050
12628I-BE-3	CSAIL 2015-C1 B CSAIL 2015-C1 B	0		2,4	1.A FM	2,060,000	101.1220	2,022,439	2,000,000	2,021,382		(6,317)			4.044	3.705	MON	6,740	80,874	03/06/2015	04/15/2050
12631D-BE-2	WF-RBS COMMERCIAL MORTGAGE COMM 2014-CR17 B			2,4	1.A FM	25,426,675	103.9950	25,530,807	24,550,000	24,793,232		(107,305)			4.377	3.931	MON	89,546	1,074,553	06/27/2014	05/10/2047
12631D-BE-2	WF-RBS COMMERCIAL MORTGAGE COMM 2014-CR17 B	0		2,4	1.A FM	4,583,491	103.9950	4,627,784	4,450,000	4,486,974		(16,601)			4.377	3.931	MON	16,231	194,777	04/29/2014	05/10/2047
12632Q-BA-0	COMM MORTGAGE TRUST COMM 2014-CR18 B			2,4	1.A FM	24,821,655	104.9230	25,076,602	23,900,000	24,132,717		(104,295)			4.456	4.014	MON	88,749	1,064,984	07/22/2014	07/15/2047
12632Q-BA-0	COMM MORTGAGE TRUST COMM 2014-CR18 B	0		2,4	1.A FM	4,480,475	104.9230	4,564,151	4,350,000	4,381,810		(14,936)			4.456	4.014	MON	16,153	193,836	06/19/2014	07/15/2047
12635Q-BK-5	COMM MORTGAGE TRUST COMM 2015-CR27 B			2,4	1.A FM	10,299,069	106.2100	10,620,984	10,000,000	10,128,508		(28,982)			4.339	4.082	MON	36,156	440,130	10/20/2015	10/10/2058
12635R-AX-6	CSAIL CSAIL 2015-C4 A4			4	1.A FM	15,707,409	107.0100	16,319,008	15,250,000	15,421,379		(51,070)			3.808	3.448	MON	48,393	580,720	11/18/2015	11/15/2048
12635R-AX-6	CSAIL CSAIL 2015-C4 A4	0		4	1.A FM	2,832,484	107.0100	2,942,772	2,750,000	2,780,904		(9,209)			3.808	3.448	MON	8,727	104,720	11/18/2015	11/15/2048
12635R-BB-3	CSAIL CSAIL 2015-C4 AS			4	1.A FM	15,376,736	106.6270	15,918,290	14,929,000	15,116,733		(46,851)			4.174	3.830	MON	51,931	623,141	11/18/2015	11/15/2048
12635R-BB-3	CSAIL CSAIL 2015-C4 AS	0		4	1.A FM	2,780,976	106.6270	2,878,919	2,700,000	2,733,953		(8,473)			4.174	3.830	MON	9,392	112,699	11/18/2015	11/15/2048
12636F-BN-2	COMM MTGE TRUST COMM 2015-LC23 B			4	1.A FM	7,724,453	106.0260	7,951,984	7,500,000	7,596,795		(21,826)			4.459	4.080	MON	27,869	334,425	11/06/2015	10/10/2053
12636F-BP-7	COMM MTGE TRUST COMM 2015-LC23 C			4	2.B FM	7,353,297	104.9670	7,872,542	7,500,000	7,416,344		16,621			4.609	4.945	MON	28,807	351,048	11/06/2015	10/10/2053
12636G-AE-1	COMM MORTGAGE TRUST COMM 2016-667M B			4	1.A FM	3,885,145	100.9620	3,836,558	3,800,000	3,842,664		(8,702)			3.179	2.973	MON	10,401	122,464	10/12/2016	10/10/2036
12636G-AE-1	COMM MORTGAGE TRUST COMM 2016-667M B	0		4	1.A FM	715,685	100.9620	706,734	700,000	707,859		(1,603)			3.179	2.973	MON	1,916	22,559	10/12/2016	10/10/2036
12636G-AG-6	COMM MORTGAGE TRUST COMM 2016-667M C			4	1.A FM	4,486,146	98.0950	4,414,283	4,500,000	4,491,275		1,072			3.179	3.273	MON	11,920	145,024	10/12/2016	10/10/2036
12636G-AJ-0	COMM MORTGAGE TRUST COMM 2016-667M D			4	1.A FM	6,094,629	95.1570	6,185,230	6,500,000	6,275,289		41,019			3.179	4.036	MON	17,217	209,479	04/12/2018	10/10/2026
12637U-BC-2	CSAIL COMM MTGE TRUST CSAIL 2016-C7 C			2,4	3.B FM	5,573,184	102.4630	6,147,796	6,000,000	5,745,880		38,200			4.382	5.370	MON	21,911	266,886	11/10/2016	11/15/2049
12652U-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX11 CLASS B			2,4	1.A FM	6,128,470	108.0230	6,427,392	5,950,000	6,069,567		(16,790)			4.452	4.110	MON	22,076	264,912	04/03/2018	04/15/2051
12652U-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX11 CLASS B	0		2,4	1.A FM	1,081,495	108.0230	1,134,246	1,050,000	1,071,100		(2,963)			4.452	4.110	MON	3,896	46,749	04/03/2018	04/15/2051
12655T-BQ-1	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS B			2,4	1.D FM	7,415,949	104.6610	7,535,556	7,200,000	7,377,092		(19,234)			3.465	3.133	MON	20,790	249,480	11/19/2019	08/15/2057
12655T-BQ-1	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS B	0		2,4	1.D FM	1,338,991	104.6610	1,360,587	1,300,000	1,331,975		(3,473)			3.465	3.133	MON	3,754	45,045	11/19/2019	08/15/2057

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
162665-AN-3	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS E	0		4	1.A FM	3,304,242	97.6390	3,392,593	3,474,638	3,319,472		10,588			2.460	3.198	MON	4,036	86,444	07/27/2020	06/15/2034
162665-AQ-6	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS F	0		4	1.A FM	1,573,245	95.8010	1,902,127	1,985,508	1,608,570		24,583			2.718	6.378	MON	2,549	54,596	12/15/2021	06/15/2034
17290X-AW-0	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016-GC37 B			2,4	1.A FM	1,029,986	105.4660	1,054,660	1,000,000	1,014,285		(3,019)			4.233	3.897	MON	3,528	42,330	04/13/2016	04/10/2049
17290X-AW-0	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016-GC37 B	0		2,4	1.A FM	5,664,920	105.4660	5,800,630	5,500,000	5,578,565		(16,607)			4.233	3.897	MON	19,401	232,815	04/13/2016	04/10/2049
17290X-AX-8	CITIGROUP COMMERCIAL MORTGAGE CITIGROUP COMM MTGE TRUST	0		2,4	1.D FM	9,733,058	104.5640	10,456,435	10,000,000	9,867,672		25,242			4.926	5.367	MON	41,051	499,300	04/13/2016	04/10/2049
17290Y-AU-2	CITIGROUP COMM MTGE TRUST CGCMT 2016-C1 B			2,4	1.A FM	5,557,451	106.4720	5,745,230	5,396,000	5,482,908		(17,304)			4.117	3.755	MON	18,513	222,153	05/17/2016	05/10/2049
17291E-AA-9	CITIGROUP COMMERCIAL MORTGAGE CITIGROUP COM MTGE TRUST	0		2,4	3.B FM	820,147	84.7750	1,017,305	1,200,000	974,573		35,812			3.250	7.955	MON	3,250	39,000	12/06/2016	12/10/2049
17291E-AY-7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016-P6 AS			2,4	1.A FM	6,128,208	107.2190	6,379,516	5,950,000	6,045,505		(17,630)			4.032	3.695	MON	19,992	239,904	12/06/2016	12/10/2049
17291E-AY-7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016-P6 AS	0		2,4	1.A FM	1,081,448	107.2190	1,125,797	1,050,000	1,066,854		(3,111)			4.032	3.695	MON	3,528	42,336	12/06/2016	12/10/2049
17291E-AZ-4	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016-P6 B			2,4	1.A FM	9,779,720	107.0100	10,165,913	9,500,000	9,640,548		(29,301)			4.168	3.956	MON	32,993	407,376	12/06/2016	12/10/2049
17318U-AG-9	CITIGROUP COMMERCIAL MTG TR CGCMT 2012-GC8 B			4	1.A FM	5,151,016	101.0960	5,054,790	5,000,000	5,003,741		(20,068)			4.285	3.900	MON	17,854	214,250	01/27/2014	09/10/2045
17320D-AN-8	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 AS			2,4	1.A FM	10,272,375	102.0110	10,558,128	10,350,000	10,331,251		7,826			3.422	3.528	MON	29,515	354,177	06/06/2013	04/10/2046
17320D-AN-8	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 AS	0		2,4	1.A FM	1,885,750	102.0110	1,938,207	1,900,000	1,896,558		1,437			3.422	3.528	MON	5,418	65,018	06/06/2013	04/10/2046
17320D-AQ-1	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 B			2,4	1.A FM	5,838,438	101.8510	6,060,150	5,950,000	5,926,974		13,096			3.732	4.001	MON	18,505	222,054	04/17/2014	04/10/2023
17320D-AQ-1	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 B	0		2,4	1.A FM	1,030,313	101.8510	1,069,438	1,050,000	1,045,937		2,311			3.732	4.001	MON	3,266	39,186	04/17/2014	04/10/2023
17320D-AS-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 C			2,4	1.A FM	18,042,364	102.1880	18,393,880	18,000,000	17,987,236		(4,987)			4.134	4.142	MON	62,010	744,120	06/21/2013	04/10/2023
17320D-AU-2	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 D			2,4	1.D FM	13,110,349	101.4320	13,684,205	13,491,000	13,372,511		66,208			4.417	5.074	MON	49,663	604,161	11/16/2018	04/10/2046
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC15 C			2,4	1.A FM	10,537,786	102.5390	9,973,986	9,727,000	9,908,247		(107,666)			5.178	4.150	MON	41,974	510,828	07/24/2014	09/10/2046
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC15 C	0		2,4	1.A FM	9,693,782	102.5390	9,228,526	9,000,000	9,156,829		(93,442)			5.178	4.150	MON	38,837	472,648	02/14/2017	09/10/2046
17322V-AW-6	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2014-GC23 B			2,4	1.A FM	4,377,298	104.9610	4,460,845	4,250,000	4,284,352		(14,135)			4.175	3.831	MON	14,786	177,438	07/18/2014	07/10/2024
17322V-AW-6	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2014-GC23 B	0		2,4	1.A FM	772,464	104.9610	787,208	750,000	756,062		(2,494)			4.175	3.831	MON	2,609	31,312	07/18/2014	07/10/2024
17323V-BD-6	CGCMT 2015-GC29B CGCMT 2015-GC29 B			2,4	1.A FM	10,453,648	104.4960	10,606,381	10,150,000	10,264,842		(30,937)			3.758	3.430	MON	31,786	381,437	04/01/2015	04/10/2048
17323V-BD-6	CGCMT 2015-GC29B CGCMT 2015-GC29 B	0		2,4	1.A FM	1,905,345	104.4960	1,933,183	1,850,000	1,870,932		(5,639)			3.758	3.430	MON	5,794	69,523	04/01/2015	04/10/2048
17323Y-AG-4	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 B			2,4	1.A FM	15,143,444	103.7350	15,685,830	15,121,000	15,095,469		(6,837)			4.041	4.092	MON	50,914	621,221	06/24/2015	06/10/2045
17323Y-AG-4	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 B	0		2,4	1.A FM	2,754,082	103.7350	2,852,724	2,750,000	2,745,357		(1,243)			4.041	4.092	MON	9,260	112,979	06/24/2015	06/10/2045
17323Y-AH-2	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 C			2,4	2.B FM	9,471,896	102.1660	10,216,604	10,000,000	9,745,970		48,873			4.041	4.764	MON	33,671	410,833	06/24/2015	12/10/2025
17324D-AX-2	CGCMT 2015-P1 B CGCMT 2015-P1 B			2,4	1.D FM	8,290,919	106.1240	8,542,944	8,050,000	8,153,218		(25,543)			4.316	4.030	MON	28,950	352,282	08/06/2015	09/15/2048
17324D-AX-2	CGCMT 2015-P1 B CGCMT 2015-P1 B	0		2,4	1.D FM	1,493,395	106.1240	1,538,791	1,450,000	1,468,592		(4,601)			4.316	4.030	MON	5,215	63,455	08/06/2015	09/15/2048
17325D-AF-0	CITIGROUP COMMERCIAL MTGE TRUS SERIES 2016P5 CLASS AS			2,4	1.A FM	11,127,521	105.1420	12,038,734	11,450,000	11,249,988		33,461			3.396	3.786	MON	32,404	388,842	02/20/2018	10/10/2049
17325D-AF-0	CITIGROUP COMMERCIAL MTGE TRUS SERIES 2016P5 CLASS AS	0		2,4	1.A FM	1,992,264	105.1420	2,155,406	2,050,000	2,014,190		5,991			3.396	3.786	MON	5,802	69,618	02/20/2018	10/10/2049
17325D-AG-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 B			2,4	1.D FM	6,179,577	104.9610	6,297,688	6,000,000	6,093,940		(17,635)			3.698	3.367	MON	18,490	221,880	09/30/2016	10/10/2049
17325G-AG-1	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 B			2,4	1.A FM	3,501,865	104.7830	3,562,637	3,400,000	3,453,935		(10,005)			3.669	3.335	MON	10,396	124,746	11/03/2016	11/15/2049
17325G-AG-1	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 B	0		2,4	1.A FM	617,976	104.7830	628,701	600,000	609,518		(1,766)			3.669	3.335	MON	1,835	22,014	11/03/2016	11/15/2049
17325G-AH-9	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 C			2,4	1.D FM	6,868,943	98.8500	6,919,513	7,000,000	6,909,882		9,175			4.120	4.406	MON	24,459	292,188	03/28/2017	11/15/2049
17325H-AA-2	CITIGROUP COMMERCIAL MORTGAGE CITIGROUP COMMERCIAL MTGE	0		2,4	4.B FM	1,589,692	83.2580	1,665,160	2,000,000	1,751,942		38,400			3.250	6.040	MON	5,417	65,000	03/31/2017	04/14/2050
17325H-BS-2	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017-P7 B			2,4	1.A FM	8,703,193	104.3510	8,817,677	8,450,000	8,594,770		(24,686)			4.137	3.798	MON	29,131	349,576	03/31/2017	04/14/2050
17325H-BS-2	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017-P7 B	0		2,4	1.A FM	1,596,444	104.3510	1,617,444	1,550,000	1,576,555		(4,528)			4.137	3.798	MON	5,344	64,124	03/31/2017	04/14/2050
17325H-BT-0	CITIGROUP COMMERCIAL MORTGAGE CITIGROUP COMM MTGE	0		2,4	2.B FM	2,059,829	102.9940	2,059,878	2,000,000	2,036,510		(5,828)			4.368	4.076	MON	7,280	88,226	03/31/2017	04/14/2050
17328C-AG-7	Citigroup Commercial Mortgage SERIES 2019C7 CLASS B			2,4	1.A FM	6,128,113	106.1090	6,313,472	5,950,000	6,096,808		(15,657)			3.667	3.336	MON	18,182	218,187	12/12/2019	12/15/2072
17328C-AG-7	Citigroup Commercial Mortgage SERIES 2019C7 CLASS B	0		2,4	1.A FM	1,081,432	106.1090	1,114,142	1,050,000	1,075,907		(2,763)			3.667	3.336	MON	3,209	38,503	12/12/2019	12/15/2072
17328H-BH-3	Citigroup Commercial Mortgage SERIES 2019GC43 CLASS B			2,4	1.A FM	6,952,002	105.1540	7,097,871	6,750,000	6,915,091		(17,815)			3.491	3.164	MON	19,637	235,642	10/29/2019	11/10/2052
17328H-BH-3	Citigroup Commercial Mortgage SERIES 2019GC43 CLASS B	0		2,4	1.A FM	1,287,408	105.1540	1,314,421	1,250,000	1,280,572		(3,299)			3.491	3.164	MON	3,636	43,638	10/29/2019	11/10/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
200474-BF-0	COMM MTG TRUST COMM 2015-LC19 B			2,4	1.A FM	13,080,802	104.1540	13,227,520	12,700,000	12,836,775		(39,041)			3.829	3.500	MON	40,524	486,283	01/26/2015	02/10/2048
200474-BF-0	COMM MTG TRUST COMM 2015-LC19 B	0		2,4	1.A FM	2,368,964	104.1540	2,395,535	2,300,000	2,324,770		(7,070)			3.829	3.500	MON	7,339	88,067	01/26/2015	02/10/2048
20048E-BB-6	COMMERCIAL MORTGAGE TRUST COMM 2013-LC6 B			2,4	1.A FM	1,757,448	101.8560	1,853,786	1,820,000	1,810,026		7,733			3.739	4.232	MON	5,671	68,050	11/28/2017	01/10/2046
20048E-BB-6	COMMERCIAL MORTGAGE TRUST COMM 2013-LC6 B	0		2,4	1.A FM	289,219	101.8560	305,569	300,000	298,304		1,324			3.739	4.232	MON	935	11,217	02/04/2014	01/10/2046
20048E-BC-4	COMMERCIAL MORTGAGE TRUST COMM 2013-LC6 C			2,4	1.D FM	19,444,973	101.8850	19,317,407	18,960,000	19,002,373		(58,631)			4.242	3.945	MON	67,024	804,283	11/13/2015	01/10/2046
23306G-AA-5	DBGSMORTGAGETRUSTDBGS_18-BI SENIORSENIORCMBS18-BIOD144				1.A FE	7,469,184	99.9680	7,469,149	7,471,518	7,469,193		10			0.913	0.933	MON	3,220	5,560	12/10/2021	05/15/2035
23307C-AG-0	DBWF MORTGAGE TRUST DBWF 2016-85T C			2,4	1.A FM	6,475,654	104.5000	6,792,531	6,500,000	6,484,092		1,923			3.808	3.929	MON	20,627	250,964	12/09/2016	12/10/2036
23312V-AH-9	DEUTSCHE BANK COMM MTGE TRST DBJPM 2016-C3 AM			2,4	1.A FM	6,128,160	103.3370	6,148,533	5,950,000	6,035,930		(18,139)			3.041	2.706	MON	15,078	180,939	07/26/2016	08/10/2049
23312V-AH-9	DEUTSCHE BANK COMM MTGE TRST DBJPM 2016-C3 AM	0		2,4	1.A FM	1,081,440	103.3370	1,085,035	1,050,000	1,065,164		(3,201)			3.041	2.706	MON	2,661	31,931	07/26/2016	08/10/2049
23312V-AJ-5	DEUTSCHE BANK COMM MTGE TRST DBJPM 2016-C3 B			2,4	1.A FM	8,754,422	100.5540	8,547,125	8,500,000	8,626,704		(25,239)			3.264	2.934	MON	23,120	277,440	07/26/2016	08/10/2049
26863L-AA-2	ELP2021-ELP SENIORSENIORCMBS144A				1.A FE	43,309,850	99.4080	43,222,803	43,480,000	43,311,628		1,779			0.801	0.856	MON	16,446	26,750	11/01/2021	11/15/2036
26863L-AE-4	ELP2021-ELP SUBSUBCMBS144A				1.A FE	35,112,144	99.4080	35,041,486	35,250,000	35,113,559		1,415			1.220	1.278	MON	20,311	33,180	11/01/2021	11/15/2036
29429E-AH-4	CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 AS			2,4	1.A FM	4,377,500	103.4340	4,395,943	4,250,000	4,311,056		(13,002)			3.075	2.739	MON	10,891	130,687	07/14/2016	07/10/2049
29429E-AH-4	CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 AS	0		2,4	1.A FM	772,500	103.4340	775,755	750,000	760,775		(2,295)			3.075	2.739	MON	1,922	23,063	07/14/2016	07/10/2049
29429E-AJ-0	CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 B			2,4	1.A FM	11,077,325	102.9940	11,076,991	10,755,000	10,915,381		(31,898)			3.377	3.047	MON	30,266	363,196	07/14/2016	07/10/2049
30227F-AL-4	EXTENDEDSTAYAMERICATRUSTES SUBSENIORCMBS21-ESH144A	0			1.A FE	16,761,192	100.0000	16,601,812	16,601,812	16,760,454		(738)			2.920	2.804	MON	22,911		12/15/2021	07/15/2038
30261Q-AM-5	FREMF MTGE TRUST FREMF 2013-K26 C			2,4	1.A FM	9,646,484	101.9640	10,196,419	10,000,000	9,890,815		47,649			3.597	4.255	MON	29,974	364,843	05/23/2016	12/25/2045
30262S-AR-9	FREMF 2015-K42-B FREMF 2015-K42 B			2,4	1.A FM	15,265,559	105.6180	15,683,266	14,849,000	14,957,251		(39,661)			3.849	3.622	MON	47,629	579,811	01/16/2015	01/25/2048
30262S-AS-7	FREMF 2015-K42-B FREMF 2015-K42 C			2,4	1.A FM	4,798,840	103.9430	5,197,138	5,000,000	4,901,125		21,896			3.849	5.141	MON	16,038	195,236	01/16/2015	01/25/2048
30287E-AG-5	FREMF MORTGAGE TRUST SERIES 2014K41 CLASS C			2,4	1.A FM	6,928,906	105.0110	7,350,746	7,000,000	6,934,448		1,460			3.833	3.928	MON	23,023	272,143	01/24/2018	11/25/2047
30290T-AQ-5	FREMF MORTGAGE TRUST FREMF 2012-K21 C			2,4	1.A FM	9,975,000	101.1570	10,115,728	10,000,000	9,946,501		(5,242)			3.931	3.986	MON	32,763	398,874	05/04/2016	07/25/2045
30290X-AQ-6	FREMF MTGE TRUST FREMF 2013-K24 C			2,4	1.A FM	9,696,875	101.5080	10,150,844	10,000,000	9,917,460		43,248			3.506	4.045	MON	29,219	355,665	05/09/2016	11/25/2045
30291K-AQ-3	FREMF MTGE TRUST FREMF 2013-K30 C			2,4	1.A FM	9,404,688	102.7110	10,271,118	10,000,000	9,833,724		85,030			3.555	4.582	MON	29,626	360,160	05/23/2016	06/25/2045
30323C-AG-5	FSRIA_21-FL3 MEZZANINSENIORCMBS21-FL314	0		2	1.G FE	5,000,000	99.7640	4,988,211	5,000,000	5,000,000					2.139	2.148	MON	4,760	12,464	10/21/2021	11/16/2036
35563B-AL-4	FREMF MTGE TRUST FREMF 2014-K37 C			2,4	1.A FM	15,060,993	105.4870	15,733,379	14,915,000	14,936,654		(24,303)			4.560	4.475	MON	56,679	689,775	06/20/2016	01/25/2047
36192H-AA-2	GS MORTGAGE SECURITIES TRUST GSMS 2012-ALOH A			4	1.A FM	4,480,488	99.9960	4,499,799	4,500,000	4,495,431		2,026			3.551	3.677	MON	13,316	159,795	08/06/2013	04/10/2034
36192H-AA-2	GS MORTGAGE SECURITIES TRUST GSMS 2012-ALOH A	0		4	1.A FM	9,405,371	99.9960	9,499,575	9,500,000	9,488,382		11,278			3.551	3.677	MON	28,112	337,345	08/06/2013	04/10/2034
36192K-AY-3	GSMS 2012-GCJ7 C GSMS 2012-GCJ7 C			2,4	1.A FM	15,755,310	100.9720	14,412,793	14,274,000	14,333,317		(234,444)			5.423	3.972	MON	64,508	807,723	11/06/2015	05/10/2045
36192P-AD-8	GS MORTGAGE SECURITIES TRUST GSMS 2012-GCJ9 B			2,4	1.A FM	6,514,805	101.6360	6,860,450	6,750,000	6,717,315		29,529			3.747	4.248	MON	21,077	252,922	02/05/2014	11/10/2045
36192P-AD-8	GS MORTGAGE SECURITIES TRUST GSMS 2012-GCJ9 B	0		2,4	1.A FM	1,206,445	101.6360	1,270,454	1,250,000	1,243,947		5,468			3.747	4.248	MON	3,903	46,838	02/05/2014	11/10/2045
36192Q-AA-2	GS MTG SECURITIES TRUST GSMS 2012-TMSQ A			4	1.A FM	12,127,350	101.0130	13,252,886	13,120,000	13,003,429		119,804			3.007	4.014	MON	32,877	394,518	08/12/2013	12/10/2030
36192Q-AA-2	GS MTG SECURITIES TRUST GSMS 2012-TMSQ A	0		4	1.A FM	2,209,125	101.0130	2,424,308	2,400,000	2,377,601		23,112			3.007	4.014	MON	6,014	72,168	07/24/2013	12/10/2030
36192Q-AG-9	GS MTG SECURITIES TRUST GSMS 2012-TMSQ B			4	1.A FM	3,333,859	99.7970	3,393,083	3,400,000	3,387,300		10,038			3.409	3.750	MON	9,659	115,906	03/04/2016	12/10/2022
36192Q-AG-9	GS MTG SECURITIES TRUST GSMS 2012-TMSQ B	0		4	1.A FM	588,328	99.7970	598,779	600,000	597,759		1,771			3.409	3.750	MON	1,705	20,454	03/04/2016	12/10/2022
36192Q-AJ-3	GS MTG SECURITIES TRUST GSMS 2012-TMSQ C			4	1.A FM	4,035,281	98.2100	4,026,599	4,100,000	4,087,272		9,517			3.458	3.781	MON	11,815	143,747	12/09/2015	12/10/2030
36192Q-AL-8	GS MTG SECURITIES TRUST SERIES 2012TMSQ CLASS D			4	1.A FM	5,802,656	95.8080	5,748,451	6,000,000	5,845,588		15,305			3.458	4.088	MON	17,290	210,362	03/08/2019	12/10/2030
36198F-AP-7	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 B			2,4	1.A FM	8,598,489	104.0310	8,790,587	8,450,000	8,477,965		(20,597)			4.820	4.662	MON	33,938	406,143	08/15/2013	08/10/2046
36198F-AP-7	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 B	0		2,4	1.A FM	1,577,238	104.0310	1,612,475	1,550,000	1,555,130		(3,778)			4.820	4.662	MON	6,225	74,500	08/15/2013	08/10/2046
36198F-AT-9	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 C			2,4	1.D FM	37,356,785	99.9330	39,173,552	39,200,000	38,827,022		196,575			4.738	5.512	MON	155,573	1,884,120	08/15/2013	08/10/2046
36198F-AT-9	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 C	0		2,4	1.D FM	762,383	99.9330	799,460	800,000	792,388		4,012			4.738	5.512	MON	3,175	38,451	08/15/2013	08/10/2046
36248G-AH-3	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 AS			2,4	1.A FM	15,173,782	104.9280	15,457,930	14,732,000	14,812,264		(51,583)			4.649	4.301	MON	57,074	684,891	11/14/2013	11/10/2046
36248G-AH-3	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 AS	0		2,4	1.A FM	2,729,468	104.9280	2,780,581	2,650,000	2,664,438		(9,279)			4.649	4.301	MON	10,267	123,198	11/14/2013	11/10/2046
36248G-AJ-9	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 B			2,4	1.A FM	14,876,144	103.9550	13,987,211	13,455,000	13,832,802		(174,819)			5.161	3.796	MON	57,868	694,413	09/09/2015	03/10/2024
36248G-AJ-9	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 B	0		2,4	1.A FM	2,671,553	103.9550	2,546,910	2,450,000	2,505,326		(25,761)			5.161	3.796	MON	10,537	126,444	09/12/2014	03/10/2024
36248G-AL-4	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 C			2,4	1.A FM	11,018,865	102.4680	10,293,946	10,046,000	10,293,590		(111,239)			5.311	4.193	MON	44,460	540,927	07/30/2014	11/10/2046
36248G-AL-4	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 C	0		2,4	1.A FM	2,185,030	102.4680	2,049,362	2,000,000	2,047,112		(21,202)			5.311	4.193	MON	8,851	107,690	07/30/2014	11/10/2046
36250G-AT-2	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 AS			2,4	1.A FM	8,703,036	104.9660	8,869,657	8,450,000	8,540,186		(27,128)			3.777	3.435	MON	26,596	319,156	05/15/2015	05/10/2050
36250G-AT-2	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 AS	0		2,4	1.A FM	1,596,415	104.9660	1,626,979	1,550,000	1,566,543		(4,976)			3.777	3.435	MON	4,879	58,544	05/15/2015	05/10/2050
36250G-AU-9	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 B			2,4	1.A FM	17,457,383	105.2820	17,845,380	16,950,000	17,145,433		(53,542)			4.029	3.742	MON	56,903	692,563	05/15/2015	05/10/2050
36250G-AU-9	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 B	0		2,4	1.A FM	3,141,299	105.2820	3,211,116	3,050,000	3,085,166		(9,634)			4.029	3.742	MON	10,239	124,621	05/15/2015	05/10/2050
36250H-AK-9	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC26 B			2,4	1.A FM	12,205,060	99.7660	11,822,322	11,850,000	11,972,766		(36,978)			4.215	4.018	MON	41,623	499,477	11/21/2014	11/10/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36250H-AK-9	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC26 B	0		2,4	1.A FM	2,214,420	99.7660	2,144,978	2,150,000	2,172,274		(6,709)			4.215	4.018	MON	7,552	90,623	11/21/2014	11/10/2047
36250M-AJ-9	GSMS 2015-590M GSMS 2015-590M C			2,4	1.A FM	20,003,200	103.0020	20,600,360	20,000,000	19,990,865		(1,775)			3.805	3.878	MON	63,423	771,651	10/23/2015	10/10/2035
36251F-BB-1	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 B			2,4	1.A FM	12,204,941	104.6200	12,397,456	11,850,000	11,975,196		(37,211)			3.980	3.645	MON	39,303	471,630	02/13/2015	02/10/2048
36251F-BB-1	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 B	0		2,4	1.A FM	2,214,399	104.6200	2,249,327	2,150,000	2,172,715		(6,751)			3.980	3.645	MON	7,131	85,570	02/13/2015	02/10/2048
36251P-AJ-3	GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 B			2,4	2.B FM	10,299,425	102.3260	10,232,588	10,000,000	10,156,789		(28,942)			3.395	3.070	MON	28,292	339,500	09/22/2016	10/10/2049
36251X-AV-9	GS MORTGAGE SECURITIES TRUST G GSMS 2016-GS4 AS			4	1.A FM	6,128,424	105.3640	6,269,132	5,950,000	6,043,108		(17,917)			3.645	3.307	MON	18,073	216,877	11/16/2016	11/10/2049
36251X-AV-9	GS MORTGAGE SECURITIES TRUST G GSMS 2016-GS4 AS	0		4	1.A FM	1,081,487	105.3640	1,106,317	1,050,000	1,066,431		(3,162)			3.645	3.307	MON	3,189	38,273	11/16/2016	11/10/2049
36252H-AK-7	GS MORTGAGE SECURITIES TRUST G GS MORTGAGE SEC TRUST	0		2,4	3.B FM	1,972,891	104.7450	2,094,898	2,000,000	1,980,697		2,922			4.299	4.529	MON	7,165	85,980	06/08/2018	03/10/2027
36252S-BB-2	GS MORTGAGE SECURITIES TRUST SERIES 2019GC38 CLASS C			2,4	1.D FM	6,179,904	108.1280	6,487,675	6,000,000	6,139,712		(16,021)			4.761	4.421	MON	23,805	285,660	02/13/2019	02/10/2052
36253B-AZ-6	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC22 B			2,4	1.A FM	19,333,552	103.8600	19,463,452	18,740,000	18,910,209		(73,492)			4.391	3.986	MON	68,573	822,873	07/22/2014	06/10/2047
36253B-AZ-6	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC22 B	0		2,4	1.A FM	3,501,871	103.8600	3,531,256	3,400,000	3,429,246		(12,698)			4.391	3.986	MON	12,441	149,294	06/06/2014	06/10/2047
36253G-AJ-1	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC24 AS			2,4	1.A FM	6,952,318	105.3090	7,108,337	6,750,000	6,807,594		(22,382)			4.162	3.817	MON	23,411	280,935	09/15/2014	09/10/2047
36253G-AJ-1	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC24 AS	0		2,4	1.A FM	1,287,466	105.3090	1,316,359	1,250,000	1,260,665		(4,145)			4.162	3.817	MON	4,335	52,025	09/15/2014	09/10/2047
36253V-AN-9	GSMS_17-STAY GSMS_17-STAY	0			1.A FE	2,600,000	99.7200	2,592,720	2,600,000	2,600,000					2.760	2.775	MON	3,389	12,073	10/12/2021	07/15/2032
36254C-BA-7	GS MORTGAGE SECURITIES TRUST G GS MTGE SECURITIES TRUST	0		2,4	1.A FM	1,029,923	105.6060	1,056,056	1,000,000	1,017,074		(2,908)			3.884	3.550	MON	3,237	38,840	08/11/2017	08/10/2050
36254C-BB-5	GS MORTGAGE SECURITIES TRUST G GS MTGE SECURITIES TRUST	0		2,4	1.A FM	2,059,886	103.1270	2,062,533	2,000,000	2,034,393		(5,816)			4.236	3.900	MON	7,060	84,720	08/11/2017	08/10/2050
36254K-AT-9	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS B			4	1.A FM	2,976,273	106.0830	3,129,447	2,950,000	2,966,670		(2,669)			3.953	3.866	MON	9,718	116,613	03/14/2018	11/10/2050
36254K-AT-9	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS B	0		4	1.A FM	554,898	106.0830	583,456	550,000	553,108		(498)			3.953	3.866	MON	1,812	21,741	03/14/2018	11/10/2050
36254K-AU-6	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS C			4	1.A FM	9,131,086	105.9660	9,536,977	9,000,000	9,080,749		(12,561)			4.335	4.244	MON	32,513	395,617	03/16/2018	11/10/2050
36255N-AY-1	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS B			2,4	1.A FM	6,952,117	108.5020	7,323,893	6,750,000	6,933,549		(5,216)			4.321	4.118	MON	24,306	291,668	03/15/2018	03/10/2051
36255N-AY-1	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS B	0		2,4	1.A FM	1,287,429	108.5020	1,356,277	1,250,000	1,283,991		(966)			4.321	4.118	MON	4,501	54,012	03/15/2018	03/10/2051
36256Q-AG-2	GS MORTGAGE SECURITIES TRUST G SERIES 2019BOCA CLASS D	0		4	1.A FM	1,000,000	99.5850	995,852	1,000,000	1,000,000					2.110	2.119	MON	996	21,331	06/11/2019	06/15/2038
36257H-AA-4	GS MORTGAGE SECURITIES TRUST SERIES 2019GC40 CLASS D	0		2	2.B	923,750	89.8540	898,540	1,000,000	925,243		1,493			3.000	3.603	MON	2,500	22,500	03/24/2021	07/10/2052
36257U-AR-8	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS B			2,4	1.A FM	5,252,995	104.0370	5,305,877	5,100,000	5,223,042		(13,499)			3.363	3.038	MON	14,292	171,508	09/16/2019	09/01/2052
36257U-AR-8	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS B	0		2,4	1.A FM	926,999	104.0370	936,331	900,000	921,713		(2,382)			3.363	3.038	MON	2,522	30,266	09/16/2019	09/01/2052
36264B-AG-5	GPMTLTDGPMT_21-FL3 SENIORCMBS21-FL3144A	0			1.G FE	6,511,158	100.0000	6,501,000	6,501,000	6,510,894		(264)			2.489	2.401	MON	7,201	13,934	12/15/2021	07/16/2035
36266C-AG-1	GSMS_21-ARDN SENIORCMBS21-ARDN144A	0			1.G FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					2.136	2.144	MON	4,747	10,383	10/26/2021	11/15/2026
408203-AC-1	HAMLET SECURITIZATION TRUST HM SERIES 2020CRE1 CLASS B	0		2,4	1.D FE	1,999,992	98.8230	1,976,457	2,000,000	1,999,817		(130)			3.833	3.978	MON	6,388	77,787	05/28/2020	10/18/2052
408203-AE-7	HAMLET SECURITIZATION TRUST HM SERIES 2020CRE1 CLASS C	0		4	1.G FE	1,999,728	99.5030	1,990,070	2,000,000	1,998,581		(1,092)			6.533	5.962	MON	10,888	133,487	05/28/2020	10/18/2052
408203-AG-2	HAMLET SECURITIZATION TRUST HM SERIES 2020CRE1 CLASS D	0		4	2.C FE	1,999,671	96.8320	1,936,640	2,000,000	1,997,527		(2,084)			8.911	7.644	MON	14,852	182,755	05/28/2020	10/18/2052
43300L-AN-0	HILTON USA TRUST HILT_16-HHV HILTON USA TRUST	0		4	1.A FM	4,038,175	100.6120	5,030,611	5,000,000	4,413,456		95,005			4.194	7.028	MON	17,473	282,479	11/22/2016	11/22/2046
44421G-AG-8	HUDSON YARDS SERIES 201930HY CLASS C			4	1.A FM	7,187,682	103.9300	7,275,120	7,000,000	7,145,109		(17,384)			3.443	3.191	MON	20,085	244,366	06/24/2019	06/10/2037
44421L-AE-2	HUDSON YARDS HY 2016-10HY B			2,4	1.A FM	4,588,096	103.1820	4,591,620	4,450,000	4,516,859		(14,052)			2.977	2.670	MON	11,038	134,300	08/08/2016	08/10/2038
44421L-AE-2	HUDSON YARDS HY 2016-10HY B	0		2,4	1.A FM	824,826	103.1820	825,460	800,000	812,020		(2,526)			2.977	2.670	MON	1,984	24,144	08/08/2016	08/10/2038
44421L-AG-7	HUDSON YARDS HY 2016-10HY C			2,4	1.A FM	10,050,153	101.7830	10,178,330	10,000,000	10,021,563		(5,621)			2.977	2.970	MON	24,805	301,797	08/08/2016	08/10/2038
44422P-BN-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB10 A10			2,4	1.A FM	9,443,537	94.4350	9,443,537	10,000,000	9,443,537		(67,045)	851,107		4.155	5.735	MON	34,621	415,450	05/03/2017	08/05/2034
44422P-BN-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB10 A10	0		2,4	1.A FM	8,971,360	94.4350	8,971,360	9,500,000	8,971,360		(39,574)	702,251		4.155	5.735	MON	32,890	394,678	05/03/2017	08/05/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46361T-AJ-1	IRVINE CORE OFFICE TRUST ICOT 2013-IRV C			2,4	1.A FM	11,213,346	101.6290	11,809,281	11,620,000	11,549,605		44,939			3.173	3.674	MON	22,225	373,843	05/07/2013	05/15/2048
46361T-AJ-1	IRVINE CORE OFFICE TRUST ICOT 2013-IRV C	0		2,4	1.A FM	2,011,206	101.6290	2,134,207	2,100,000	2,084,755		9,869			3.173	3.674	MON	4,017	67,562	05/28/2013	05/15/2048
46590M-AV-2	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP2 AS			2,4	1.A FM	8,960,957	101.9330	8,868,144	8,700,000	8,839,639		(5,476)			3.056	2.703	MON	22,153	265,837	07/08/2016	08/15/2049
46590M-AV-2	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP2 AS	0		2,4	1.A FM	1,647,992	101.9330	1,630,923	1,600,000	1,625,681		(1,007)			3.056	2.703	MON	4,074	48,890	07/08/2016	08/15/2049
46590R-AL-3	JPMORGAN CHASE COMMERCIAL MORT JPMCC 2016-JP3 C	0		2,4	3.B FM	1,915,547	99.0320	1,980,636	2,000,000	1,946,243		8,841			3.435	4.091	MON	5,725	70,321	01/26/2018	08/15/2049
46591A-BF-1	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS B			2,4	1.D FM	4,634,993	110.3880	4,967,479	4,500,000	4,590,746		(13,163)			4.522	4.294	MON	16,956	203,472	05/23/2018	06/15/2051
46591E-AW-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS B			2,4	1.A FM	4,789,472	107.2550	4,987,375	4,650,000	4,758,795		(12,570)			3.871	3.535	MON	15,000	180,001	06/12/2019	06/13/2052
46591E-AW-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS B	0		2,4	1.A FM	875,495	107.2550	911,671	850,000	869,887		(2,298)			3.871	3.535	MON	2,742	32,904	06/12/2019	06/13/2052
46591E-AX-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS C			2,4	1.D FM	5,452,149	101.6080	5,588,454	5,500,000	5,460,608		3,474			3.750	3.868	MON	17,188	206,250	06/12/2019	06/13/2052
46636D-AY-2	JPMCC 2011-C4 E JPMCC 2011-C4 E			2,4	1.A FM	5,399,609	101.1680	5,058,414	5,000,000	5,000,000		(23,955)			5.527	3.954	MON	23,798	279,814	06/25/2015	07/15/2046
46639E-AK-7	JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 B			2,4	1.D FM	4,865,625	101.1180	5,055,915	5,000,000	4,976,562		16,098			3.812	4.191	MON	15,883	190,595	01/27/2014	12/15/2022
46639J-AK-6	JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 C			2,4	1.A FM	21,943,367	101.0600	22,062,389	21,831,000	21,822,192		(24,497)			4.101	4.092	MON	74,614	908,284	09/10/2015	02/15/2023
46639N-AW-1	JPMBB JPMBB 2013-C12 C			2,4	1.D FM	1,533,548	102.1580	1,485,081	1,453,708	1,474,871		(11,856)			4.098	3.282	MON	4,965	60,420	09/09/2016	07/15/2045
46640J-AX-5	JP MORGAN CHASE COMM MTGE JPMCC 2013-C13 C			2,4	1.A FM	8,273,776	102.8920	8,766,369	8,520,000	8,442,075		31,363			4.213	4.553	MON	29,912	352,212	05/18/2016	01/15/2046
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MTG JPMCC 2013-C16 C			4	1.A FM	10,164,824	104.2430	9,642,506	9,250,000	9,489,192		(108,319)			5.006	3.835	MON	38,584	470,607	04/01/2015	12/15/2046
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SEC JPMBB 2014-C22 AS			2,4	1.A FM	13,464,121	104.3020	13,634,337	13,072,000	13,183,612		(40,283)			4.110	3.618	MON	44,766	537,194	08/06/2014	09/15/2047
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SEC JPMBB 2014-C22 AS	0		2,4	1.A FM	2,420,493	104.3020	2,451,093	2,350,000	2,370,065		(7,242)			4.110	3.618	MON	8,048	96,573	08/06/2014	09/15/2047
46643P-BK-5	JPMBB 2014-C25 JPMBB 2014-C25 B			2,4	1.A FM	11,329,934	103.5530	11,390,807	11,000,000	11,106,099		(35,453)			4.347	4.006	MON	39,849	478,192	11/04/2014	04/15/2025
46644K-AA-8	JPMORGAN CHASE COMM MTGE JPMCC 2015-FRR2 AK36			4	2.C FE	7,222,500	99.1910	8,927,224	9,000,000	8,262,455		241,606			2.124	5.370	MON	15,927	192,603	01/27/2017	12/27/2046
46644R-BD-6	JPMBB 2015-C29 AS JPMBB 2015-C29 AS			2,4	1.A FM	6,995,733	105.3190	7,153,258	6,792,000	6,867,561		(21,681)			3.917	3.573	MON	22,168	266,016	06/04/2015	05/15/2048
46644R-BD-6	JPMBB 2015-C29 AS JPMBB 2015-C29 AS	0		2,4	1.A FM	1,235,995	105.3190	1,263,827	1,200,000	1,213,350		(3,831)			3.917	3.573	MON	3,917	46,999	06/04/2015	05/15/2048
46645U-AY-3	JPMORGAN CHASE COMM MTGE JPMCC 2016-JP4 B			2,4	1.A FM	8,291,468	105.1910	8,467,910	8,050,000	8,180,380		(23,773)			4.053	3.714	MON	27,186	326,234	12/05/2016	12/15/2049
46645U-AY-3	JPMORGAN CHASE COMM MTGE JPMCC 2016-JP4 B	0		2,4	1.A FM	1,493,494	105.1910	1,525,276	1,450,000	1,473,485		(4,282)			4.053	3.714	MON	4,897	58,763	12/05/2016	12/15/2049
46646R-AP-8	JPMDB COMM MTGE SEC JPMDB 2016-C4 B			2,4	1.A FM	6,179,994	102.9280	6,175,689	6,000,000	6,094,745		(17,829)			3.638	3.301	MON	18,189	218,278	10/31/2016	12/15/2049
46654E-AA-9	JPMCC_21-NYAH LCFSENIORCMBS21-NYAH				1.A FE	14,972,475	99.7480	14,972,221	15,010,000	14,972,823		348			0.870	0.903	MON	6,165	15,228	10/21/2021	06/15/2038
50184B-AC-2	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP A2			2,4	1.A FM	11,317,971	108.9480	12,030,075	11,042,000	11,165,305		(20,030)			3.985	3.782	MON	36,670	440,035	03/08/2013	02/15/2028
50184B-AC-2	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP A2	0		2,4	1.A FM	2,049,986	108.9480	2,178,967	2,000,000	2,022,334		(3,628)			3.985	3.782	MON	6,642	79,702	03/08/2013	02/15/2028
50184B-AJ-7	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP B			2,4	1.A FM	13,734,348	107.1870	14,259,105	13,303,000	13,508,178		(32,186)			4.336	4.066	MON	48,069	576,831	10/29/2015	02/15/2036
50184B-AJ-7	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP B	0		2,4	1.A FM	2,459,974	107.1870	2,572,491	2,400,000	2,427,027		(4,377)			4.336	4.066	MON	8,672	104,066	03/08/2013	02/15/2036
50184B-AL-2	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP C			2,4	1.A FM	1,236,000	103.3150	1,239,781	1,200,000	1,382,764		23,152			4.407	3.644	MON	4,407	52,884	12/09/2014	02/15/2036
55284D-AA-0	MF1_21-W10X LCFSENIORCMBS21-W10X144A				1.A FE	5,015,577	100.3350	5,036,833	5,020,000	5,015,649		72			1.050	0.057	MON			12/17/2021	12/15/2034
55284D-AG-7	MF1_21-W10X SUBSUBCMBS21-W10X144A				1.D FE	2,248,027	100.3310	2,257,456	2,250,000	2,248,059		32			1.400	1.462	MON	2,713		12/17/2021	12/15/2034
55352N-AJ-6	MSCG TRUST MSCCG 2015-ALDR B			2,4	1.A FM	10,003,039	96.2530	9,625,306	10,000,000	9,997,399		(627)			3.462	3.528	MON	28,848	350,988	05/19/2015	06/07/2035
55352N-AJ-6	MSCG TRUST MSCCG 2015-ALDR B	0		2,4	1.A FM	1,800,547	96.2530	1,732,555	1,800,000	1,799,532		(113)			3.462	3.528	MON	5,193	63,178	05/19/2015	06/07/2035
55352N-AL-1	MSCG TRUST MSCCG 2015-ALDR C			2,4	1.A FM	13,660,834	90.4690	13,660,834	15,100,000	13,660,834		18,368	1,363,316		3.462	6.695	MON	43,560	529,991	05/19/2015	06/07/2035
55352N-AN-7	MSCG TRUST MSCCG 2015-ALDR D			2,4	2.B FM	2,465,587	82.1860	2,465,587	3,000,000	2,465,587		13,653	481,635		3.462	9.798	MON	8,654	105,296	05/19/2015	06/07/2035
556227-AE-6	MAD MAD 2015-11MD B			2,4	1.A FM	6,734,001	103.2890	6,971,994	6,750,000	6,740,526		1,329			3.555	3.654	MON	19,996	243,282	09/15/2015	09/10/2033
556227-AE-6	MAD MAD 2015-11MD B	0		2,4	1.A FM	1,247,037	103.2890	1,291,110	1,250,000	1,248,246		246			3.555	3.654	MON	3,703	45,052	09/15/2015	09/10/2033
556227-AG-1	MAD MAD 2015-11MD C			2,4	1.A FM	26,173,200	102.1980	27,593,544	27,000,000	26,703,172		94,598			3.555	4.036	MON	79,983	973,126	09/15/2015	09/10/2033
58403Y-AD-8	MED_21-MDLN SENIORCMBS21-MDLN144A				1.A FE	35,140,000	99.8800	35,097,720	35,140,000	35,140,000					1.040	1.042	MON	17,258	30,455	10/29/2021	11/15/2026
61690F-AQ-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C22 B			2,4	1.D FM	17,457,093	102.4350	17,362,797	16,950,000	17,137,047		(52,742)			3.883	3.548	MON	54,847	658,169	04/10/2015	05/15/2046
61690F-AQ-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C22 B	0		2,4	1.D FM	3,141,247	102.4350	3,124,279	3,050,000	3,083,657		(9,490)			3.883	3.548	MON	9,869	118,431	04/10/2015	05/15/2046
61690G-AJ-0	MORGAN STANLEY BAML TRUST MSBAM 2014-C14 B			2,4	1.A FM	13,080,317	105.3600	13,380,683	12,700,000	12,795,530		(54,344)			4.859	4.472	MON	51,427	626,100	01/30/2014	02/15/2047
61690G-AJ-0	MORGAN STANLEY BAML TRUST MSBAM 2014-C14 B	0		2,4	1.A FM	2,368,876	105.3600	2,423,273	2,300,000	2,317,301		(9,842)			4.859	4.472	MON	9,314	113,388	01/30/2014	02/15/2047
61690K-AK-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 C			2,4	4.B FM	11,786,537	99.3430	11,742,287	11,820,000	11,793,954		5,131			4.097	4.278	MON	40,358	493,806	09/09/2015	02/15/2046
61690Q-AG-4	MSBAM 2015-C AS MSBAM 2015-C23 AS			2,4	1.A FM	17,870,127	106.4440	18,468,076	17,350,000	17,540,235		(55,671)			4.004	3.659	MON	57,891	694,694	06/05/2015	07/15/2050
61690Q-AG-4	MSBAM 2015-C AS MSBAM 2015-C23 AS	0		2,4	1.A FM	3,244,432	106.4440	3,352,994	3,150,000	3,184,538		(10,107)			4.004	3.659	MON	10,511	126,126	06/05/2015	07/15/2050
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 B			2,4	1.A FM	3,038,249	101.4820	2,993,733	2,950,000	2,996,662		(8,672)			3.485	3.153	MON	8,567	102,807	11/04/2016	11/15/2049
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 B	0		2,4	1.A FM	566,453	101.4820	558,154	550,000	558,700		(1,617)			3.485	3.153	MON	1,597	19,167	11/04/2016	11/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61691A-BN-2	MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 AS			4	1.A FM	8,703,290	106.3670	8,987,979	8,450,000	8,554,353		(27,013)			4.114	3.765	MON	28,969	347,633	12/02/2015	12/15/2048
61691A-BN-2	MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 AS	0		4	1.A FM	1,596,462	106.3670	1,648,683	1,550,000	1,569,142		(4,955)			4.114	3.765	MON	5,314	63,767	12/02/2015	12/15/2048
61691D-AJ-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2018MP CLASS C			4	1.A FM	10,754,631	100.9420	10,952,209	10,850,000	10,765,514		3,243			4.276	4.398	MON	38,662	470,390	07/26/2018	07/11/2040
61691D-AL-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2018MP CLASS D			4	1.A FM	14,020,012	96.1130	13,974,880	14,540,000	14,084,693		19,375			4.276	4.704	MON	51,811	630,366	07/26/2018	07/11/2040
61691E-BD-6	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 AS			2,4	1.A FM	8,239,702	103.6120	8,288,996	8,000,000	8,126,182		(23,980)			3.778	3.438	MON	25,187	302,240	11/22/2016	12/15/2049
61691G-AW-0	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 B			2,4	1.A FM	6,540,303	103.2370	6,555,525	6,350,000	6,453,047		(18,679)			4.095	3.757	MON	21,669	260,032	12/06/2016	12/15/2049
61691G-AW-0	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 B	0		2,4	1.A FM	1,184,464	103.2370	1,187,221	1,150,000	1,168,662		(3,383)			4.095	3.757	MON	3,924	47,093	12/06/2016	12/15/2049
61691G-AX-8	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 C			2,4	1.D FM	11,267,540	101.1370	11,630,762	11,500,000	11,347,569		20,445			4.277	4.623	MON	40,991	500,037	10/25/2018	12/15/2049
61691Q-AJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2018L1 CLASS B			2,4	1.D FM	5,149,543	111.7540	5,587,689	5,000,000	5,122,023					4.721	4.451	MON	19,671	239,409	10/15/2018	10/15/2051
61691U-BH-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS AS			2,4	1.A FM	2,162,838	107.4550	2,256,551	2,100,000	2,151,241		(5,589)			3.490	3.159	MON	6,108	73,290	11/08/2019	11/15/2029
61691U-BH-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS AS	0		2,4	1.A FM	411,969	107.4550	429,819	400,000	409,760		(1,064)			3.490	3.159	MON	1,163	13,960	11/08/2019	11/15/2029
61691U-BJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS B			2,4	1.A FM	5,634,748	106.3530	5,849,404	5,500,000	5,608,556		(12,205)			3.660	3.434	MON	16,774	204,112	11/08/2019	11/15/2029
61691U-BJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS B	0		2,4	1.A FM	1,024,500	106.3530	1,063,528	1,000,000	1,019,737		(2,219)			3.660	3.434	MON	3,050	37,111	11/08/2019	11/15/2029
61691U-BK-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS C			2,4	1.D FM	6,406,711	101.9100	6,624,173	6,500,000	6,419,919		6,576			3.660	3.885	MON	19,824	241,223	11/08/2019	11/15/2029
61761D-AF-9	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 B			2,4	1.A FM	8,349,770	101.3050	8,212,818	8,107,000	8,115,877		(29,259)			3.930	3.579	MON	26,550	318,605	10/03/2012	11/15/2045
61761D-AF-9	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 B	0		2,4	1.A FM	1,493,421	101.3050	1,468,926	1,450,000	1,451,588		(5,233)			3.930	3.579	MON	4,749	56,985	10/03/2012	11/15/2045
61761D-AH-5	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 C			2,4	1.A FM	8,450,000	101.1170	8,089,333	8,000,000	8,070,038		(69,772)			4.536	3.636	MON	30,240	362,880	04/27/2017	11/15/2045
61761Q-AK-9	MORGAN STANLEY BAML TRUST MSBAM 2013-C8 C			2,4	1.A FM	14,250,625	101.2910	14,175,660	13,995,000	14,000,241		(22,322)			4.022	3.975	MON	46,905	573,482	01/25/2016	12/15/2048
61762D-AG-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 D			2,4	2.B FM	1,221,809	92.7590	1,182,675	1,275,000	1,259,308		7,957			4.108	4.914	MON	4,365	53,153	08/22/2016	05/15/2046
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 B			2,4	1.A FM	259,025	102.0310	265,282	260,000	259,506		89			3.708	3.774	MON	803	9,641	01/15/2016	05/15/2046
61762D-BB-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 C			2,4	1.A FM	13,996,685	101.2900	14,137,006	13,957,000	13,960,698		(4,456)			4.020	4.079	MON	46,759	569,569	05/06/2016	05/15/2046
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA			2,4	1.A FE	7,484,323	0.1360	406,534		425,341		(474,005)			0.161	(1.951)	MON	48,468	591,465	06/25/2013	07/15/2046
61762M-BZ-3	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 B			2,4	2.B FM	32,728,662	100.4320	34,146,938	34,000,000	33,745,717		143,130			4.075	4.635	MON	115,444	1,406,370	06/21/2013	07/15/2046
61763K-BD-5	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 B			2,4	1.A FM	5,664,793	104.8280	5,765,550	5,500,000	5,535,358		(19,221)			4.565	4.210	MON	20,923	251,075	03/26/2014	04/15/2047
61763K-BD-5	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 B	0		2,4	1.A FM	1,029,962	104.8280	1,048,282	1,000,000	1,006,429		(3,495)			4.565	4.210	MON	3,804	45,650	03/26/2014	04/15/2047
61763K-BF-0	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 C			2,4	1.A FM	22,883,006	104.9110	22,860,076	21,790,000	22,043,528		(126,389)			4.897	4.355	MON	88,927	1,082,373	07/28/2014	04/15/2047
61763M-AJ-9	MSBAM 2014-C16 MSBAM 2014-C16 B			2,4	1.A FM	23,173,511	101.6960	22,881,582	22,500,000	22,678,652		(86,206)			4.332	3.999	MON	81,231	989,996	06/05/2014	05/15/2024
61763X-AH-9	COMM MORTGAGE TRUST MSBAM 2014-C18 AS			4	1.A FM	5,573,239	105.0570	5,684,630	5,411,000	5,455,334		(18,210)			4.110	3.759	MON	18,533	222,392	09/18/2014	10/15/2047
61763X-AH-9	COMM MORTGAGE TRUST MSBAM 2014-C18 AS	0		4	1.A FM	1,029,983	105.0570	1,050,569	1,000,000	1,008,193		(3,365)			4.110	3.759	MON	3,425	41,100	09/18/2014	10/15/2047
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBAM 2014-C19 C			2,4	1.A FM	19,157,643	103.0590	20,443,380	19,836,500	19,557,760		64,978			4.000	4.431	MON	66,122	793,460	10/29/2015	06/15/2025
61765D-AX-6	MSC 2015-MS1 B MSC 2015-MS1 B			2,4	1.A FM	9,261,524	104.9860	9,763,711	9,300,000	9,279,445		3,446			4.031	4.162	MON	31,242	380,114	06/25/2015	05/15/2048
61765D-AX-6	MSC 2015-MS1 B MSC 2015-MS1 B	0		2,4	1.A FM	1,692,967	104.9860	1,784,764	1,700,000	1,696,243		630			4.031	4.162	MON	5,711	69,483	06/25/2015	05/15/2048
61765Y-AC-6	MORGAN STANLEY CAP I TRUST MSC 2016-PSQ B			4	1.A FM	9,804,530	96.3370	9,633,717	10,000,000	9,906,337		19,291			3.826	4.146	MON	31,884	387,924	01/29/2016	12/10/2047
61765Y-AD-4	MORGAN STANLEY CAP I TRUST MSC 2016-PSQ C			4	1.A FM	4,561,255	92.9020	4,645,100	5,000,000	4,798,276		44,394			3.826	5.046	MON	15,942	193,962	01/29/2016	12/10/2047
61766C-AK-5	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 B			2,4	1.A FM	8,702,930	107.7310	9,103,239	8,450,000	8,544,348		(28,937)			4.591	4.206	MON	32,326	393,387	02/19/2016	03/15/2049
61766C-AK-5	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 B	0		2,4	1.A FM	1,596,395	107.7310	1,669,825	1,550,000	1,567,306		(5,308)			4.591	4.206	MON	5,930	72,160	02/19/2016	03/15/2049
61766C-AL-3	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 C			2,4	1.A FM	4,918,996	103.3550	5,164,635	4,997,000	4,947,984		3,291			4.607	4.744	MON	19,117	233,433	01/24/2018	03/15/2049
61766E-BJ-3	MORGAN STANLEY BAML TRUST MSBAM 2016-C29 B			2,4	1.A FM	6,540,386	104.4200	6,630,643	6,350,000	6,439,285		(19,430)			4.039	3.698	MON	21,373	256,476	04/22/2016	05/15/2049
61766E-BJ-3	MORGAN STANLEY BAML TRUST MSBAM 2016-C29 B	0		2,4	1.A FM	1,184,479	104.4200	1,200,825	1,150,000	1,166,170		(3,519)			4.039	3.698	MON	3,871	46,449	04/22/2016	05/15/2049
61766L-AC-3	MORGAN STANLEY BAML TRUST MSBA MORGAN STANLEY BAML TRUST	0		2,4	4.B FM	2,237,820	82.0100	2,938,268	3,582,803	2,890,497		136,465			3.000	8.809	MON	8,957	107,484	02/12/2016	01/15/2026
61766L-BX-6	MORGAN STANLEY BAML TRUST MSBA MORGAN STANLEY BAML TRUST	0		2,4	3.B FM	5,370,378	100.0890	5,883,639	5,878,378	5,618,752		52,293			4.613	5.922	MON	22,598	275,694	02/17/2016	01/15/2026
61766N-BF-1	MS BAML TRUST MSBAM 2016-C30 B			2,4	1.A FM	5,252,978	100.1990	5,110,131	5,100,000	5,174,632		(15,855)			3.307	2.962	MON	14,055	168,657	09/26/2016	09/15/2049
61766N-BF-1	MS BAML TRUST MSBAM 2016-C30 B	0		2,4	1.A FM	926,996	100.1990	901,788	900,000	913,170		(2,798)			3.307	2.962	MON	2,480	29,763	09/26/2016	09/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61767F-AJ-0	MORGAN STANLEY CAPITAL I TRUST MORGAN STANLETY CAP I TRST	0		2,4	4.B FM	2,381,733	84.0180	2,499,639	2,975,124	2,651,720		57,919			3.500	6.255	MON	8,677	104,129	08/12/2016	08/15/2026
61767F-BE-0	MORGAN STANLEY CAPITAL I TRUST MSC 2016-UB11 B			2,4	1.A FM	6,128,310	101.3740	6,031,777	5,950,000	6,035,147		(18,480)			3.136	2.794	MON	15,549	186,592	08/12/2016	08/15/2049
61767F-BE-0	MORGAN STANLEY CAPITAL I TRUST MSC 2016-UB11 B	0		2,4	1.A FM	1,081,466	101.3740	1,064,431	1,050,000	1,065,026		(3,261)			3.136	2.794	MON	2,744	32,928	08/12/2016	08/15/2049
61767F-BF-7	MORGAN STANLEY CAPITAL I TRUST MSC 2016-UB11 C	0		2,4	1.D FM	3,736,928	94.8090	3,439,874	3,628,200	3,679,113		(11,049)			3.691	3.353	MON	11,160	133,917	08/12/2016	08/15/2049
61771M-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS B			2,4	1.D FM	4,377,195	105.5140	4,484,338	4,250,000	4,350,259		(11,337)			3.725	3.393	MON	13,193	158,313	07/15/2019	07/15/2052
61771M-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS B	0		2,4	1.D FM	772,446	105.5140	791,354	750,000	767,693		(2,001)			3.725	3.393	MON	2,328	27,937	07/15/2019	07/15/2052
68162M-AJ-1	OLYMPIC TOWER MTGE TRUST OT 2017-OT C			2,4	1.A FM	8,064,087	101.9480	7,973,391	7,821,000	7,958,884		(24,142)			3.945	3.645	MON	25,713	312,843	05/12/2017	05/10/2039
68162M-AL-6	OLYMPIC TOWER MTGE TRUST SERIES 2017OT CLASS D			2,4	1.A FM	11,422,959	95.5020	11,231,014	11,760,000	11,529,452		32,317			3.945	4.403	MON	38,663	470,405	10/09/2018	05/10/2039
74824D-AG-5	QUEENS CENTER MORTGAGE TRUST QCMT 2013-QCA B			2,4	1.A FM	19,866,461	100.3470	20,370,423	20,300,000	20,156,947		38,049			3.376	3.675	MON	57,111	685,328	06/11/2013	01/11/2037
74824D-AG-5	QUEENS CENTER MORTGAGE TRUST QCMT 2013-QCA B	0		2,4	1.A FM	3,493,031	100.3470	3,712,836	3,700,000	3,633,984		19,061			3.376	3.675	MON	10,409	124,912	06/11/2013	01/11/2037
74824D-AJ-9	QUEENS CENTER MORTGAGE TRUST QCMT 2013-QCA C			2,4	1.A FM	25,339,931	99.9290	26,651,120	26,670,000	26,238,300		123,978			3.474	4.095	MON	77,214	939,438	07/18/2013	01/11/2037
75574Y-AJ-2	RCMT_21-FL5 SUBCMBS21-FL5144A	0			2.B FE	4,500,000	99.7800	4,490,100	4,500,000	4,500,000					3.092	3.112	MON	1,932	11,980	12/15/2021	04/25/2038
75575T-AJ-2	RCMT_21-FL6 SENIORSENIORCMBS21-FL6144A	0			2.B FE	5,003,125	100.0000	5,000,000	5,000,000	5,003,138		13			2.492	2.475	MON		10,728	12/15/2021	07/25/2036
78413M-AE-8	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE A2B			4	1.A FM	8,511,783	108.4010	9,159,884	8,450,000	8,495,221		(2,804)			4.144	4.123	MON	29,181	350,168	05/20/2015	01/05/2035
78413M-AE-8	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE A2B	0		4	1.A FM	1,559,506	108.4010	1,680,215	1,550,000	1,556,932		(436)			4.144	4.123	MON	5,353	64,232	05/20/2015	01/05/2035
78472U-AA-6	SREIT_21-MFP SENIORCMBS21-MFP144A				1.A FE	24,972,970	99.5320	25,002,479	25,120,000	24,973,721		751			0.831	0.904	MON	9,855	8,591	11/16/2021	11/15/2038
78472U-AC-2	SREIT_21-MFP SENIORCMBS21-MFP144A				1.D FE	21,891,181	99.2990	21,865,545	22,020,000	21,891,822		641			1.180	1.256	MON	12,268	10,733	11/16/2021	11/15/2038
78662M-AB-2	SAGANAW RECEIVABLES LLC SAG_19 SERIES 20191A CLASS A	0		4	2.A PL	1,076,382	99.9970	1,076,347	1,076,382	1,076,382					5.125	5.239	MON	4,597	55,165	06/04/2019	12/01/2023
87264J-AG-1	TMSQ 2014-1500 C TMSQ 2014-1500 B			2,4	1.A FM	4,541,367	102.0600	4,541,683	4,450,000	4,480,150		(11,458)			3.835	3.642	MON	14,221	173,023	08/25/2016	10/10/2036
87264J-AG-1	TMSQ 2014-1500 C TMSQ 2014-1500 B	0		2,4	1.A FM	810,375	102.0600	816,482	800,000	803,155		(1,285)			3.835	3.642	MON	2,557	31,105	12/03/2015	10/10/2036
87264J-AJ-5	TMSQ 2014-1500 C TMSQ 2014-1500 C			2,4	1.A FM	4,039,844	101.0570	4,042,290	4,000,000	4,010,810		(4,752)			3.835	3.783	MON	12,783	155,526	06/03/2015	10/10/2036
87264J-AL-0	TMSQ 2014-1500 C TMSQ 2014-1500 D			2,4	1.A FM	9,046,055	95.8740	8,628,653	9,000,000	9,011,907		(6,519)			3.835	3.836	MON	28,762	349,935	06/30/2016	10/10/2036
88581E-AD-3	REITCMS_21-PF1 LCFSENIORCMBS21-PF1				1.A FE	100,828,923	101.5220	99,390,488	97,900,000	100,762,104		(66,819)			2.522	1.900	MON	205,753	205,753	11/05/2021	11/15/2054
90187L-AJ-8	PARK AVENUE TRUST PRKAV 2017-245P C			4	1.A FM	8,139,392	102.6500	8,212,039	8,000,000	8,080,058		(13,568)			3.657	3.524	MON	24,383	296,656	05/17/2017	06/05/2037
902055-AE-2	LIBERTY STREET TRUST LBTY 2016-225L C			4	1.A FM	17,251,763	105.5750	17,683,799	16,750,000	16,987,472		(49,493)			4.501	4.138	MON	62,826	753,918	02/17/2016	02/10/2036
90269G-AE-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 AS			2,4	1.A FM	1,156,719	100.0220	1,100,237	1,100,000	1,108,283		(6,448)			4.171	3.569	MON	3,823	45,881	06/07/2013	05/10/2045
90269G-AE-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 AS	0		2,4	1.A FM	7,360,938	100.0220	7,001,505	7,000,000	7,052,713		(41,034)			4.171	3.569	MON	24,331	291,970	06/07/2013	05/10/2045
90269G-AF-8	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 B			2,4	1.A FM	15,733,508	100.4720	14,414,781	14,347,000	14,378,677		(174,153)			4.822	3.613	MON	57,651	691,812	03/13/2013	05/10/2045
90269G-AF-8	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 B	0		2,4	1.A FM	2,837,250	100.4720	2,612,283	2,600,000	2,605,089		(29,227)			4.822	3.613	MON	10,448	125,372	10/22/2012	05/10/2045
90270R-AA-2	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 AS			2,4	1.A FM	4,003,965	101.3730	4,308,334	4,250,000	4,216,483		30,612			3.317	4.116	MON	11,746	140,951	01/08/2014	12/10/2045
90270R-AA-2	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 AS	0		2,4	1.A FM	706,582	101.3730	760,294	750,000	744,085		5,402			3.317	4.116	MON	2,073	24,874	01/08/2014	12/10/2045
90270R-AE-4	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 XB			2,4	1.E FE	5,685,941	0.3750	505,649		541,511		(653,389)			0.455	4.613	MON	51,031	658,467	12/10/2012	12/10/2045
90270R-AG-9	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 B			2,4	1.A FM	2,990,102	101.1090	2,982,723	2,950,000	2,952,051		(4,921)			3.718	3.569	MON	9,140	109,684	02/21/2013	12/10/2045
90270R-AG-9	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 B	0		2,4	1.A FM	557,477	101.1090	556,101	550,000	550,382		(918)			3.718	3.569	MON	1,704	20,450	02/21/2013	12/10/2045
90276C-AJ-0	UBS COMMERCIAL MORTGAGE TRUST UBS COMM MTGE TRUST	0		2,4	1.D FM	2,265,981	102.7840	2,261,240	2,200,000	2,238,567		(6,689)			3.993	3.641	MON	7,321	87,846	07/31/2017	08/15/2027
90276F-BA-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS B			2,4	1.A FM	4,377,482	110.5430	4,698,071	4,250,000	4,338,175		(11,742)			4.696	4.354	MON	16,630	199,563	05/23/2018	05/15/2051
90276F-BA-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS B	0		2,4	1.A FM	772,497	110.5430	829,071	750,000	765,560		(2,072)			4.696	4.354	MON	2,935	35,217	05/23/2018	05/15/2051
90276F-BB-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS C			2,4	1.D FM	5,967,976	106.6520	6,399,093	6,000,000	5,969,268		526			5.087	5.240	MON	25,433	309,495	05/23/2018	05/15/2051
90276G-AX-0	UBS COMMERCIAL MTGE SERIES 2017C3 CLASS B			2,4	1.D FM	2,972,439	104.6870	3,192,940	3,050,000	2,977,973		1,772			4.092	4.322	MON	10,401	124,806	11/01/2018	08/15/2050
90276G-AX-0	UBS COMMERCIAL MTGE SERIES 2017C3 CLASS B	0		2,4	1.D FM	536,014	104.6870	575,776	550,000	537,012		320			4.092	4.322	MON	1,876	22,506	11/01/2018	08/15/2050
90278K-BD-2	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C14 CLASS AS			2,4	1.A FM	9,578,985	114.2670	10,626,872	9,300,000	9,505,390		(25,186)			4.749	4.408	MON	36,808	441,694	11/28/2018	12/15/2051
90278K-BD-2	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C14 CLASS AS	0		2,4	1.A FM	1,750,997	114.2670	1,942,546	1,700,000	1,737,544		(4,604)			4.749	4.408	MON	6,728	80,740	11/28/2018	12/15/2051
90278M-BE-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2019C17 CLASS B			2,4	1.A FM	6,128,494	102.7530	6,113,815	5,950,000	6,093,786		(15,991)			3.395	3.145	MON	16,835	202,014	09/26/2019	09/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90278M-BE-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2019C17 CLASS B	0		2,4	1.A FM	1,081,499	102.7530	1,078,909	1,050,000	1,075,374		(2,822)			3.395	3.145	MON	2,971	35,650	09/26/2019	09/15/2029
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA			2,4	1.A FE	8,320,241	0.7220	422,229		389,670		(991,592)			1.809	9.505	MON	88,185	1,163,878	09/14/2012	08/10/2049
90349D-AN-2	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 B			2,4	1.A FM	29,743,138	101.4920	29,432,770	29,000,000	29,033,114		(90,658)			4.365	4.152	MON	105,488	1,265,850	06/19/2013	08/10/2049
90349D-AN-2	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 B	0		2,4	1.A FM	5,168,857	101.4920	5,328,346	5,250,000	5,237,365		9,597			4.365	4.152	MON	19,097	229,163	08/02/2013	08/10/2049
90353D-BD-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C12 CLASS B			2,4	1.D FM	8,239,961	110.5170	8,841,322	8,000,000	8,220,601		(6,112)			4.788	4.579	MON	31,917	383,000	08/03/2018	08/15/2051
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS SERIES 2020ST3 CLASS A	0		2,4	2.C FE	376,655	101.0830	380,735	376,655	376,655					3.350	3.373	MON	386	12,618	03/05/2020	04/20/2028
91830C-AL-2	VNDO 2012-6 VNDO 2012-6AVE D			2,4	1.A FM	5,197,250	101.4080	5,526,741	5,450,000	5,429,190		32,194			3.337	4.031	MON	15,156	184,404	03/16/2016	11/15/2030
91831U-AE-7	VNO MTGE TRUST VNDO 2016-350P C			4	1.A FM	4,516,505	103.5830	4,661,221	4,500,000	4,507,309		(1,896)			3.903	3.935	MON	14,635	178,057	12/14/2016	01/10/2035
92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C20 B			2,4	1.D FM	13,529,035	101.6380	13,177,387	12,965,000	13,110,718		(68,864)			4.378	3.881	MON	47,301	567,608	05/30/2014	05/15/2024
92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C20 B	0		2,4	1.D FM	9,277,343	101.6380	9,147,434	9,000,000	9,070,793		(35,257)			4.378	3.881	MON	32,835	394,020	05/30/2014	05/15/2024
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 B			4	1.A FM	11,949,811	104.7170	12,016,294	11,475,000	11,634,798		(54,067)			4.371	3.887	MON	41,798	501,572	09/14/2016	09/15/2057
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 B	0		4	1.A FM	2,111,426	104.7170	2,146,702	2,050,000	2,068,697		(6,649)			4.371	3.887	MON	7,467	89,606	09/05/2014	09/15/2057
92890P-AJ-3	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2013-C14 C			2,4	4.B FM	7,170,488	99.3590	7,724,191	7,774,000	7,659,963		69,858			3.959	5.092	MON	25,650	312,823	06/26/2013	06/15/2046
92930R-AD-4	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 B			2,4	1.A FM	8,660,591	101.2320	8,554,064	8,450,000	8,458,046		(25,396)			3.840	3.551	MON	27,040	324,480	10/16/2012	11/15/2045
92930R-AD-4	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 B	0		2,4	1.A FM	1,588,629	101.2320	1,569,089	1,550,000	1,551,476		(4,658)			3.840	3.551	MON	4,960	59,520	10/16/2012	11/15/2045
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA			2,4	1.A FE	5,834,692	0.7120	286,658		329,514		(679,764)			1.851	3.438	MON	65,040	803,862	10/18/2012	11/15/2045
92936J-AN-4	WF-RBS COMM MTG TRUST WFRBS 2011-C5 E			2,4	1.A FM	3,802,842	99.8560	3,485,196	3,490,206	3,497,940		(43,437)			5.520	4.512	MON	16,055	200,907	10/19/2016	11/15/2044
92936Q-AS-7	WF-RBS COMMERCIAL MTG TR WFRBS 2012-C6 D			2,4	1.A FM	8,089,975	100.1500	7,626,943	7,615,521	7,622,072		(82,740)			5.775	4.624	MON	37,348	438,700	12/12/2016	04/15/2045
92936Y-AG-6	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 C			2,4	1.A FM	6,434,766	100.8120	6,048,746	6,000,000	6,032,653		(81,584)			4.857	3.554	MON	24,287	297,131	09/15/2016	08/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA			2,4	1.A FE	13,037,781	0.3150	342,444		476,117		(1,529,712)			1.699	(37.636)	MON	153,939	2,037,624	06/24/2013	08/15/2045
92936Y-AM-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XB			2,4	1.A FE	3,359,745	0.1530	102,105		115,461		(392,668)			0.546	21.314	MON	30,359	427,504	10/09/2012	08/15/2045
92936Y-AR-2	WF-RBS COMMERCIAL MTG TRUST SERIES 2012C8 CLASS E			2,4	1.A FM	2,391,797	98.6900	2,467,250	2,500,000	2,478,581		25,991			4.857	6.126	MON	10,120	123,805	04/25/2018	08/15/2045
92937E-AG-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 B			2,4	1.A FM	789,471	101.7270	864,680	850,000	840,945		7,187			3.714	4.668	MON	2,631	31,569	07/15/2013	03/15/2045
92937E-AG-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 B	0		2,4	1.A FM	139,318	101.7270	152,591	150,000	148,402		1,268			3.714	4.668	MON	464	5,571	07/15/2013	03/15/2045
92937E-AH-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 C			2,4	1.A FM	13,477,685	101.8040	13,407,525	13,170,000	13,195,924		(43,188)			4.183	3.947	MON	45,906	559,475	12/03/2015	03/15/2045
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 D			2,4	1.D FM	7,129,261	98.7600	7,388,237	7,481,000	7,393,867		41,976			4.239	4.997	MON	26,425	321,990	02/21/2018	03/15/2045
92937F-AG-6	WF-RBS COMM MTG TRUST WFRBS 2013-C12 B			2,4	1.A FM	4,534,284	102.1280	4,570,246	4,475,000	4,479,780		(9,188)			3.863	3.774	MON	14,406	172,869	09/09/2015	03/15/2048
92937F-AG-6	WF-RBS COMM MTG TRUST WFRBS 2013-C12 B	0		2,4	1.A FM	771,625	102.1280	817,027	800,000	794,638		3,290			3.863	3.774	MON	2,575	30,904	11/19/2013	03/15/2048
92937F-AH-4	WF-RBS COMM MTG TRUST WFRBS 2013-C12 C			2,4	1.A FM	29,080,220	101.9020	28,904,440	28,365,000	28,426,918		(90,461)			4.317	4.075	MON	103,562	1,239,467	04/15/2014	03/15/2048
92937F-AU-5	WF-RBS COMM MTG TRUST WFRBS 2013-C12 D			2,4	1.A FM	6,303,453	98.4300	6,791,648	6,900,000	6,736,134		81,391			4.392	5.876	MON	25,623	306,685	02/17/2016	03/15/2048
92937U-AH-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C13 C			2,4	1.A FM	10,057,531	100.3290	10,524,529	10,490,000	10,402,777		48,906			3.910	4.461	MON	34,180	410,159	07/24/2013	05/15/2045
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA			2,4	1.A FE	4,124,961	0.4660	443,252		475,796		(398,615)			0.396	(6.777)	MON	31,355	464,518	08/07/2013	08/15/2046
92938J-AK-8	WF-RBS COMMERICAL MTG TRUST WFRBS 2013-UBS1 B			2,4	1.A FM	15,682,006	105.1000	15,982,583	15,207,000	15,368,372		(95,328)			5.039	4.453	MON	63,861	777,015	11/22/2013	03/15/2046
92938J-AK-8	WF-RBS COMMERICAL MTG TRUST WFRBS 2013-UBS1 B	0		2,4	1.A FM	2,835,899	105.1000	2,890,255	2,750,000	2,779,182		(17,239)			5.039	4.453	MON	11,549	140,514	11/22/2013	03/15/2046
92938J-AL-6	WF-RBS COMMERICAL MTG TRUST WFRBS 2013-UBS1 C			2,4	1.A FM	12,059,758	104.3370	12,084,359	11,582,000	11,741,925		(91,393)			5.039	4.273	MON	48,638	591,793	05/01/2014	11/15/2023
92938V-AT-2	WF-RBS COMM MTG TRUST WFRBS 2014-C19 B			2,4	1.A FM	8,770,862	103.7860	8,837,369	8,515,000	8,570,001		(29,884)			4.723	4.367	MON	33,514	402,163	09/25/2015	03/15/2047
92938V-AT-2	WF-RBS COMM MTG TRUST WFRBS 2014-C19 B	0		2,4	1.A FM	1,596,412	103.7860	1,608,681	1,550,000	1,559,951		(5,414)			4.723	4.367	MON	6,101	73,206	03/10/2014	03/15/2047
92939F-AX-7	WF-RBS COMM MTG TRUST WFRBS 2014-C21 B			2,4	1.A FM	6,694,519	102.6320	6,671,058	6,500,000	6,549,447		(22,118)			4.213	3.861	MON	22,820	273,845	07/18/2014	08/15/2047
92939G-AJ-6	WFLD MORTGAGE TRUST WFLD 2014-MONT C			2,4	1.D FM	5,401,471	89.7850	5,401,471	6,016,000	5,401,471		7,340	588,923		3.755	8.269	MON	18,824	229,026	08/07/2014	08/10/2024
92939H-BA-2	COMM MORTGAGE TRUST WFRBS 2014-C23 AS			4	1.A FM	8,703,297	105.3960	8,905,981	8,450,000	8,520,461		(28,321)			4.210	3.860	MON	29,645	355,745	09/18/2014	10/15/2024
92939H-BA-2	COMM MORTGAGE TRUST WFRBS 2014-C23 AS	0		4	1.A FM	1,596,463	105.3960	1,633,641	1,550,000	1,562,925		(5,195)			4.210	3.860	MON	5,438	65,255	09/18/2014	10/15/2024
92939H-BC-8	COMM MORTGAGE TRUST WFRBS 2014-C23 C			4	1.A FM	3,290,760	102.8090	3,417,360	3,324,000	3,300,154		2,058			3.860	4.026	MON	10,693	130,237	01/31/2017	10/15/2057
92939L-AH-9	WF-RBS COMM MTG TRUST WFRBS 2014-C25 B			2,4	1.A FM	3,124,520	104.4760	3,155,179	3,020,000	3,057,928		(11,707)			4.236	3.817	MON	10,661	127,927	09/22/2015	11/15/2047
92939L-AH-9	WF-RBS COMM MTG TRUST WFRBS 2014-C25 B	0		2,4	1.A FM	569,035	104.4760	574,619	550,000	556,908		(2,132)			4.236	3.817	MON	1,942	23,298	09/22/2015	11/15/2047
92939L-AJ-5	WF-RBS COMM MTG TRUST WFRBS 2014-C25 C			2,4	1.D FM	3,740,686	100.7740	3,584,540	3,557,000	3,620,560		(19,440)			4.310	3.773	MON	12,777	155,532	04/22/2015	11/15/2047
92939V-AG-9	JPMDB COMM MTGE SEC JPMDB 2015-WPG C			2,4	1.D FM	11,355,898	87.3530	11,355,898	13,000,000	11,355,898		(7,596)	1,672,682		3.516	7.376	MON	38,090	463,428	07/07/2016	06/05/2035
94988H-AF-8	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 B			2,4	1.A FM	11,274,956	101.6570	11,182,287	11,000,000	11,006,847		(33,725)			4.142	3.851	MON	37,968	455,620	09/19/2012	10/15/2045
94988H-AF-8	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 B	0		2,4	1.A FM	2,049,992	101.6570	2,033,143	2,000,000	2,001,245		(6,132)			4.142	3.851	MON	6,903	82,840	09/19/2012	10/15/2045
94988H-AG-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 C			2,4	1.A FM	19,211,758	101.6060	19,262,409	18,958,000	18,948,089		(33,793)			4.693	4.547	MON	74,142	889,699	02/17/2016	10/15/2045
94988H-AM-3	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 XB			2,4	1.F FE	4,564,498	0.2760	326,297		303,355		(473,700)			0.421	32.288	MON	49,784	576,522	09/21/2012	10/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94988H-AP-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 D			2,4	1.D FM	3,418,060	100.9790	3,454,497	3,421,000	3,414,457		(54)			4.757	4.866	MON	13,802	165,015	09/22/2014	10/15/2045
94989A-BA-2	WELLS FARGO COMMERCIAL MTG TR WFCM 2014-LC18 C			2,4	2.B FM	12,000,808	99.9650	11,996,845	12,001,000	11,988,776		(1,940)			4.193	4.210	MON	41,933	503,202	12/12/2014	12/15/2047
94989C-BC-4	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 B			2,4	1.A FM	8,703,331	103.2500	8,724,618	8,450,000	8,538,153		(26,473)			3.783	3.448	MON	26,639	319,663	02/04/2015	02/15/2048
94989C-BC-4	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 B	0		2,4	1.A FM	1,596,469	103.2500	1,600,374	1,550,000	1,566,170		(4,856)			3.783	3.448	MON	4,886	58,637	02/04/2015	02/15/2048
94989C-BD-2	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 C			2,4	1.D FM	14,999,145	101.7330	15,259,953	15,000,000	14,985,105		(2,286)			4.071	4.087	MON	50,888	610,650	02/04/2015	02/15/2048
94989D-BB-4	WELLS FARGO COMM MTG TRUST WFCM 2015-C27 B			2,4	1.D FM	8,239,792	102.7760	8,222,045	8,000,000	8,086,712		(24,701)			4.139	3.313	MON	27,593	331,120	03/03/2015	02/15/2048
94989H-BJ-8	WFCM 2015-NXS1 C WFCM 2015-NXS1 C			2,4	1.A FM	7,995,359	103.1760	8,254,114	8,000,000	7,990,874		(688)			3.848	3.869	MON	25,653	307,840	09/13/2016	05/15/2048
94989J-BE-5	WELLS FARGO COMM MTG TRUST WFCM 2015-C28 B			2,4	1.A FM	15,525,263	104.7490	15,974,198	15,250,000	15,337,054		(28,717)			4.093	3.973	MON	52,014	632,931	05/13/2015	05/15/2048
94989J-BE-5	WELLS FARGO COMM MTG TRUST WFCM 2015-C28 B	0		2,4	1.A FM	2,799,638	104.7490	2,880,593	2,750,000	2,765,698		(5,179)			4.093	3.973	MON	9,380	114,135	05/13/2015	05/15/2048
94989M-AK-5	WFCM 2015-NXS2 B WFCM 2015-NXS2 B			2,4	1.A FM	13,916,650	106.4060	14,576,515	13,699,000	13,817,183		(33,549)			4.289	4.227	MON	48,966	596,160	06/30/2015	07/15/2058
94989M-AK-5	WFCM 2015-NXS2 B WFCM 2015-NXS2 B	0		2,4	1.A FM	2,488,926	106.4060	2,606,939	2,450,000	2,471,137		(6,000)			4.289	4.227	MON	8,757	106,620	06/30/2015	07/15/2058
94989N-BK-2	WFCM 2015-C30 B WFCM 2015-C30 B			2,4	1.A FM	6,132,875	105.6690	6,287,294	5,950,000	6,024,609		(18,959)			4.400	4.052	MON	21,817	261,800	09/28/2015	09/15/2048
94989N-BK-2	WFCM 2015-C30 B WFCM 2015-C30 B	0		2,4	1.A FM	1,081,500	105.6690	1,109,522	1,050,000	1,062,777		(3,258)			4.400	4.052	MON	3,850	46,200	07/27/2015	09/15/2048
94989T-BE-3	WFCM WFCM 2015-LC22 B			2,4	1.A FM	6,942,058	106.9710	7,220,557	6,750,000	6,798,871		(25,093)			4.557	4.221	MON	25,634	311,426	09/15/2015	09/15/2058
94989T-BE-3	WFCM WFCM 2015-LC22 B	0		2,4	1.A FM	1,285,566	106.9710	1,337,140	1,250,000	1,259,050		(4,647)			4.557	4.221	MON	4,747	57,671	09/15/2015	09/15/2058
94989Y-BE-2	WELLS FARGO COMM MTGE TRST WFCM 2016-C32 B			2,4	1.A FM	12,559,881	107.4750	13,649,262	12,700,000	12,596,737		8,120			4.716	4.921	MON	49,907	606,935	02/03/2016	01/15/2059
94989Y-BE-2	WELLS FARGO COMM MTGE TRST WFCM 2016-C32 B	0		2,4	1.A FM	2,274,624	107.4750	2,471,914	2,300,000	2,281,299		1,471			4.716	4.921	MON	9,038	109,917	02/03/2016	01/15/2059
95000A-AZ-0	WFCM 2015-P2 WFCM 2015-P2 B			2,4	1.A FM	7,606,476	105.3300	7,778,634	7,385,000	7,481,281		(22,863)			4.255	3.913	MON	26,186	314,232	12/08/2015	12/15/2048
95000F-AV-8	WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 AS			2,4	1.A FM	8,131,763	102.9260	8,125,974	7,895,000	8,008,843		(24,098)			3.184	2.847	MON	20,948	251,377	07/15/2016	07/15/2048
95000F-AV-8	WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 AS	0		2,4	1.A FM	1,441,985	102.9260	1,440,958	1,400,000	1,420,187		(4,273)			3.184	2.847	MON	3,715	44,576	07/15/2016	07/15/2048
95000G-AJ-3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016-BNK1 D	0		2,4	3.B FM	2,006,920	65.8860	1,647,148	2,500,000	2,236,526		48,102			3.000	5.627	MON	6,250	75,000	08/04/2016	08/15/2049
95000G-BE-3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016-BNK1 C	0		2,4	1.D FM	2,499,903	93.5080	2,337,708	2,500,000	2,498,455		(290)			3.071	3.077	MON	6,398	76,775	08/04/2016	08/15/2049
95000H-BL-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 B			2,4	1.A FM	11,770,373	103.7540	11,931,757	11,500,000	11,634,399		(27,570)			3.621	3.357	MON	34,701	416,415	04/24/2017	10/15/2049
95000J-AX-6	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 AS			2,4	1.A FM	8,703,145	107.6130	9,093,340	8,450,000	8,562,023		(27,162)			3.872	3.627	MON	27,264	337,250	11/22/2016	12/15/2059
95000J-AX-6	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 AS	0		2,4	1.A FM	1,596,435	107.6130	1,668,009	1,550,000	1,570,549		(4,982)			3.872	3.627	MON	5,001	61,862	11/22/2016	12/15/2059
95000L-BE-2	WFCM 2016 WFCM 2016-C33 B			2,4	1.A FM	13,080,187	107.1930	13,613,500	12,700,000	12,879,161		(38,757)			4.506	4.164	MON	47,689	572,262	03/18/2016	03/15/2059
95000L-BE-2	WFCM 2016 WFCM 2016-C33 B	0		2,4	1.A FM	2,368,853	107.1930	2,465,437	2,300,000	2,332,447		(7,019)			4.506	4.164	MON	8,637	103,638	03/18/2016	03/15/2059
95000L-BF-9	WFCM 2016 WFCM 2016-C33 C			2,4	1.D FM	7,443,095	102.4950	8,712,056	8,500,000	7,948,615		99,595			3.896	5.510	MON	27,597	331,160	04/05/2016	03/15/2059
95000P-AK-0	WELLS FARGO COMM MTGE TRUST WFCM 2016-C37 B			2,4	1.A FM	5,664,868	107.1780	5,894,783	5,500,000	5,589,197		(15,206)			4.317	4.043	MON	19,787	240,283	12/12/2016	12/15/2049
95000P-AK-0	WELLS FARGO COMM MTGE TRUST WFCM 2016-C37 B	0		2,4	1.A FM	1,029,976	107.1780	1,071,779	1,000,000	1,016,218		(2,765)			4.317	4.043	MON	3,598	43,688	12/12/2016	12/15/2049
95000T-BX-3	WFCM 2017-RB1 B WFCM 2017-RB1 B			2,4	1.A FM	8,702,968	106.5730	9,005,428	8,450,000	8,593,713		(24,596)			4.039	3.702	MON	28,441	341,295	03/22/2017	03/15/2050
95000T-BX-3	WFCM 2017-RB1 B WFCM 2017-RB1 B	0		2,4	1.A FM	1,596,402	106.5730	1,651,883	1,550,000	1,576,362		(4,512)			4.039	3.702	MON	5,217	62,604	03/22/2017	03/15/2050
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS XA			2,4	1.A FE	3,747,453	5.7490	2,978,261		3,315,189		(354,997)			0.949	(1.169)	MON	40,975	546,612	12/10/2018	01/15/2052
95001R-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS B			2,4	1.A FM	6,952,406	113.0130	7,628,392	6,750,000	6,938,031		(4,828)			4.904	4.697	MON	27,585	331,020	12/10/2018	01/15/2052
95001R-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS B	0		2,4	1.A FM	1,287,483	113.0130	1,412,665	1,250,000	1,284,821		(894)			4.904	4.697	MON	5,108	61,300	12/10/2018	01/15/2052
95001V-AY-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C51 CLASS B			2,4	1.D FM	2,626,403	107.3970	2,738,620	2,550,000	2,609,920		(6,836)			3.836	3.501	MON	8,152	97,818	06/21/2019	06/15/2052
95001V-AY-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C51 CLASS B	0		2,4	1.D FM	463,483	107.3970	483,286	450,000	460,574		(1,206)			3.836	3.501	MON	1,439	17,262	06/21/2019	06/15/2052
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS AS			2,4	1.A FM	3,501,939	107.6060	3,658,604	3,400,000	3,483,404		(9,064)			3.449	3.118	MON	9,772	117,266	11/08/2019	12/15/2052
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS AS	0		2,4	1.A FM	617,989	107.6060	645,636	600,000	614,718		(1,600)			3.449	3.118	MON	1,725	20,694	11/08/2019	12/15/2052
95001Y-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS B			2,4	1.A FM	5,664,945	106.3960	5,851,798	5,500,000	5,635,160		(14,582)			3.671	3.338	MON	16,825	201,905	11/08/2019	12/15/2052
95001Y-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS B	0		2,4	1.A FM	1,029,990	106.3960	1,063,963	1,000,000	1,024,575		(2,651)			3.671	3.338	MON	3,059	36,710	11/08/2019	12/15/2052
95002B-AJ-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C53 CLASS B			2,4	1.A FM	6,179,652	105.1270	6,307,591	6,000,000	6,145,420		(16,205)			3.514	3.179	MON	17,570	210,840	10/22/2019	10/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95002D-BU-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS B			2,4	1.A FM	7,827,620	110.4510	8,394,249	7,600,000	7,774,190		(9,166)			4.854	4.492	MON	30,742	368,904	10/09/2018	09/15/2061
95002D-BU-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS B	0		2,4	1.A FM	1,441,930	110.4510	1,546,309	1,400,000	1,432,088		(1,688)			4.854	4.492	MON	5,663	67,956	10/09/2018	09/15/2061
95002D-BX-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS C			2,4	1.D FM	4,992,500	103.4920	5,174,595	5,000,000	4,976,102					5.098	5.139	MON	21,243	250,144	10/09/2018	09/15/2061
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS XA			2,4	1.A FE	5,760,128	9.3700	4,429,957	47,277,330	8,870,153		1,592,619			1.739	36.511	MON	68,524	787,132	08/06/2019	08/15/2052
95002M-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS B			2,4	1.D FM	4,789,323	105.1100	4,887,614	4,650,000	4,760,421		(12,478)			3.375	3.046	MON	13,078	156,937	08/06/2019	08/15/2052
95002M-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS B	0		2,4	1.D FM	875,468	105.1100	893,435	850,000	870,184		(2,281)			3.375	3.046	MON	2,391	28,688	08/06/2019	08/15/2052
95002M-BC-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS C			2,4	2.B FM	6,499,922	102.1300	6,638,450	6,500,000	6,498,185		(751)			3.561	3.572	MON	19,289	231,465	08/05/2019	08/15/2052
Z95CRB-NF-1	AGORA_20-21 SENIORCMBS20-21	0			1.G FE	10,383,660	99.8380	10,213,619	10,230,192	10,230,192				(153,468)	0.192	0.192	JAJO	1,533	3,700	10/15/2021	08/17/2031
Z95CRB-NH-7	AGORA_20-21 SENIORCMBS20-21	0			2.A FE	5,191,830	99.9190	5,110,953	5,115,096	5,115,096				(76,734)	0.192	0.192	JAJO	766	1,850	10/15/2021	08/17/2031
36264B-AJ-9	GPMT_21-FL3 SENIORCMBS21-FL3144A	0	D		2.B FE	10,025,000	100.0000	10,000,000	10,000,000	10,024,849		(151)			3.239	3.218	MON	14,411	27,891	12/15/2021	07/16/2035
46645J-AF-9	JPMBB JPMBB 2015-C33 AS		C	2,4	1.A FM	15,147,756	106.1390	15,708,643	14,800,000	14,949,618		(35,718)			4.023	3.762	MON	49,612	595,345	11/17/2015	12/15/2048
46645J-AF-9	JPMBB JPMBB 2015-C33 AS	0	C	2,4	1.A FM	2,763,442	106.1390	2,865,766	2,700,000	2,727,295		(6,516)			4.023	3.762	MON	9,051	108,610	11/17/2015	12/15/2048
46645J-AG-7	JPMBB JPMBB 2015-C33 B		C	2,4	1.A FM	7,724,948	104.0300	7,802,224	7,500,000	7,598,648		(22,863)			4.274	3.937	MON	26,713	320,550	11/17/2015	12/15/2048
55284A-AJ-7	MF1_21-FL7 SENIORCMBS21-FL7144A	0	D		2.B FE	9,993,750	99.6860	9,968,627	10,000,000	9,993,783		33			2.759	2.785	MON	16,092	22,725	12/15/2021	10/20/2036
58003U-AJ-7	MF1_20-FL4 SENIORCMBS20-FL4144A	0	D		2.B FE	10,641,094	101.2540	10,631,686	10,500,000	10,640,300		(793)			4.264	4.064	MON	23,632		12/15/2021	12/17/2035
61767C-BA-5	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 C		D	2,4	2.B FM	6,414,493	105.0850	6,590,939	6,272,000	6,355,872		(14,104)			4.558	4.301	MON	23,823	285,878	04/17/2018	05/15/2050
69346T-AJ-3	PFP_19-5 SUBSUBCMBS19-5144A	0	D		2.B FE	4,567,420	100.0000	4,576,000	4,576,000	4,567,456		36			2.741	2.781	MON	7,665		12/15/2021	04/14/2036
Z95D4C-M5-5	EURO_38 SENIORCMBS38	0	B		2.C FE	7,595,456	100.0000	7,483,196	7,483,196	7,483,196				(112,260)	2.851	2.861	JAJO	40,888		10/15/2021	07/22/2029
Z95E7Z-TW-3	EURO_39 SENIORCMBS39	0	B		1.G FE	7,706,786	100.0000	7,558,866	7,558,866	7,558,866				(147,920)	1.400	1.402	JAJO	19,107	21,255	10/15/2021	07/28/2051
Z95E7Z-TY-9	EURO_39 SENIORCMBS39	0	B		2.C FE	17,383,727	100.0000	17,050,073	17,050,073	17,050,073				(333,654)	2.000	2.005	JAJO	61,570	68,489	10/15/2021	07/28/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,296,768,279	XXX	4,304,375,296	4,273,270,337	4,209,085,799		(8,757,707)	6,824,799	(824,036)	XXX	XXX	XXX	13,507,474	151,947,648	XXX	XXX
000000-00-0	CRG ISSUER CRG-17-1 CRG 2017-1 A	0		4	1.D Z	720,582	100.0000	720,582	720,582	720,582					4.500	4.669	JAJO	7,476	553,666	07/19/2017	01/10/2024
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A	0		4	1.G Z	1,703,904	100.1900	1,707,141	1,703,904	1,703,904					0.000	5.284	MON		40,242	12/22/2021	01/01/2025
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A	0		4	1.G Z	81,190	100.1900	81,344	81,190	81,190					0.000	5.284	MON		1,917	12/22/2021	01/01/2025
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B	0		4	2.C Z	319,297	100.3000	320,255	319,297	319,297					0.000	6.410	MON		9,525	12/22/2021	01/01/2025
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B	0		4	2.C Z	15,714	100.3000	15,761	15,714	15,714					0.000	6.410	MON		469	12/22/2021	01/01/2025
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C	0		4	3.C Z	168,291	100.5200	169,166	168,291	168,291					0.000	7.122	MON		4,891	12/22/2021	01/01/2025
000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C	0		4	3.C Z	7,857	100.5200	7,898	7,857	7,857					0.000	7.122	MON		228	12/22/2021	01/01/2025
000000-00-0	CERBERUS FSBA LEVERED LLC A-T CERBERUS FSBA FL 7/15/29	0		4	1.D	997,000	100.0000	1,000,000	1,000,000	997,477		298			3.624	3.713	JAJO	7,851	23,318	06/09/2020	07/15/2029
000000-00-0	ICON BRAND HOLDINGS LLC ICONX_ ICON BRAND HOLDINGS LLC	0		4	2.B Z	284,909	70.5000	365,202	518,016	284,909			233,107		3.632	13.771	JAJO	3,815	127,641	08/14/2017	01/20/2043
00141U-AC-7	AIG2018-1AR SENIORABS144A			2	1.A FE	8,215,580	99.9640	8,197,050	8,200,000	8,215,156		(424)			1.252	1.214	JAJO	20,810		10/21/2021	04/20/2032
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I				1.F FE	5,905,448	107.2540	6,051,800	5,642,507	5,732,000		(13,883)			5.740	5.187	JJ	149,345	323,880	07/22/2010	01/15/2028
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I				1.F FE	3,124,177	123.2060	4,127,411	3,350,000	3,197,334		8,720			5.870	6.436	JJ	90,675	196,645	07/22/2010	01/15/2038
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I	0			1.F FE	1,538,774	123.2060	2,032,904	1,650,000	1,574,806		4,295			5.870	6.436	JJ	44,661	96,855	07/22/2010	01/15/2038
00164T-AC-2	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I				1.F FE	4,418,950	129.2810	6,464,033	5,000,000	4,486,215		8,150			5.940	6.811	JJ	136,950	297,000	07/22/2010	01/15/2053
00164T-AC-2	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I	0			1.F FE	4,418,950	129.2810	6,464,033	5,000,000	4,486,215		8,150			5.940	6.811	JJ	136,950	297,000	07/22/2010	01/15/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HLDGS 4.75 2/15/42	0			2.A PL	39,876,819	99.9760	39,867,357	39,876,819	39,958,318		81,498			4.750	4.952	FA	715,567	1,189,105	12/28/2020	02/15/2042
00432C-DK-4	ACCESS GROUP INC ACCSS_07-A 2007-A Class B	0		2,4	2.B FE	2,472,157	95.7750	2,793,745	2,917,000	2,629,156		37,246			0.728	6.460	FMAN	2,124	21,272	09/22/2015	02/25/2037
00455*-AB-6	ACE CREDIT FUND LP ACE CREDIT FUND	0		4	1.G PL	73,039,213	106.9800	78,137,660	73,039,213	73,039,213					4.800	4.828	JAJO	759,608	2,899,105	12/31/2020	07/18/2068
006346-AS-9	ADAMS OUTDOOR ADVERTISING ADMS SERIES 20181 CLASS A	0		2,4	1.F FE	2,297,956	104.0950	2,392,130	2,298,026	2,297,983		9			4.810	4.859	MON	4,913	110,535	10/19/2018	11/15/2048
006346-AU-4	ADAMS OUTDOOR ADVERTISING ADMS SERIES 20181 CLASS B	0		2,4	2.B FE	999,997	104.9660	1,049,658	1,000,000	999,997					5.653	5.720	MON	2,512	56,530	10/19/2018	11/15/2048
02666B-AD-8	AMERICAN HOMES 4 RENT AH4R_15- AMERICAN HOMES 4 RENT	0		4	1.B FE	4,249,852	106.8670	4,541,861	4,250,000	4,244,333		(900)			5.036	5.062	MON	17,836	214,030	09/11/2015	10/17/2025
02666B-AG-1	AMERICAN HOMES 4 RENT AH4R_15- AMERICAN HOMES 4 RENT	0		4	2.B	1	0.0020	103							0.000	0.000	MON			09/11/2015	10/17/2052
03332D-AU-8	ANCHCF_12 ABS12	0			1.G FE	2,616,900	100.1570	2,604,078	2,600,000	2,616,806		(94)			4.077	4.010	JAJO	19,434		12/06/2021	10/25/2038
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SERIES 20201A CLASS A2	0		2,4	2.C FE	987,500	102.4060	1,011,256	987,500	987,500					3.237	3.250	JAJO	5,416	31,965	07/23/2020	07/30/2050
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50			4	1.D FE	43,179,210	134.3300	47,834,415	35,609,598	42,364,018		(171,767)			5.524	3.979	JD	87,426	1,967,073	04/28/2021	06/15/2050
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50	0		4	1.D FE	6,407,300	134.3300	7,154,975	5,326,411	6,273,525		(25,973)			5.524	3.979	JD	13,077	294,231	07/21/2016	06/15/2050
048677-AB-4	ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50				1.G FE	18,009,631	118.9390	22,684,514	19,072,400	18,223,339		23,404			5.343	5.772	JD	84,920	1,019,038	09/16/2010	12/01/2050
048677-AB-4	ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50	0			1.G FE	3,698,828	118.9390	4,687,387	3,941,002	3,747,275		5,321			5.343	5.772	JD	17,547	210,568	09/16/2010	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51				1.G FE	3,273,982	133.6170	4,101,599	3,069,665	3,238,657		(3,663)			6.158	5.660	JD	15,753	189,030	09/07/2011	12/01/2051
048677-AG-3	ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51	0			1.G FE	1,701,089	133.6170	2,131,101	1,594,931	1,682,735		(1,903)			6.158	5.660	JD	8,185	98,216	09/07/2011	12/01/2051
05178T-AA-9	AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34				1.F FE	12,140,284	114.7220	13,927,519	12,140,284	12,140,284					5.820	5.820	JJ	325,805	706,565	06/28/2011	07/15/2034
05178T-AA-9	AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34	0			1.F FE	2,898,273	114.7220	3,324,943	2,898,273	2,898,273					5.820	5.820	JJ	77,780	168,679	06/28/2011	07/15/2034
05178T-AB-7	AURORA MILITARY HOUSING III AURMIL 6.615 01/15/42				1.F FE	7,700,000	137.5480	10,591,201	7,700,000	7,700,000					6.615	6.615	JJ	234,869	509,355	06/28/2011	01/15/2042
05178T-AB-7	AURORA MILITARY HOUSING III AURMIL 6.615 01/15/42	0			1.F FE	2,300,000	137.5480	3,163,605	2,300,000	2,300,000					6.615	6.615	JJ	70,156	152,145	06/28/2011	01/15/2042
065606-AG-0	BANK OF THE WEST AUTO TRUST SERIES 20191 CLASS D			2,4	2.B FE	8,499,250	102.2670	8,692,703	8,500,000	8,499,492		103			3.350	3.376	MON	12,656	284,750	06/17/2019	07/15/2026
06761K-AL-5	BABSONCLOLTDBABSN_19-3A ABS19-3A144A			2	1.A FE	8,211,480	99.9000	8,191,820	8,200,000	8,211,243		(237)			1.202	1.175	JAJO	19,978		10/25/2021	04/20/2031
081331-AB-6	BELVOIR LAND LLC FTBELV 5.03 12/15/25				1.D FE	1,919,098	105.8070	2,056,247	1,943,390	1,936,968		1,374			5.030	5.187	JD	4,345	97,753	01/24/2011	12/15/2025
081331-AB-6	BELVOIR LAND LLC FTBELV 5.03 12/15/25	0			1.D FE	353,720	105.8070	378,999	358,197	357,014		253			5.030	5.187	JD	801	18,017	01/24/2011	12/15/2025
081331-AD-2	BELVOIR LAND LLC FTBELV 5.27 12/15/47				1.D FE	5,643,239	128.4570	7,129,371	5,550,000	5,701,619		(2,666)			5.270	5.118	JD	12,999	292,485	04/26/2021	12/15/2047
081331-AD-2	BELVOIR LAND LLC FTBELV 5.27 12/15/47	0			1.D FE	701,976	128.4570	1,027,657	800,000	717,700		1,968			5.270	5.118	JD	1,874	42,160	07/12/2011	12/15/2047
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35			4	1.E FE	1,335,059	115.1330	1,415,333	1,229,302	1,308,043		(4,502)			5.300	4.314	JD	2,896	65,153	02/23/2016	12/15/2035
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35	0		4	1.E FE	242,240	115.1330	256,805	223,051	237,338		(817)			5.300	4.314	JD	525	11,822	02/23/2016	12/15/2035
10949W-AK-8	BWCAP2021-2AB2 MEZZANINABS144A	0			1.C FE	4,999,836	99.7810	4,989,072	5,000,000	4,999,815		(21)			2.800	2.810	FMAN	17,889		10/20/2021	11/15/2030
126650-BS-8	CVS PASSTHROUGH TRUST 144A	0			2.B FE	63,997	126.5160	80,967	63,997	63,997					7.507	7.625	MON	280	4,804	12/07/2009	01/10/2032
134011-AJ-4	CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50				2.B FE	25,323,302	120.4610	29,139,555	24,190,000	25,130,124		(22,715)			5.572	5.217	AO	336,967	1,347,867	06/25/2012	10/01/2050
134011-AJ-4	CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50	0			2.B FE	3,716,318	120.4610	4,276,371	3,550,000	3,687,968		(3,333)			5.572	5.217	AO	49,452	197,806	06/25/2012	10/01/2050
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1			4	2.A	9,123,608	109.2680	11,015,683	10,081,335	9,257,707		16,235			5.746	6.633	MON	33,791	579,274	05/24/2012	02/10/2052
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1	0		4	2.A	1,405,247	109.2680	1,696,670	1,552,759	1,425,901		2,501			5.746	6.633	MON	5,205	89,222	05/24/2012	02/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1			4	1.E FE	26,840,270	122.8400	29,985,918	24,410,648	26,586,538		(47,929)			6.084	5.370	MON	86,633	1,485,150	04/29/2016	07/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1	0		4	1.E FE	9,303,752	122.8400	10,394,141	8,461,562	9,215,800		(16,614)			6.084	5.370	MON	30,030	514,795	04/29/2016	07/10/2052
14310G-AW-0	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-3A CR			2,4	2.C FE	8,500,000	93.5120	7,948,555	8,500,000	8,500,000					2.574	2.601	JAJO	47,400	228,102	11/13/2017	10/15/2030
14312E-AQ-6	CARLYLE GROUP MARKET STRATEGIE CGMS 2012-3A A2B2			2,4	1.C FE	10,500,000	99.7570	10,474,468	10,500,000	10,500,000					4.879	4.908	JAJO	109,574	512,295	11/28/2018	01/14/2032
14312E-AQ-6	CARLYLE GROUP MARKET STRATEGIE CGMS 2012-3A A2B2	0		2,4	1.C FE	9,500,000	99.7570	9,476,900	9,500,000	9,500,000					4.879	4.908	JAJO	99,139	463,505	11/28/2018	01/14/2032
14312E-AS-2	CARLYLE GROUP MARKET STRATEGIE CGMS 2012-3A BR2			2,4	1.F FE	10,500,000	99.4450	10,441,767	10,500,000	10,500,000					2.327	2.349	JAJO	53,612	254,982	11/28/2018	01/14/2032
14314X-AG-4	CarMax Auto Owner Trust SERIES 20182 CLASS D			2,4	1.F FE	3,499,286	101.3350	3,546,731	3,500,000	3,499,650		101			3.990	4.029	MON	6,207	139,650	04/18/2018	04/15/2025
14315C-AA-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-4A D			2,4	3.C FE	5,500,000	94.7500	5,211,247	5,500,000	5,500,000					6.274	6.341	JAJO	74,762	353,922	10/13/2017	01/15/2030
14315E-AG-5	CarMax Auto Owner Trust SERIES 20184 CLASS D			2,4	2.B FE	2,499,917	102.6670	2,566,669	2,500,000	2,499,951		13			4.150	4.187	MON	4,611	103,750	10/17/2018	04/15/2025
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA CASTLE LAKE AIRCRAFT	0		4	1.G FE	1,493,385	99.1170	1,480,631	1,493,823	1,508,092		7,036			4.450	4.501	MON	2,954	66,475	08/01/2016	08/15/2041
14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA CASTLE LAKE AIRCRAFT	0		4	2.C FE	994,161	95.8920	953,977	994,843	1,010,930		5,407			6.150	6.074	MON	2,719	61,180	07/15/2021	08/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14856E-AA-3	CASTLE AIRCRAFT SECURITIZATION SERIES 20151A CLASS AR	0		4	2.A PL	1,278,918	99.1840	1,274,185	1,284,669	1,281,324		72			4.750	4.962	MON	2,712	61,022	03/13/2019	03/15/2034
14856E-AB-1	CASTLE AIRCRAFT SECURITIZATION SERIES 20151A CLASS BR	0		4	3.A PL	1,275,134	90.0700	1,153,033	1,280,153	1,274,150		(25)			5.750	6.101	MON	3,272	73,617	03/13/2019	03/15/2034
15674#-AC-3	CERBERUS ONSHORE LEVERED IV LL CERB IV LEVERED 7/16/28	0		4	1.D Z	598,802	100.0000	598,802	598,802	598,802					3.211	3.224	JAJO		18,319	07/31/2020	07/16/2028
165183-BX-1	CHESAPEAKE FUNDING II LLC SERIES 20183A CLASS D			2,4	2.B FE	3,279,903	101.1260	3,316,917	3,280,000	3,279,922		7			4.210	4.248	MON	6,137	138,088	12/04/2018	01/15/2031
19424W-AB-3	CASL_21-C ABS21-C144A				1.A FE	4,797,203	99.9560	4,797,870	4,800,000	4,797,217		15			2.320	2.335	MON	11,755		11/16/2021	07/26/2055
19424W-AC-1	CASL_21-C ABS21-C144A				1.C FE	881,966	100.3270	884,880	882,000	881,967		1			2.720	2.735	MON	2,532		11/16/2021	07/26/2055
202795-JP-6	COMMONWEALTH EDISON COMPANY SECUREDCORPBND	0		2	1.F FE	61,089	118.6600	59,330	50,000	61,070		(19)			4.000	2.814	MS	667		12/02/2021	03/01/2049
210518-DJ-2	CONSUMERSENERGYCOMPANY SECUREDCORPBND	0		2	1.E FE	45,843	88.1600	44,080	50,000	45,847		4			2.500	2.858	MN	208		12/02/2021	05/01/2060
210795-QB-9	CONTINENTAL AIRLINES UAL 4 10/29/24				2.C FE	7,266,927	103.8730	7,493,744	7,214,323	7,230,823		(4,772)			4.000	3.902	AO	49,699	288,573	09/20/2012	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES UAL 5.983 04/19/22				2.C FE	1,860,672	100.8130	1,892,831	1,877,570	1,876,414		974			5.983	6.119	AO	22,467	112,335	03/30/2010	04/19/2022
22845J-AE-1	CROWNPOINTCLOLTDCRNPT_21-1 ABS11144A	0			1.F FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					2.516	2.183	JAJO	2,516		12/03/2021	01/17/2034
22845J-AG-6	CROWNPOINTCLOLTDCRNPT_21-1 ABS11144A	0			2.C FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					3.816	3.830	JAJO	2,862		12/03/2021	01/17/2034
233046-AS-0	DBMASTERFINANCELLC ABS	0		2	2.B FE	4,000,000	99.7500	3,990,000	4,000,000	4,000,000					2.791	2.807	MON	21,708		10/15/2021	11/20/2051
23308L-AL-8	DBG_21-W52 ABS21-W52	0			1.G FE	7,500,000	100.0000	7,500,000	7,500,000	7,500,000					2.740	2.756	MON	9,704	15,413	11/12/2021	01/15/2038
23308L-AN-4	DBG_21-W52 ABS21-W52	0			2.C FE	21,400,000	100.0000	21,400,000	21,400,000	21,400,000					3.240	3.262	MON	32,742	52,002	11/12/2021	01/15/2038
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL DPABS 2017-1A A23	0		2,4	2.A FE	2,887,500	104.5600	3,019,170	2,887,500	2,887,500					4.118	4.139	JAJO	21,800	118,907	06/12/2017	07/25/2047
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D			2,4	1.A FE	5,925,316	101.2530	6,000,303	5,926,022	5,925,709		111			4.140	4.180	MON	5,452	245,337	05/16/2018	08/15/2024
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST SERIES 20183 CLASS D			2,4	1.A FE	5,091,153	101.2590	5,155,438	5,091,342	5,091,228		25			4.300	4.340	MON	9,730	218,928	07/17/2018	09/16/2024
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK SERIES 20192A CLASS A2	0		2,4	2.C FE	986,629	106.0180	1,038,974	980,000	985,400		(973)			3.981	3.870	JAJO	7,694	39,014	12/06/2019	10/20/2049
26208M-AG-1	DRIVE AUTO RECEIVABLES TRUST SERIES 20185 CLASS D			2,4	1.A FE	8,499,647	102.4690	8,709,833	8,500,000	8,499,771		47			4.300	4.340	MON	16,244	365,500	11/15/2018	04/15/2026
26209W-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20193 CLASS D			2,4	1.C FE	18,497,610	102.0460	18,878,558	18,500,000	18,498,400		320			3.180	3.205	MON	26,147	588,300	06/11/2019	10/15/2026
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK SERIES 20202A CLASS A2	0		2,4	2.C FE	1,985,000	101.8910	2,022,531	1,985,000	1,985,000					3.237	3.250	JAJO	12,672	54,616	10/30/2020	01/20/2051
26442C-AB-0	DUKEENERGYCAROLINASLLC SECUREDCORPBND				1.F FE	13,359,964	139.5020	13,374,058	9,587,000	13,351,922		(8,042)			6.000	2.917	JJ	265,240		12/13/2021	01/15/2038
29365T-AJ-3	ENTERGYTX SECUREDCORPBND	0		2	2.A FE	55,141	105.4800	52,740	50,000	55,132		(8)			3.550	2.996	MS	449		12/02/2021	09/30/2049
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A	0		4	1.G Z	938,413	99.4290	933,055	938,416	939,232		(341)			4.581	4.572	MON	1,911	42,989	02/01/2017	02/15/2042
31738K-AA-7	Finance of America Structured SERIES 2020JR4 CLASS A1				1.A PL	27,815,491	100.5870	28,445,765	28,279,904	27,832,523		12,710			2.000	2.137	MON	14,140	472,760	10/19/2020	10/25/2050
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2				1.D PL	6,100,493	101.0500	6,279,586	6,214,330	6,104,327		2,776			3.000	3.176	MON	4,661	155,845	11/22/2021	10/25/2050
31745#-AA-9	FCI FUND FCI_19-1 FCI FUND FCI_18-1	0		4	1.E PL	6,444,601	100.0000	6,444,601	6,444,601	6,444,601					5.500	5.758	MON	29,538	568,575	10/22/2019	11/15/2030
32059B-AJ-7	FIRST INV AUTO OWNER TRST FIRST INV AUTO OWNER TRSY			2,4	1.B FE	3,152,842	100.3250	3,163,380	3,153,129	3,153,129		53			3.560	3.589	MON	4,989	112,251	07/11/2017	09/15/2023
32059D-AJ-3	First Investors Auto Owner Tru SERIES 20182A CLASS D			2,4	1.F FE	3,998,969	101.5720	4,062,881	4,000,000	3,999,366		115			4.280	4.325	MON	7,609	171,200	11/06/2018	01/15/2025
32059R-AJ-2	First Investors Auto Owner Tru SERIES 20181A CLASS D			2,4	1.E FE	2,548,886	100.8830	2,572,231	2,549,726	2,549,433		161			4.110	4.164	MON	4,075	104,794	05/08/2018	06/17/2024
33844H-AG-8	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST			2,4	1.A FE	2,217,642	100.3410	2,225,345	2,217,778	2,217,778		39			3.620	3.626	MON	3,568	80,283	05/19/2017	07/15/2023
33844N-AG-5	FLAGSHIP CREDIT AUTO TRUST SERIES 20182 CLASS D			2,4	1.B FE	4,499,430	103.0960	4,639,307	4,500,000	4,499,729		82			4.230	4.272	MON	8,460	190,350	05/16/2018	09/16/2024
33845D-AD-3	FLAGSHIP CREDIT AUTO TRUST SERIES 20184 CLASS D			2,4	1.G FE	12,496,548	103.4550	12,931,844	12,500,000	12,498,242		560			4.330	4.379	MON	22,552	541,250	11/15/2018	12/16/2024
33845F-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20194 CLASS D			2,4	2.A FE	4,755,985	102.8820	4,894,102	4,757,000	4,756,322		162			3.120	3.148	MON	6,596	148,418	11/13/2019	01/15/2026
33846A-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20193 CLASS D			2,4	2.A FE	6,998,455	102.1230	7,148,601	7,000,000	6,999,017		241			2.860	2.884	MON	8,898	200,200	08/13/2019	12/15/2025
34417Q-AA-6	FOCUS BRANDS FUNDING LLC FOCUS SERIES 20181 CLASS A2	0		2,4	2.B FE	970,000	105.7630	1,025,901	970,000	970,000					5.184	5.217	JAJO	8,520	50,285	10/19/2018	10/30/2048
347508-AB-9	FORT KNOX MILITARY HOUSING PRI I-B 144A	0		2,4	1.F FE	4,451,662	63.7050	4,611,303	7,238,476	5,909,148		29,670			0.450	5.453	MON	1,537	32,566	08/04/2010	02/15/2052
35042P-AA-8	FFIN_21-2 ABS21-2144A				1.D FE	28,399,296	99.6240	28,293,242	28,400,000	28,399,343		48			2.190	2.200	MON	79,473		11/17/2021	01/15/2042
361863-AA-1	GMACN 2004-BUCK A1 GMACN 2004-BUCK A1			4	1.G	15,408,717	105.8400	15,831,210	14,957,650	15,367,054		(15,298)			6.033	5.778	MON	52,640	902,395	10/16/2015	08/10/2042
36186V-AA-9	GMACN 2003-CAMP A GMACN 2003-CAMP A			4	1.C Z	38,789,787	102.0260	34,552,118	33,865,990	38,121,919		(154,602)			6.049	4.721	MON	119,499	2,048,554	06/29/2017	12/10/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36186X-AD-9	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A			4	2.A FE	37,720,801	105.3620	39,748,648	37,725,791	37,721,482		106			5.174	5.231	MON	113,863	1,951,932	11/23/2012	07/10/2050
36186X-AE-7	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O			4	2.A FE	4,816,024	6.5560	4,359,462		3,976,359		(91,039)			0.576	6.000	MON	22,341	382,992	11/28/2012	07/10/2050
36246M-AU-3	GTP ACQUISITION PARTNERS AMTTOW 3.482 06/16/25			2	1.A FE	13,700,000	103.9480	14,240,834	13,700,000	13,700,000					3.482	3.482	MON	21,202	477,034	05/20/2015	06/16/2025
36246M-AU-3	GTP ACQUISITION PARTNERS AMTTOW 3.482 06/16/25	0		2	1.A FE	1,300,000	103.9480	1,351,320	1,300,000	1,300,000					3.482	3.482	MON	2,012	45,266	05/20/2015	06/16/2025
38012L-AA-7	GMACN GMACN 2006-NELL A			4	1.E	4,618,152	112.5980	5,199,946	4,618,152	4,618,152					5.364	5.424	MON	14,450	247,718	12/04/2012	05/10/2051
38013A-AB-8	GMACN GMACN 2011-DRUM A			4	2.A FE	21,465,921	114.3800	24,554,508	21,467,484	21,466,148		31			5.587	5.653	MON	69,964	1,199,388	08/25/2011	05/10/2050
38013A-AC-6	GMACN GMACN 2011-DRUM A IO			4	2.A FE	7,895,554	10.7500	6,822,926		6,086,609		(205,860)			1.013	6.501	MON	37,505	642,942	08/31/2011	05/10/2050
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A			2,4	1.A FE	2,787,877	103.2710	2,879,078	2,787,877	2,787,877					3.750	3.749	MS	29,331	104,545	06/15/2016	09/20/2047
39057W-AC-3	GREATLAKESCLOLTDGRTLK_21- ABS144A	0			1.C FE	5,000,000	99.9350	4,996,745	5,000,000	5,000,000					2.218	2.223	JAJO	7,700		10/27/2021	01/15/2034
40437H-AG-6	Highbridge Loan Management Ltd HLM 8A-2016 CR			2,4	1.F FE	6,800,000	99.6600	6,776,870	6,800,000	6,800,000					2.082	2.098	JAJO	28,702	147,613	06/15/2018	07/20/2030
40437H-AG-6	Highbridge Loan Management Ltd HLM 8A-2016 CR	0		2,4	1.F FE	3,200,000	99.6600	3,189,116	3,200,000	3,200,000					2.082	2.098	JAJO	13,507	69,465	06/15/2018	07/20/2030
40437H-AJ-0	Highbridge Loan Management Ltd HLM 8A-2016 DR			2,4	2.C FE	7,200,000	97.8340	7,044,021	7,200,000	7,200,000					3.032	3.054	JAJO	44,260	225,647	06/15/2018	07/20/2030
40437H-AJ-0	Highbridge Loan Management Ltd HLM 8A-2016 DR	0		2,4	2.C FE	800,000	97.8340	782,669	800,000	800,000					3.032	3.054	JAJO	4,918	25,072	06/15/2018	07/20/2030
40437L-AJ-1	Highbridge Loan Management Ltd HLM 13A-18 C			2,4	1.F FE	6,800,000	100.0080	6,800,541	6,800,000	6,800,000					2.274	2.300	JAJO	33,500	161,799	08/30/2018	10/15/2030
40437L-AJ-1	Highbridge Loan Management Ltd HLM 13A-18 C	0		2,4	1.F FE	3,200,000	100.0080	3,200,254	3,200,000	3,200,000					2.274	2.300	JAJO	15,765	76,141	08/30/2018	10/15/2030
40437L-AL-6	Highbridge Loan Management Ltd HLM 13A-18 D			2,4	2.C FE	9,000,000	98.5510	8,869,561	9,000,000	9,000,000					3.124	3.155	JAJO	60,913	291,708	08/30/2018	10/15/2030
40437L-AL-6	Highbridge Loan Management Ltd HLM 13A-18 D	0		2,4	2.C FE	1,000,000	98.5510	985,507	1,000,000	1,000,000					3.124	3.155	JAJO	6,768	32,412	08/30/2018	10/15/2030
40438D-AF-6	HPEFS Equipment Trust SERIES 20191A CLASS D			2,4	1.A FE	2,999,537	101.1080	3,033,242	3,000,000	2,999,649		42			2.720	2.739	MON	2,493	81,600	09/12/2019	09/20/2029
40490A-AG-5	Halcyon Loan Advisors Funding HLA 2018-2A B			2,4	1.F FE	6,800,000	100.0000	6,799,990	6,800,000	6,800,000					2.478	2.500	JAJO	33,236	175,110	11/21/2018	01/22/2031
40490A-AG-5	Halcyon Loan Advisors Funding HLA 2018-2A B	0		2,4	1.F FE	3,200,000	100.0000	3,199,995	3,200,000	3,200,000					2.478	2.500	JAJO	15,641	82,405	11/21/2018	01/22/2031
40490A-AJ-9	Halcyon Loan Advisors Funding HLA 2018-2A C			2,4	2.C FE	9,000,000	98.0330	8,822,940	9,000,000	9,000,000					3.528	3.558	JAJO	62,626	327,576	11/21/2018	01/22/2031
40490A-AJ-9	Halcyon Loan Advisors Funding HLA 2018-2A C	0		2,4	2.C FE	1,000,000	98.0330	980,327	1,000,000	1,000,000					3.528	3.558	JAJO	6,958	36,397	11/21/2018	01/22/2031
40490B-AG-3	Halcyon Loan Advisors Funding HLA 2017-2A C			2,4	2.C FE	9,150,000	96.4300	8,823,323	9,150,000	9,150,000					3.222	3.256	JAJO	61,424	304,489	10/10/2017	01/17/2030
40490B-AG-3	Halcyon Loan Advisors Funding HLA 2017-2A C	0		2,4	2.C FE	1,000,000	96.4300	964,298	1,000,000	1,000,000					3.222	3.256	JAJO	6,713	33,277	10/10/2017	01/17/2030
40538T-AE-3	Halcyon Loan Advisors Funding HLA 2018-1A B			2,4	1.F FE	6,800,000	99.2240	6,747,247	6,800,000	6,800,000					2.282	2.299	JAJO	31,459	161,402	05/11/2018	07/21/2031
40538T-AE-3	Halcyon Loan Advisors Funding HLA 2018-1A B	0		2,4	1.F FE	3,200,000	99.2240	3,175,175	3,200,000	3,200,000					2.282	2.299	JAJO	14,804	75,954	05/11/2018	07/21/2031
40538T-AG-8	Halcyon Loan Advisors Funding HLA 2018-1A C			2,4	2.C FE	7,500,000	95.1150	7,133,651	7,500,000	7,500,000					3.332	3.357	JAJO	50,667	257,861	05/11/2018	07/21/2031
411707-AF-9	HARDEE S FUNDING HNGRY_18-1A HARDEES FUNDING	0		2,4	2.B FE	9,675,000	111.2040	10,759,026	9,675,000	9,675,000					5.710	5.750	MJSD	16,880	552,442	06/20/2018	06/20/2048
422086-AA-8	HD SALEM OR LANDLORD LLC HD SALEM Or LNDLRD 6.25 11/30				1.A	2,828,973	126.5070	3,578,849	2,828,973	2,828,973					6.250	6.332	MON	491	176,811	03/01/2010	11/30/2030
42770Q-AA-0	HERO 2014-2A HERO 2014-2A A			4	1.A FE	2,044,827	103.2760	2,113,253	2,046,220	2,045,128		69			3.990	3.999	MS	22,906	81,644	10/17/2014	09/21/2040
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A			2,4	1.A FE	1,247,951	103.3770	1,290,512	1,248,359	1,260,925		8			3.750	3.761	MON	1,430	49,538	05/26/2016	09/20/2041
44330B-AP-9	Highbridge Loan Management Ltd HLM 2013-2RR B			4	1.F FE	967,148	99.7500	1,042,388	1,045,000	1,002,659		8,753			2.032	2.904	JAJO	4,305	22,153	10/18/2017	10/20/2029
44330B-AP-9	Highbridge Loan Management Ltd HLM 2013-2RR B	0		4	1.F FE	444,240	99.7500	478,800	480,000	460,551		4,021			2.032	2.904	JAJO	1,977	10,176	10/18/2017	10/20/2029
44330B-AR-5	Highbridge Loan Management Ltd HLM 2013-2RR C			4	2.C FE	1,438,835	98.1340	1,422,944	1,450,000	1,456,339		466			3.032	2.969	JAJO	8,913	45,440	10/18/2017	10/20/2029
44330B-AR-5	Highbridge Loan Management Ltd HLM 2013-2RR C	0		4	2.C FE	148,845	98.1340	147,201	150,000	150,656		48			3.032	2.969	JAJO	922	4,701	10/18/2017	10/20/2029
44331D-AJ-8	Highbridge Loan Management Ltd HLM 5A-2015 B2RR			2,4	1.C FE	4,300,000	100.6190	4,326,623	4,300,000	4,300,000					4.830	4.859	JAJO	43,846	207,690	10/02/2018	10/15/2030
44331D-AJ-8	Highbridge Loan Management Ltd HLM 5A-2015 B2RR	0		2,4	1.C FE	5,700,000	100.6190	5,735,291	5,700,000	5,700,000					4.830	4.859	JAJO	58,121	275,310	10/02/2018	10/15/2030
44331D-AL-3	Highbridge Loan Management Ltd HLM 5A-2015 CRR			2,4	1.F FE	6,800,000	100.2240	6,815,254	6,800,000	6,800,000					2.374	2.400	JAJO	34,973	168,693	10/02/2018	10/15/2030
44331D-AL-3	Highbridge Loan Management Ltd HLM 5A-2015 CRR	0		2,4	1.F FE	3,200,000	100.2240	3,207,178	3,200,000	3,200,000					2.374	2.400	JAJO	16,458	79,385	10/02/2018	10/15/2030
44331D-AN-9	Highbridge Loan Management Ltd HLM 5A-2015 DRR			2,4	2.C FE	10,000,000	99.1350	9,913,537	10,000,000	10,000,000					3.274	3.306	JAJO	70,931	339,328	10/02/2018	10/15/2030
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008				3.B	10,814,247	116.2620	12,572,808	10,814,247	10,814,247					6.250	6.330	MON	56,324	675,868	07/14/2008	10/01/2034
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A			4	1.G FE	10,268,866	127.9200	11,896,089	9,299,668	10,197,591		(17,519)			6.730	6.304	MON	36,509	625,868	02/20/2018	06/10/2055
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A	0		4	1.G FE	8,081,553	127.9200	10,215,955	7,986,238	8,067,511		(1,318)			6.730	6.304	MON	31,353	537,474	05/26/2010	06/10/2055
48239B-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1				1.F	7,037,846	129.5430	9,117,037	7,037,846	7,037,846					6.320	6.404	MON	19,769	485,467	09/16/2021	10/15/2032
48239B-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC				1.F	2,683,547	136.7360	3,669,375	2,683,547	2,683,547					6.970	7.072	MON	8,313	188,234	06/03/2008	06/15/2034
48239B-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB				1.F	4,734,834	148.8350	7,047,090	4,734,834	4,734,834					8.250	8.393	MON	22,786	390,624	03/05/2009	03/10/2034
48252A-AA-9	KKR GROUP FINANCE CO VI LLC BASIC	0		2	1.F FE	2,991,570	110.1860	3,305,589	3,000,000	2,993,391		749			3.750	3.784	JJ	56,250	112,500	07/01/2019	07/01/2029
48253U-AE-6	KKR FINANCIAL CLO LTD SERIES 34A CLASS C	0		2	1.F FE	4,000,000	99.9990	3,999,952	4,000,000	4,000,000					2.332	2.066	JAJO	48,598		06/04/2021	07/15/2034
52604B-AA-4	LENDMARK FUNDING TRUST LENDMARK FUNDING TRUST 2020 A			4	1.C Z	43,366,084	103.5730	44,919,784	43,370,000	43,368,170		3,217			3.330	3.392	MON	44,129	1,583,748	02/26/2020	09/20/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	LENDMARK FUNDING TRUST LENDMARK FUND TRUST 2020-1B																				
52604B-AB-2				4	1.F Z	3,959,970	104.7410	4,147,732	3,960,000	3,959,682		57			3.840	3.873	MON	4,646	166,656	02/26/2020	09/20/2030
52604B-AC-0	LENDMARK FUNDING TRUST LENDMARK FUNDING 2020 1 C			4	2.B Z	4,467,735	105.6920	4,724,419	4,470,000	4,467,881		353			4.280	4.329	MON	5,846	209,720	02/26/2020	09/20/2030
55817E-AN-6	MADISONPARKFUNDINGLTDMDPK_ SENIORABS19-37A144A			2	1.A FE	11,213,787	99.7350	11,170,350	11,200,000	11,213,553		(235)			1.194	1.183	JAJO	28,968		10/21/2021	07/15/2033
56607B-AS-3	MP18_16-R MEZZANINABS16-R144A	0			2.C FE	5,000,000	100.0070	5,000,366	5,000,000	5,000,000					3.520	3.535	JAJO	22,490		10/21/2021	11/16/2034
56847J-AA-5	MFIT_21-B SENIORABS21-B144A			2	1.A FE	32,888,635	99.5430	32,739,696	32,890,000	32,888,650		15			2.100	2.110	MON	21,104	88,255	10/26/2021	11/20/2036
56847J-AB-3	MFIT_21-B SUBABS21-B144A			2	1.D FE	17,031,366	99.6500	16,980,304	17,040,000	17,031,553		187			2.490	2.519	MON	12,965	54,216	10/26/2021	11/20/2036
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50				1.E FE	19,872,400	121.1450	24,533,689	20,251,521	20,034,103		543			5.240	5.662	FA	442,158	1,061,180	05/08/2019	08/01/2050
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50	0			1.E FE	2,865,486	121.1450	4,884,535	4,031,977	3,061,724		20,582			5.240	5.662	FA	88,032	211,276	07/22/2009	08/01/2050
64034Y-AB-7	NPELT_21-D ABS21-D144A			2	1.A FE	31,662,604	99.3280	31,452,067	31,664,998	31,662,644		40			1.630	1.636	MON	15,771	75,987	10/21/2021	04/20/2062
64034Y-AC-5	NPELT_21-D SUBABS21-D144A			2	1.C FE	31,064,174	100.7850	31,314,011	31,070,000	31,064,291		117			2.900	2.919	MON	27,531	132,652	10/21/2021	04/20/2062
64035D-AF-3	Nelnet Student Loan Trust SERIES 2021A CLASS C	0		2	1.F FE	14,990,343	104.3320	15,649,832	15,000,000	14,990,584		241			3.750	3.784	MON	17,188	328,125	05/13/2021	04/20/2062
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50			4	1.G FE	25,573,123	122.3020	29,849,524	24,406,407	25,440,292		(28,102)			5.460	5.192	MS	444,197	1,332,591	06/28/2018	09/01/2050
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50	0		4	1.G FE	4,522,471	122.3020	5,791,699	4,735,572	4,543,558		4,435			5.460	5.192	MS	86,187	258,562	11/30/2016	09/01/2050
67097Q-AJ-4	OCP CLO LTD OCP 2017-14A C			2,4	2.C FE	23,500,000	97.9870	23,027,018	23,500,000	23,500,000					2.760	2.753	FMAN	72,057	664,322	11/16/2017	11/20/2030
67110D-AW-7	OCP CLO LTD OCP 2016-11A CR			2,4	2.B FE	9,500,000	100.0650	9,506,205	9,500,000	9,500,000					3.775	3.810	JAJO	66,742	369,153	07/25/2017	10/26/2030
67110D-AW-7	OCP CLO LTD OCP 2016-11A CR	0		2,4	2.B FE	5,500,000	100.0650	5,503,593	5,500,000	5,500,000					3.775	3.810	JAJO	38,640	213,720	07/25/2017	10/26/2030
67112K-AE-9	OCP CLO LTD OCP 2018-15A B			2,4	1.F FE	6,800,000	99.7300	6,781,629	6,800,000	6,800,000					2.132	2.148	JAJO	29,391	151,061	05/23/2018	07/20/2031
67112K-AE-9	OCP CLO LTD OCP 2018-15A B	0		2,4	1.F FE	3,200,000	99.7300	3,191,355	3,200,000	3,200,000					2.132	2.148	JAJO	13,831	71,087	05/23/2018	07/20/2031
67112K-AF-6	OCP CLO LTD OCP 2018-15A C			2,4	2.C FE	10,000,000	99.1350	9,913,458	10,000,000	10,000,000					3.082	3.105	JAJO	62,486	318,467	05/23/2018	07/20/2031
675922-AN-8	Octagon Investment Partners 34 OCT34 2017-1A D			2,4	2.C FE	3,240,000	97.4960	3,158,872	3,240,000	3,240,000					2.632	2.651	JAJO	17,289	88,401	11/08/2017	01/20/2030
677071-AN-2	OHANA MILITARY COMM LLC OHANA 5.558 10/01/36				1.D FE	6,517,252	120.3690	7,246,202	6,020,000	6,336,972		(23,334)			5.558	4.898	AO	83,648	334,592	08/13/2012	10/01/2036
677071-AN-2	OHANA MILITARY COMM LLC OHANA 5.558 10/01/36	0			1.D FE	974,340	120.3690	1,083,319	900,000	947,388		(3,489)			5.558	4.898	AO	12,506	50,022	08/13/2012	10/01/2036
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51				1.D FE	31,833,316	136.4160	38,926,832	28,535,472	31,442,834		(67,586)			6.000	5.113	AO	428,032	1,712,128	11/16/2015	10/01/2051
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51	0			1.D FE	4,698,271	136.4160	5,748,958	4,214,297	4,640,996		(9,914)			6.000	5.113	AO	63,214	252,858	11/16/2015	10/01/2051
68267D-AD-8	OneMain Financial Issuance Tru SERIES 20191A CLASS D			2,4	2.B FE	4,998,445	100.1430	5,007,154	5,000,000	4,999,563		401			4.220	4.266	MON	9,964	211,000	01/15/2019	02/14/2031
68267E-AC-8	OneMain Direct Auto Receivable SERIES 20191A CLASS C			2,4	1.C FE	10,494,460	106.7900	11,212,980	10,500,000	10,495,956		529			4.190	4.239	MON	19,553	439,950	03/12/2019	11/14/2028
68267E-AD-6	OneMain Direct Auto Receivable SERIES 20191A CLASS D			2,4	2.A FE	11,493,474	107.6490	12,379,626	11,500,000	11,494,789		482			4.680	4.737	MON	23,920	538,200	03/12/2019	04/14/2031
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE TRU ONEMAIN FINANCIAL ISSUANCE TRS	0		2,4	1.A FE	16,344,714	100.4250	16,496,102	16,426,277	16,416,252		16,503			3.830	4.059	MON	22,718	629,126	06/02/2016	06/18/2031
68268X-AD-3	OneMain Direct Auto Receivable SERIES 20181A CLASS D			2,4	1.D FE	17,999,755	100.2130	18,038,347	18,000,000	17,999,792		28			4.400	4.441	MON	37,400	792,000	07/17/2018	01/14/2028
682696-AD-1	OneMain Financial Issuance Tru SERIES 20202A CLASS D			2,4	2.B FE	4,997,634	103.9030	5,195,167	5,000,000	4,997,818		137			3.450	3.482	MON	4,792	172,500	08/13/2020	09/14/2035
68269B-AB-4	OneMain Financial Issuance Tru SERIES 20192A CLASS B			2,4	1.C FE	6,497,777	105.8100	6,877,650	6,500,000	6,498,054		124			3.410	3.439	MON	6,773	221,650	09/16/2019	10/14/2036
68269B-AC-2	OneMain Financial Issuance Tru SERIES 20192A CLASS C			2,4	1.F FE	7,498,376	106.3110	7,973,326	7,500,000	7,498,566		90			3.660	3.691	MON	8,388	274,500	09/16/2019	10/14/2036
68269B-AD-0	OneMain Financial Issuance Tru SERIES 20192A CLASS D			2,4	2.B FE	11,044,727	106.1440	11,728,874	11,050,000	11,045,363		286			4.050	4.090	MON	13,674	447,525	09/16/2019	10/14/2036
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C			2,4	2.B FE	842,872	101.5460	855,920	842,890	842,873		1			3.610	3.637	MON	1,860	30,428	05/21/2019	04/09/2038
69346M-AA-7	PNMAC GMSR ISSUER TRUST PNMSR_ PNMSR GMSR ISSUER TRUST	0		2,4	2.C FE	5,000,000	100.0190	5,000,958	5,000,000	5,000,000					2.442	4.967	MON	1,696	123,981	04/20/2018	04/25/2023
69346Y-AF-0	PK AIR FINANCE 2019 PK AIR FINANCE 2019 B-F			4		0	0.0000								3.434	0.000	JAJO				12/31/2049
69346Y-AP-8	PK AIR FINANCE 2019 PK AIRFIN 2020 B1-F 3.00 1/35	0			2.A FE	53,943,306	97.6430	52,671,800	53,943,306	53,943,306					3.000	3.011	JAJO	319,165	1,987,705	11/22/2021	01/20/2035
69346Y-AQ-6	PK AIR FINANCE 2019 PK AIRFIN 2020 B2-F 3.75 1/35	0			2.C FE	47,059,113	96.3670	45,349,257	47,059,113	47,059,113					3.750	3.767	JAJO	348,041	1,277,412	11/22/2021	01/20/2035
69346Y-AR-4	PK AIR FINANCE 2019 PK AIRFIN 2020 D1-F 7.00 1/35	0			4.C Z	4,726,461	93.5550	4,421,818	4,726,461	4,726,461					7.000	7.061	JAJO	65,251	319,322	11/22/2021	01/20/2035
69346Y-AU-7	PK AIR FINANCE 2019 PK AIRFIN 2020 C-F 5.00 1/35	0			3.C Z	27,742,272	96.1200	26,665,932	27,742,272	27,742,272					5.000	5.031	JAJO	273,570	1,338,772	11/22/2021	01/20/2035
69403W-AC-1	PACIFIC BEACON LLC PACBEA 5.508 07/15/36				2.B FE	17,289,460	115.6330	20,177,889	17,450,000	17,349,326		7,303			5.508	5.584	JJ	440,525	961,146	09/07/2011	07/15/2036
69403W-AC-1	PACIFIC BEACON LLC PACBEA 5.508 07/15/36	0			2.B FE	2,526,540	115.6330	2,948,631	2,550,000	2,535,288		1,067			5.508	5.584	JJ	64,375	140,454	09/07/2011	07/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71680*-AQ-9	Petros PACE Finance, LLC Petros PACE Finance 2021-2 A				1.F Z	3,627,739	113.6210	4,016,479	3,534,966	3,627,075		(664)			3.844	3.657	MJSD	377	24,901	10/26/2021	12/31/2052
71680@-AL-0	Petros PACE Finance, LLC Petros PACE Finance 2021-1 A				1.F Z	5,238,887	107.7720	5,444,481	5,051,862	5,237,469		(1,418)			3.691	3.423	MJSD	518	36,264	10/26/2021	09/30/2052
71680@-AQ-9	PETROS PACE FINANCE LLC SECUREDCORPBND				1.F FE	3,016,819	103.4180	2,984,264	2,885,645	3,016,295		(524)			3.814	3.550	MJSD	306	3,970	10/26/2021	03/31/2048
71680@-AV-8	Petros PACE Finance, LLC Petros PACE Finance 2021-3 A				1.F Z	1,936,978	110.0210	2,056,634	1,869,307	1,936,342		(636)			3.848	3.546	MJSD	200	9,169	10/26/2021	03/31/2048
724060-AA-6	PIPELINE FUNDING CO PIPFND 7 1/2 01/15/30				2.B FE	6,260,883	125.1730	7,016,867	5,605,740	5,956,372		(31,634)			7.500	6.347	JJ	193,865	420,431	09/30/2010	01/15/2030
724060-AA-6	PIPELINE FUNDING CO PIPFND 7 1/2 01/15/30	0			2.B FE	1,192,549	125.1730	1,336,546	1,067,760	1,134,547		(6,025)			7.500	6.347	JJ	36,927	80,082	09/30/2010	01/15/2030
744560-CD-6	PUBLIC SERVICE ELECT & GAS SECUREDCORPBND	0		2	1.F FE	50,097	96.5500	48,275	50,000	50,097					2.700	2.690	MN	225		12/02/2021	05/01/2050
745332-CK-0	PUGET SOUND ENERGY INC SECUREDCORPBND	0		2	1.F FE	51,217	98.4100	49,205	50,000	51,215		(2)			2.893	2.771	MS	426		12/02/2021	09/15/2051
746245-AA-7	PUREWESTFUNDINGLLCPUREW_21- ABS144A	0		2	2.A FE	20,500,000	100.0000	20,500,000	20,500,000	20,500,000					4.091	4.125	MON	90,854		11/16/2021	12/22/2036
75888T-AE-5	REGATTAXVIFUNDINGLTDREG16_ SUBABS19-2A144A				1.C FE	13,406,700	100.1330	13,417,851	13,400,000	13,406,630		(70)			2.176	2.172	JAJO	63,180		11/30/2021	01/15/2033
75907U-AA-7	RMIT_21-2 ABS21-2144A			2	1.D FE	5,562,822	97.9230	5,532,658	5,650,000	5,564,135		1,313			1.900	2.183	MON	4,771	17,892	10/25/2021	08/15/2033
76042U-AA-1	REPS_21-A ABS21-A144A			2	1.C FE	2,169,293	99.9020	2,167,864	2,170,000	2,169,300		6			2.300	2.317	MON	1,525	3,882	11/10/2021	12/20/2031
78443C-CV-4	SLM STUDENT LOAN TRUST SLMA_06 SLM STUDENT LOAN TRUST	0		2,4	1.B FE	1,119,672	98.3770	1,519,309	1,544,375	1,167,886		42,601			0.493	4.441	MJSD	359	7,025	04/13/2016	12/15/2039
78450M-AA-0	SMB_21-E ABS21-E144A			2	1.A FE	75,166,873	99.1470	74,528,898	75,170,000	75,166,862		(11)			1.680	1.686	MON	56,127		11/02/2021	02/15/2051
78450M-AC-6	SMB_21-E ABS21-E144A			2	1.C FE	5,345,894	99.7710	5,337,753	5,350,000	5,345,906		12			2.490	2.509	MON	5,921		11/02/2021	02/15/2051
797426-AG-8	SAN DIEGO FAMILY HOUSING SDFMHO 5.9405 07/01/48				1.C FE	4,256,735	128.0660	4,995,717	3,900,896	4,186,456		(7,839)			5.941	5.238	JJ	115,866	237,620	02/10/2012	07/01/2048
797426-AG-8	SAN DIEGO FAMILY HOUSING SDFMHO 5.9405 07/01/48	0			1.C FE	638,510	128.0660	749,358	585,134	627,968		(1,176)			5.941	5.238	JJ	17,380	35,643	02/10/2012	07/01/2048
797440-BY-9	SAN DIEGO G & E SECUREDCORPBND			2	1.F FE	1,083,804	106.0250	1,079,339	1,018,000	1,083,772		(32)			3.320	2.976	AO	7,135		12/21/2021	04/15/2050
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI	0		4	2.B FE	599,798	89.9910	540,014	600,078	601,843		1,555			4.250	4.518	MON	1,133	24,606	03/14/2018	03/15/2040
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C			2,4	2.B FE	2,402,485	100.3920	2,412,139	2,402,714	2,402,511		12			3.000	3.020	MON	1,602	72,082	10/17/2019	07/15/2038
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C			2,4	2.B FE	772,961	102.1960	789,947	772,975	772,952					4.170	4.205	MON	985	32,233	10/10/2018	03/20/2026
842400-GY-3	SOUTHERN CALIFORNIA EDISON COM SECUREDCORPBND	0		2	1.G FE	47,962	95.2200	47,610	50,000	47,966		4			2.950	3.165	FA	615		12/02/2021	02/01/2051
84859D-AA-5	SPIREMISSOURI INC SECUREDCORPBND	0		2	1.F FE	55,078	108.3500	54,175	50,000	55,070		(8)			3.300	2.787	JD	138		12/02/2021	06/01/2051
85208N-AD-2	SPRINTSPECTRUMCOI/II/III/ SECUREDCORPBND144A	0			2.A FE	5,897,813	104.6200	5,149,266	4,921,875	5,942,766		44,954			4.738	(4.402)	MJSD	7,126	66,628	12/08/2021	09/20/2029
86277*-AA-3	STRATEGIC PARTNERS VIII LP ABS STRAT PTRS FDVIII 4.147 3/2025				1.D Z	45,500,000	103.1120	46,916,140	45,500,000	45,500,000					3.237	3.259	MON	8,182	1,044,727	01/11/2021	03/10/2025
87244C-AQ-9	TIAA CHURCHILL MIDDLE MARKET C SERIES 20161A CLASS DR	0		4	2.C FE	1,500,000	98.3160	1,474,743	1,500,000	1,500,000					4.032	4.193	JAJO	12,262	62,216	10/05/2018	10/20/2030
87342R-AC-8	TACO BELL FUNDING BELL_16-1A BELL 2016-1A A23	0		2,4	2.B FE	8,193,900	103.8700	8,510,996	8,193,900	8,193,900					4.970	5.001	FMAN	40,724	407,237	05/04/2016	05/25/2046
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD	0		2,4	1.G FE	865,928	100.2410	868,053	865,964	870,854		3,873			4.212	4.660	MON	1,621	36,474	04/25/2017	05/17/2032
886313-AG-0	TIAA CHURCHILL MIDDLE MARKET C SERIES 20161A CLASS ER	0		4	3.C FE	985,000	99.6550	996,552	1,000,000	987,832		4,190			8.102	8.727	JAJO	16,428	82,742	10/05/2018	10/20/2030
906548-CQ-3	UNION ELECTRIC CO SECUREDCORPBND	0		2	1.F FE	54,830	106.2900	53,145	50,000	54,821		(8)			3.250	2.745	AO	406		12/02/2021	10/01/2049
90983V-AA-1	MCGUIRE AIR FORCE BASE/FORT DI MCGAFB 5.611 09/15/51	0			2.B FE	15,887,831	115.1620	20,303,809	17,630,715	16,171,408		29,494			5.611	6.015	MS	291,282	979,044	08/08/2011	09/15/2051
90983V-AA-1	MCGUIRE AIR FORCE BASE/FORT DI MCGAFB 5.611 09/15/51				2.B FE	19,529,894	115.1620	22,693,736	19,705,997	19,558,240		3,195			5.611	6.015	MS	325,568	1,037,194	12/19/2018	09/15/2051
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2			2,4	1.G FE	10,418,542	102.4780	10,676,729	10,418,542	10,418,542					4.196	4.233	MON	19,429	437,162	11/16/2018	11/16/2043
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2			2,4	1.G FE	3,418,333	102.1420	3,491,557	3,418,333	3,418,333					3.160	3.181	MON	4,801	108,976	07/30/2019	07/15/2044
92915C-AW-4	VOYA CLO LTD VOYA_16-1A VOYA CLO LTD	0		2,4	2.C FE	1,000,000	95.4280	954,284	1,000,000	1,000,000					2.782	2.932	JAJO	5,640	28,804	01/23/2018	01/20/2031
94684@-AA-2	WD 2005 SPE, LLC WELLS DAIRY 2005 6.42 1/18/27				4.A	3,826,656	109.7460	4,199,602	3,826,656	3,826,656					6.420	6.506	MON	682	245,628	11/01/2005	01/18/2027
94951J-AE-0	WELLFLEETCLOLIMITEDWELF_21- ABS144A	0			1.F FE	3,000,000	100.0000	2,999,987	3,000,000	3,000,000					2.396	2.402	JAJO	3,394		11/02/2021	01/15/2035
95058X-AE-8	WENDYS FUNDING LLC WEN_15-1A WENDYS FUNDING LLC	0		2,4	2.B FE	960,000	106.3270	1,020,742	960,000	960,000					3.884	3.903	MJSD	1,657	37,286	12/06/2017	03/15/2048
95058X-AH-1	WENDYS FUNDING LLC WEN_15-1A SERIES 20191A CLASS A2II	0		2,4	2.B FE	1,380,000	106.9600	1,476,041	1,380,000	1,380,000					4.080	4.101	MJSD	2,502	56,304	06/13/2019	06/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC2CS-04-5	PROP LIMITED ELIX AVIATION	0		4	2.B Z	427,459	93.7200	399,116	425,862	421,325		(3,989)			5.300	5.809	MON	1,003	27,745	07/12/2017	03/15/2042
BCC2CS-04-5	PROP LIMITED ELIX AVIATION	0		4	2.B Z	1,235,384	93.7200	1,153,471	1,230,769	1,217,657		(11,528)			5.300	5.809	MON	2,899	80,184	07/12/2017	03/15/2042
BCC2CS-06-0	PROP LIMITED ELIX AVIATION	0		4	3.B Z	956,053	51.9860	501,621	964,909	960,610		2,364			6.900	7.626	MON	2,959	66,743	02/09/2017	03/15/2042
BCC2EW-AX-7	HARBOUR AIRCRAFT INVESTMENTS L HARBOUR AIRCRAFT INV LTD	0		2,4	3.C Z	1,036,119	94.5180	956,494	1,011,969	1,021,961		(3,580)			4.000	3.357	MON	1,799	40,011	02/01/2018	11/15/2037
BMSOUV-6C-7	HARBOURVIEWDEBT ABS	0			1.F FE	50,000,000	100.0000	50,000,000	50,000,000	50,000,000					2.150	2.159	MON	56,736		12/16/2021	12/13/2051
BMSOUV-6K-9	HARBOURVIEWDEBT ABS	0			2.B FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					3.250	3.272	MON	8,576		12/16/2021	12/13/2051
BMSOUV-6R-4	HARBOURVIEWDEBT ABS	0			2.C FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					5.000	5.052	MON	7,917		12/16/2021	12/13/2051
G2950*-AA-7	AA INFRASTRUCTURE DEBT AA Infrastructure Fund 1 LTD	0		4	1.G PL	41,393,500	100.0000	41,131,422	41,131,422	41,343,354		(50,146)			1.801	1.791	FMAN	123,455	322,691	02/18/2021	11/01/2034
001199-AG-3	AGLCORE4CLOLTDAGL_20-4A ABS20-4A144A		D	2	1.A FE	15,465,675	100.0240	15,453,753	15,450,000	15,465,310		(365)			1.202	1.189	JAJO	37,642		11/03/2021	04/20/2033
00119M-AC-3	AGL CLO 3 Ltd. AGL 2020-3A B1		D	2,4	1.C FE	5,000,000	100.0000	4,999,983	5,000,000	5,000,000					1.824	1.889	JAJO	20,518	96,157	02/12/2020	01/15/2033
00119M-AG-4	AGL CLO 3 Ltd. AGL 2020-3A C		D	2,4	1.F FE	12,320,000	100.0040	12,320,546	12,320,000	12,320,000					2.274	2.362	JAJO	63,031	293,141	02/12/2020	01/15/2033
00119M-AG-4	AGL CLO 3 Ltd. AGL 2020-3A C	0	D	2,4	1.F FE	5,680,000	100.0040	5,680,252	5,680,000	5,680,000					2.274	2.362	JAJO	29,060	135,149	02/12/2020	01/15/2033
00166F-AJ-5	ALM LOAN FUNDING ALM_20-1A SERIES 20201A CLASS B	0	D	2,4	1.F FE	1,700,000	100.0000	1,700,000	1,700,000	1,700,000					2.124	2.278	JAJO	7,822	37,864	02/05/2020	10/15/2029
00166F-AL-0	ALM LOAN FUNDING ALM_20-1A SERIES 20201A CLASS C	0	D	2,4	2.C FE	1,400,000	100.6690	1,409,366	1,400,000	1,400,000					3.124	3.284	JAJO	9,475	45,377	02/05/2020	10/15/2029
001746-AS-5	American Money Management Corp AMMC 2016-18A CR		D	2,4	1.F FE	6,800,000	99.2350	6,747,949	6,800,000	6,800,000					2.130	2.098	FMAN	14,486	145,832	05/18/2018	05/26/2031
001746-AS-5	American Money Management Corp AMMC 2016-18A CR	0	D	2,4	1.F FE	3,200,000	99.2350	3,175,505	3,200,000	3,200,000					2.130	2.098	FMAN	6,817	68,627	05/18/2018	05/26/2031
001746-AU-0	American Money Management Corp AMMC 2016-18A DR		D	2,4	2.C FE	9,000,000	99.2210	8,929,888	9,000,000	9,000,000					3.230	3.207	FMAN	26,650	293,113	05/18/2018	05/26/2031
001746-AU-0	American Money Management Corp AMMC 2016-18A DR	0	D	2,4	2.C FE	1,000,000	99.2210	992,210	1,000,000	1,000,000					3.230	3.207	FMAN	2,961	32,568	05/18/2018	05/26/2031
00176A-BC-8	American Money Management Corp AMMC 2012-11A CR2		D	2,4	1.F FE	6,120,000	99.2330	6,073,039	6,120,000	6,120,000					2.032	2.047	JAJO	21,068	129,957	04/20/2018	04/30/2031
00176A-BC-8	American Money Management Corp AMMC 2012-11A CR2	0	D	2,4	1.F FE	2,880,000	99.2330	2,857,901	2,880,000	2,880,000					2.032	2.047	JAJO	9,914	61,156	04/20/2018	04/30/2031
00176A-BD-6	American Money Management Corp AMMC 2012-11A DR2		D	2,4	2.B FE	5,000,000	98.3540	4,917,682	5,000,000	5,000,000					2.982	3.003	JAJO	25,261	154,597	04/20/2018	04/30/2031
00176C-AU-5	American Money Management Corp AMMC 2013-12A DR		D	2,4	2.B FE	5,000,000	97.6340	4,881,714	5,000,000	5,000,000					2.846	2.852	FMAN	20,552	145,631	11/01/2017	11/10/2030
00177H-AE-9	American Money Management Corp AMMC 2018-22A C		D	2,4	1.F FE	10,280,000	98.7390	10,150,391	10,280,000	10,280,000					1.874	1.897	JAJO	36,387	200,959	03/08/2018	04/25/2031
00177H-AE-9	American Money Management Corp AMMC 2018-22A C	0	D	2,4	1.F FE	4,720,000	98.7390	4,660,491	4,720,000	4,720,000					1.874	1.897	JAJO	16,707	92,269	03/08/2018	04/25/2031
00177H-AG-4	American Money Management Corp AMMC 2018-22A D		D	2,4	2.B FE	3,150,000	98.5910	3,105,602	3,150,000	3,150,000					2.824	2.853	JAJO	16,802	91,835	03/08/2018	04/25/2031
00177H-AG-4	American Money Management Corp AMMC 2018-22A D	0	D	2,4	2.B FE	350,000	98.5910	345,067	350,000	350,000					2.824	2.853	JAJO	1,867	10,204	03/08/2018	04/25/2031
00178L-AE-9	AMERICAN MONEY MANAGMENT CORP AMMC 2017-21A D		D	2,4	2.C FE	5,850,000	95.9370	5,612,319	5,850,000	5,850,000					3.232	3.254	FMAN	31,514	194,503	09/14/2017	11/02/2030
00178L-AE-9	AMERICAN MONEY MANAGMENT CORP AMMC 2017-21A D	0	D	2,4	2.C FE	650,000	95.9370	623,591	650,000	650,000					3.232	3.254	FMAN	3,502	21,611	09/14/2017	11/02/2030
00851W-AA-7	AGL_14 ABS14144A		D	2	1.A FE	34,400,000	100.3110	34,507,029	34,400,000	34,400,000					1.328	1.330	JAJO	38,069		11/05/2021	12/04/2034
00900G-AJ-4	AIMCO AIMCO_15-AA AIMCO 2018-AA D		D	2,4	2.C FE	4,350,000	99.4530	4,326,191	4,350,000	4,350,000					2.672	2.702	JAJO	24,217	120,566	02/16/2018	04/17/2031
00900P-AJ-4	AIMCO AIMCO_15-AA AIMCO 2018-BA D		D	2,4	2.C FE	10,000,000	100.0040	10,000,376	10,000,000	10,000,000					3.124	3.155	JAJO	67,681	324,120	12/03/2018	01/15/2032
016269-AC-6	Alinea CLO LTD ALINE 2018-1A C		D	2,4	1.F FE	6,290,000	99.7250	6,272,704	6,290,000	6,290,000					2.032	2.049	JAJO	27,688	133,354	06/18/2018	07/20/2031
016269-AC-6	Alinea CLO LTD ALINE 2018-1A C	0	D	2,4	1.F FE	2,960,000	99.7250	2,951,861	2,960,000	2,960,000					2.032	2.049	JAJO	13,030	62,755	06/18/2018	07/20/2031
016269-AD-4	Alinea CLO LTD ALINE 2018-1A D		D	2,4	2.C FE	10,000,000	100.0100	10,001,039	10,000,000	10,000,000					3.224	3.255	JAJO	69,848	333,676	06/18/2018	07/20/2031
017154-AC-9	ALLEGANYPARKCLOLTDALLPK_19 MEZZANINABS19-1A144A		D		1.C FE	2,000,000	100.0240	2,000,486	2,000,000	2,000,000					1.932	1.936	JAJO	7,833		12/13/2021	01/20/2033
03328Y-AJ-3	ANCHORAGE CAPITAL CLO LTD ANCH ANCHORAGE CAPITAL CLO LTD	0	D	2,4	2.C FE	1,250,000	97.8240	1,222,801	1,250,000	1,250,000					2.821	2.977	JAJO	7,836	36,640	03/16/2018	04/13/2031
033292-AW-3	ANCHORAGE CAPITAL CLO LTD ANCHC 2013-1A CR		D	2,4	2.C FE	3,500,000	100.0110	3,500,368	3,500,000	3,500,000					3.321	3.356	JAJO	25,831	120,334	09/21/2017	10/13/2030
03330A-AA-0	ANCHORAGECAPITALCLOLTDANCH SENIORABS14-3ARR144A		D	2	1.A FE	300,000	99.8000	299,400	300,000	300,000					1.186	1.194	JAJO	642	906	10/25/2021	01/28/2031
03330L-AS-7	ANCHF_6R-R ABS6R-R144A	0	D	2	1.G FE	1,100,000	99.6380	1,096,014	1,100,000	1,100,000					3.424	3.424	JJ	5,859		10/25/2021	07/25/2036
03330Y-AG-5	ANCHC_20 MEZZANINABS20144A	0	D	2	1.E FE	5,000,000	99.9980	4,999,884	5,000,000	5,000,000					2.524	2.531	JAJO	18,229		10/20/2021	01/20/2035
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A C		D	2,4	1.F FE	5,100,000	99.9650	5,098,200	5,100,000	5,100,000					2.374	2.400	JAJO	26,230	126,520	08/21/2018	10/15/2031
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A C	0	D	2,4	1.F FE	2,400,000	99.9650	2,399,153	2,400,000	2,400,000					2.374	2.400	JAJO	12,344	59,539	08/21/2018	10/15/2031
03331J-AN-2	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A D		D	2,4	2.C FE	5,850,000	99.3570	5,812,369	5,850,000	5,850,000					3.274	3.306	JAJO	41,495	198,507	08/21/2018	10/15/2031
03331J-AN-2	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A D	0	D	2,4	2.C FE	650,000	99.3570	645,819	650,000	650,000					3.274	3.306	JAJO	4,611	22,056	08/21/2018	10/15/2031
036011-AL-8	Annisa CLO Ltd ANNSA 2016-2A CR		D	2,4	1.F FE	2,720,000	99.9990	2,719,985	2,720,000	2,720,000					2.132	2.148	JAJO	11,756	60,424	06/29/2018	07/20/2031
036011-AL-8	Annisa CLO Ltd ANNSA 2016-2A CR	0	D	2,4	1.F FE	1,280,000	99.9990	1,279,993	1,280,000	1,280,000					2.132	2.148	JAJO	5,532	28,435	06/29/2018	07/20/2031
036011-AN-4	Annisa CLO Ltd ANNSA 2016-2A DR		D	2,4	2.C FE	4,950,000	98.5980	4,880,607	4,950,000	4,950,000					3.132	3.155	JAJO	31,432	160,151	06/29/2018	07/20/2031
036011-AN-4	Annisa CLO Ltd ANNSA 2016-2A DR	0	D	2,4	2.C FE	550,000	98.5980	542,290	550,000	550,000					3.132	3.155	JAJO	3,492	17,795	06/29/2018	07/20/2031
03665A-AQ-0	ANTARES CLO ANTR_17-2A SERIES 20172A CLASS DR	0	D		2.C FE	5,000,000	99.9990	4,999,930	5,000,000	5,000,000					3.882	3.900	JAJO			09/30/2021	10/20/2033
03665J-AL-2	ANTARES CLO SERIES 20171A CLASS CR	0	D		1.F FE	2,500,000	99.9990	2,499,980	2,500,000	2,500,000					2.832	2.841	JAJO	14,354	43,017	03/02/2021	04/20/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03665L-AG-8	ANTARES CLO ANTR_17-2A ANTR 2018-3A C		D	4	1.F FE	9,500,000	100.0490	9,504,654	9,500,000	9,500,000					2.882	2.902	JAJO	55,509	283,280	11/20/2018	01/20/2031
03665L-AG-8	ANTARES CLO ANTR_17-2A ANTR 2018-3A C	0	D	4	1.F FE	8,000,000	100.0490	8,003,919	8,000,000	8,000,000					2.882	2.902	JAJO	46,744	238,552	11/20/2018	01/20/2031
03665L-AJ-2	ANTARES CLO ANTR_17-2A ANTR 2018-3A D		D	4	2.C FE	15,775,000	98.5890	15,552,374	15,775,000	15,775,000					3.782	3.810	JAJO	120,963	614,341	11/20/2018	01/20/2031
03665L-AJ-2	ANTARES CLO ANTR_17-2A ANTR 2018-3A D	0	D	4	2.C FE	1,725,000	98.5890	1,700,656	1,725,000	1,725,000					3.782	3.810	JAJO	13,227	67,178	11/20/2018	01/20/2031
03665M-AE-1	ANTARES CLO ANTR_17-2A ANTR 2018-1A C		D	2,4	1.F FE	4,300,000	99.5960	4,282,614	4,300,000	4,300,000					2.482	2.500	JAJO	21,637	110,783	04/04/2018	04/20/2031
03665M-AE-1	ANTARES CLO ANTR_17-2A ANTR 2018-1A C	0	D	2,4	1.F FE	8,000,000	99.5960	7,967,654	8,000,000	8,000,000					2.482	2.500	JAJO	40,255	206,107	04/04/2018	04/20/2031
03665M-AG-6	ANTARES CLO ANTR_17-2A ANTR 2018-1A D		D	2,4	2.C FE	16,675,000	97.2270	16,212,621	16,675,000	16,675,000					3.532	3.558	JAJO	119,411	607,124	04/04/2018	04/20/2031
03665M-AG-6	ANTARES CLO ANTR_17-2A ANTR 2018-1A D	0	D	2,4	2.C FE	1,825,000	97.2270	1,774,395	1,825,000	1,825,000					3.532	3.558	JAJO	13,069	66,447	04/04/2018	04/20/2031
03665T-AG-1	ANTARES CLO ANTR_17-2A ANTR 2018-2A C	0	D	4	1.F FE	2,500,000	100.0410	2,501,030	2,500,000	2,500,000					2.832	2.851	JAJO	14,354	73,280	08/24/2018	10/20/2030
03665T-AJ-5	ANTARES CLO ANTR_17-2A ANTR 2018-2A D		D	4	2.C FE	5,850,000	99.3090	5,809,558	5,850,000	5,850,000					3.782	3.810	JAJO	44,858	227,822	08/24/2018	10/20/2030
03665T-AJ-5	ANTARES CLO ANTR_17-2A ANTR 2018-2A D	0	D	4	2.C FE	650,000	99.3090	645,506	650,000	650,000					3.782	3.810	JAJO	4,984	25,314	08/24/2018	10/20/2030
03666B-AE-4	ANTARES CLO SERIES 20211A CLASS B	0	D	2	1.C FE	5,000,000	100.0040	5,000,195	5,000,000	5,000,000					1.985	1.989	JAJO	46,850		06/15/2021	07/25/2033
03754L-AE-5	APEX CREDIT CLO LLC APEXC_18-1 APEXC 2018-2A C1		D	2,4	1.F FE	7,500,000	99.7150	7,478,609	7,500,000	7,500,000					2.532	2.551	JAJO	38,500	197,028	11/13/2018	10/20/2031
03754L-AE-5	APEX CREDIT CLO LLC APEXC_18-1 APEXC 2018-2A C1	0	D	2,4	1.F FE	3,520,000	99.7150	3,509,961	3,520,000	3,520,000					2.532	2.551	JAJO	18,069	92,472	11/13/2018	10/20/2031
03755H-AJ-2	APEX CREDIT CLO LLC APEXC_18-1 APEX CREDIT CLO LLC	0	D	2,4	1.F FE	2,000,000	97.6080	1,952,166	2,000,000	2,000,000					2.074	2.201	JAJO	7,835	43,142	03/14/2018	04/25/2031
03755H-AL-7	APEX CREDIT CLO LLC APEXC_18-1 APEXC 2018-1A D		D	2,4	2.C FE	12,175,000	94.6470	11,523,271	12,175,000	12,175,000					3.074	3.104	JAJO	70,691	385,727	03/14/2018	04/25/2031
03755H-AL-7	APEX CREDIT CLO LLC APEXC_18-1 APEXC 2018-1A D	0	D	2,4	2.C FE	2,325,000	94.6470	2,200,543	2,325,000	2,325,000					3.074	3.104	JAJO	13,499	73,660	03/14/2018	04/25/2031
03764Q-BJ-0	APIDOS CLO APID_17-27A APID 2013-15A CRR		D	2,4	1.F FE	6,120,000	99.1530	6,068,187	6,120,000	6,120,000					1.982	1.997	JAJO	24,590	126,647	03/29/2018	04/20/2031
03764Q-BJ-0	APIDOS CLO APID_17-27A APID 2013-15A CRR	0	D	2,4	1.F FE	2,880,000	99.1530	2,855,618	2,880,000	2,880,000					1.982	1.997	JAJO	11,572	59,599	03/29/2018	04/20/2031
03764Q-BL-5	APIDOS CLO APID_17-27A APID 2013-15A DRR		D	2,4	2.C FE	7,500,000	97.2690	7,295,171	7,500,000	7,500,000					2.832	2.853	JAJO	43,062	219,840	03/29/2018	04/20/2031
03765L-AV-4	APIDOS CLO APID_17-27A APID 2015-20A BRR		D	2,4	1.F FE	6,800,000	99.4830	6,764,872	6,800,000	6,800,000					2.072	2.098	JAJO	29,357	148,378	07/10/2018	07/16/2031
03765L-AV-4	APIDOS CLO APID_17-27A APID 2015-20A BRR	0	D	2,4	1.F FE	3,200,000	99.4830	3,183,469	3,200,000	3,200,000					2.072	2.098	JAJO	13,815	69,825	07/10/2018	07/16/2031
03765L-AX-0	APIDOS CLO APID_17-27A APID 2015-20A CR		D	2,4	2.C FE	5,950,000	99.5040	5,920,496	5,950,000	5,950,000					3.072	3.105	JAJO	38,083	190,489	07/10/2018	07/16/2031
03765W-BG-2	Apollo Credit Funding Ltd APCF 4A BR		D	2,4	1.F FE	10,280,514	100.1000	10,290,278	10,280,000	10,283,079		11,123			2.126	2.143	JAJO	47,356	228,967	06/14/2018	07/15/2030
03765W-BG-2	Apollo Credit Funding Ltd APCF 4A BR	0	D	2,4	1.F FE	4,720,236	100.1000	4,724,719	4,720,000	4,721,414		5,107			2.126	2.143	JAJO	21,743	105,129	06/14/2018	07/15/2030
03766Y-AA-1	APIDOS CLO APID_17-27A APID 2017-28A D		D	2,4	3.C FE	5,000,000	94.6160	4,730,792	5,000,000	5,000,000					5.632	5.682	JAJO	57,097	288,505	11/09/2017	01/20/2031
03767C-AE-0	APIDOS CLO APID_17-27A APID 2017-28A C		D	2,4	2.C FE	11,875,000	96.7960	11,494,583	11,875,000	11,875,000					2.632	2.651	JAJO	63,366	324,000	11/09/2017	01/20/2031
03768B-AA-9	APIDOS CLO APID_17-27A APID XXXA D		D	2,4	3.C FE	4,000,000	97.1350	3,885,408	4,000,000	4,000,000					5.722	5.783	JAJO	47,685	234,221	08/07/2018	10/18/2031
03768C-AJ-8	APIDOS CLO APID_17-27A APID XXXA B		D	2,4	1.F FE	4,080,000	99.7140	4,068,328	4,080,000	4,080,000					2.122	2.148	JAJO	18,039	90,393	08/07/2018	10/18/2031
03768C-AJ-8	APIDOS CLO APID_17-27A APID XXXA B	0	D	2,4	1.F FE	1,920,000	99.7140	1,914,507	1,920,000	1,920,000					2.122	2.148	JAJO	8,489	42,538	08/07/2018	10/18/2031
03768C-AL-3	APIDOS CLO APID_17-27A APID XXXA C		D	2,4	2.C FE	6,500,000	98.7970	6,421,821	6,500,000	6,500,000					3.122	3.155	JAJO	42,280	209,731	08/07/2018	10/18/2031
03990A-AA-1	ARES CLO LTD ARES 2018-48A E		D	2,4	3.C FE	5,500,000	97.4100	5,357,544	5,500,000	5,500,000					5.332	5.378	JAJO	59,461	300,626	05/24/2018	07/20/2030
04016Q-AD-8	ARES CLO LTD ARES 2017-45A D		D	2,4	2.C FE	5,850,000	100.1000	5,855,850	5,850,000	5,850,000					3.174	3.206	JAJO	40,227	192,576	08/30/2017	10/15/2030
04016Q-AD-8	ARES CLO LTD ARES 2017-45A D	0	D	2,4	2.C FE	650,000	100.1000	650,650	650,000	650,000					3.174	3.206	JAJO	4,470	21,397	08/30/2017	10/15/2030
04016V-AG-0	ARES CLO LTD ARES 2018-47A C		D	2,4	1.F FE	13,800,000	99.4780	13,727,912	13,800,000	13,800,000					1.874	1.897	JAJO	53,867	272,389	03/13/2018	04/15/2030
04016V-AJ-4	ARES CLO LTD ARES 2018-47A D		D	2,4	2.C FE	15,000,000	97.8020	14,670,254	15,000,000	15,000,000					2.824	2.853	JAJO	91,772	440,554	03/13/2018	04/15/2030
04016W-AA-1	ARES CLO LTD ARES 2018-47A E		D	2,4	3.C FE	15,000,000	96.7560	14,513,355	15,000,000	15,000,000					5.624	5.682	JAJO	182,772	866,388	03/13/2018	04/15/2030
04017F-AJ-8	ARES CLO LTD ARES 2018-48A D		D	2,4	2.C FE	7,250,000	97.1970	7,046,746	7,250,000	7,250,000					2.832	2.853	JAJO	41,627	212,512	05/24/2018	07/20/2030
04017J-AG-6	ARES CLO LTD ARES 2018-49A C		D	2,4	1.F FE	10,000,000	99.4650	9,946,537	10,000,000	10,000,000					2.078	2.098	JAJO	40,988	216,959	07/06/2018	07/22/2030
04017J-AJ-0	ARES CLO LTD ARES 2018-49A D		D	2,4	2.C FE	8,500,000	99.4370	8,452,151	8,500,000	8,500,000					3.128	3.155	JAJO	52,442	274,905	07/06/2018	07/22/2030
04017K-AA-6	ARES CLO LTD ARES 2018-49A E		D	2,4	3.C FE	5,000,000	97.9740	4,898,720	5,000,000	5,000,000					5.828	5.887	JAJO	57,473	298,584	07/06/2018	07/22/2030
04018L-AG-0	ARES CLO LTD ARES 2018-50A D		D	2,4	2.C FE	2,400,000	99.9750	2,399,392	2,400,000	2,400,000					3.024	3.054	JAJO	15,724	75,355	11/19/2018	01/15/2032
04018N-AN-1	ARES_20-56A SENIORABS20-56A144A		D	2	1.A FE	10,200,000	100.0000	10,200,003	10,200,000	10,200,000					1.318	1.320	JAJO	16,803		10/21/2021	10/25/2034
04623T-AE-5	ASSURANT CLO I LTD ASRNT_18-1A MORGN 2018-2A C		D	2,4	1.F FE	7,140,000	98.8430	7,057,412	7,140,000	7,140,000					1.932	1.947	JAJO	27,965	144,135	03/09/2018	04/20/2031
04623T-AE-5	ASSURANT CLO I LTD ASRNT_18-1A MORGN 2018-2A C	0	D	2,4	1.F FE	3,360,000	98.8430	3,321,135	3,360,000	3,360,000					1.932	1.947	JAJO	13,160	67,828	03/09/2018	04/20/2031
04941Y-AL-3	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2018-11A C		D	2,4	1.F FE	6,800,000	97.7810	6,649,075	6,800,000	6,800,000					2.075	2.098	JAJO	26,259	147,030	06/08/2018	07/26/2031
04941Y-AL-3	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2018-11A C	0	D	2,4	1.F FE	3,200,000	97.7810	3,128,977	3,200,000	3,200,000					2.075	2.098	JAJO	12,357	69,191	06/08/2018	07/26/2031
04941Y-AN-9	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2018-11A D		D	2,4	2.C FE	13,525,000	94.9420	12,840,872	13,525,000	13,525,000					3.175	3.205	JAJO	79,917	443,280	06/08/2018	07/26/2031
04941Y-AN-9	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2018-11A D	0	D	2,4	2.C FE	1,475,000	94.9420	1,400,391	1,475,000	1,475,000					3.175	3.205	JAJO	8,715	48,343	06/08/2018	07/26/2031
04942U-AJ-5	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2018-12A C		D	2,4	1.F FE	1,000,000	99.7720	997,725	1,000,000	1,000,000					2.494	2.520	JAJO	4,711	25,817	08/29/2018	10/24/2031
04942U-AJ-5	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2018-12A C	0	D	2,4	1.F FE	10,000,000	99.7720	9,977,245	10,000,000	10,000,000					2.494	2.520	JAJO	47,107	258,175	08/29/2018	10/24/2031
04942U-AL-0	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2018-12A D		D	2,4	2.C FE	8,887,500	94.7700	8,529,323	9,000,000	8,830,463		28,984			3.194	3.544	JAJO	54,296	296,057	08/29/2018	10/24/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04942U-AL-0	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2018-12A D	0	D	2,4	2.C FE	1,975,000	94.7700	1,895,405	2,000,000	1,962,325		6,441			3.194	3.544	JAJO	12,066	65,790	08/29/2018	10/24/2031
04965L-AL-2	ATRIUM CDO CORP ATRM 14A C		D	2,4	1.F FE	3,351,720	99.1690	3,371,752	3,400,000	3,421,133		(362)			2.072	1.989	JAJO	14,678	74,190	08/29/2018	08/23/2030
04965L-AL-2	ATRIUM CDO CORP ATRM 14A C	0	D	2,4	1.F FE	1,577,280	99.1690	1,586,707	1,600,000	1,609,945		(170)			2.072	1.989	JAJO	6,908	34,913	08/29/2018	08/23/2030
04966H-AE-6	ATRIUMCDOCORPATRM_13A SENIORABS13A144A		D	2	1.C FE	7,250,000	99.3810	7,205,157	7,250,000	7,250,000					1.638	1.641	JAJO	22,430		10/27/2021	11/21/2030
05553M-AE-1	BCRED BSL CLO 2021-1, LTD SERIES 20211A CLASS C	0	D	2	1.F FE	2,000,000	100.0000	1,999,990	2,000,000	2,000,000					2.278	2.285	JAJO	9,240	14,442	05/27/2021	07/20/2034
05553M-AG-6	BCRED BSL CLO 2021-1, LTD SERIES 20211A CLASS D	0	D	2	2.C FE	2,700,000	100.3400	2,709,169	2,700,000	2,700,000					3.482	3.496	JAJO	19,061	29,667	05/27/2021	07/20/2034
05682V-AJ-4	BAIN CAPITAL CREDIT CLO LTD BC BCC 2018-2A D		D	2,4	2.C FE	9,925,000	98.5350	9,779,606	9,925,000	9,925,000					2.974	3.004	JAJO	60,666	306,013	06/01/2018	07/19/2031
05682V-AJ-4	BAIN CAPITAL CREDIT CLO LTD BC BCC 2018-2A D	0	D	2,4	2.C FE	1,075,000	98.5350	1,059,252	1,075,000	1,075,000					2.974	3.004	JAJO	6,571	33,145	06/01/2018	07/19/2031
05683L-AG-1	BAIN CAPITAL CREDIT CLO LTD BC BCC 2018-1A C		D	2,4	1.F FE	10,280,000	98.6580	10,142,076	10,280,000	10,280,000					1.874	1.897	JAJO	36,387	202,677	03/12/2018	04/23/2031
05683L-AG-1	BAIN CAPITAL CREDIT CLO LTD BC BCC 2018-1A C	0	D	2,4	1.F FE	4,720,000	98.6580	4,656,673	4,720,000	4,720,000					1.874	1.897	JAJO	16,707	93,058	03/12/2018	04/23/2031
05683L-AJ-5	BAIN CAPITAL CREDIT CLO LTD BC BCC 2018-1A D		D	2,4	2.C FE	8,500,000	95.0290	8,077,474	8,500,000	8,500,000					2.824	2.852	JAJO	45,339	249,903	03/12/2018	04/23/2031
05683L-AJ-5	BAIN CAPITAL CREDIT CLO LTD BC BCC 2018-1A D	0	D	2,4	2.C FE	1,800,000	95.0290	1,710,524	1,800,000	1,800,000					2.824	2.852	JAJO	9,601	52,921	03/12/2018	04/23/2031
05683M-AA-2	BAIN CAPITAL CREDIT CLO LTD BC BCC 2018-1A E		D	2,4	3.C FE	6,500,000	95.3530	6,197,923	6,500,000	6,500,000					5.474	5.529	JAJO	67,207	366,702	03/12/2018	04/23/2031
05684D-AG-8	Bain Capital Credit CLO, Limit BCC 2020-1A B		D	2,4	1.C FE	5,000,000	100.0200	5,001,008	5,000,000	5,000,000					1.822	1.847	JAJO	18,982	95,609	03/03/2020	04/18/2033
05684D-AJ-2	Bain Capital Credit CLO, Limit BCC 2020-1A C		D	2,4	1.F FE	10,280,000	100.1600	10,296,483	10,280,000	10,280,000					2.822	2.852	JAJO	59,637	300,515	03/03/2020	04/18/2033
05684D-AJ-2	Bain Capital Credit CLO, Limit BCC 2020-1A C	0	D	2,4	1.F FE	4,720,000	100.1600	4,727,568	4,720,000	4,720,000					2.822	2.852	JAJO	27,382	137,980	03/03/2020	04/18/2033
05765X-AJ-0	Balboa Bay Loan Funding Ltd SERIES 20211A CLASS D	0	D	2	2.C FE	3,500,000	99.9980	3,499,916	3,500,000	3,500,000					3.178	3.189	JAJO	59,248		05/27/2021	07/20/2034
06759F-AG-1	BABSON CLO LTD BABSN 2015-2A DR		D	2,4	2.C FE	11,937,500	99.1690	11,838,301	11,937,500	11,937,500					3.082	3.105	JAJO	74,593	380,170	10/12/2017	10/20/2030
06759M-AL-5	BABSON CLO LTD BABSN 2016-1A CR		D	2,4	1.F FE	6,800,000	100.0120	6,800,801	6,800,000	6,800,000					2.224	2.249	JAJO	28,565	158,329	07/25/2018	07/23/2030
06759M-AL-5	BABSON CLO LTD BABSN 2016-1A CR	0	D	2,4	1.F FE	3,200,000	100.0120	3,200,377	3,200,000	3,200,000					2.224	2.249	JAJO	13,442	74,508	07/25/2018	07/23/2030
06760B-AJ-1	BABSON CLO LTD BABSN 2017-1A C		D	2,4	1.F FE	7,900,000	100.0420	7,903,345	7,900,000	7,900,000					2.522	2.550	JAJO	41,512	206,977	06/23/2017	07/18/2029
06760B-AJ-1	BABSON CLO LTD BABSN 2017-1A C	0	D	2,4	1.F FE	3,600,000	100.0420	3,601,524	3,600,000	3,600,000					2.522	2.550	JAJO	18,917	94,319	06/23/2017	07/18/2029
06760G-AC-5	BABSON CLO LTD BABSN 2018-1A B		D	2,4	1.F FE	8,240,000	99.1900	8,173,253	8,240,000	8,240,000					1.874	1.897	JAJO	33,453	162,644	02/23/2018	04/15/2031
06760G-AC-5	BABSON CLO LTD BABSN 2018-1A B	0	D	2,4	1.F FE	3,760,000	99.1900	3,729,543	3,760,000	3,760,000					1.874	1.897	JAJO	15,265	74,216	02/23/2018	04/15/2031
06760G-AD-3	BABSON CLO LTD BABSN 2018-1A C		D	2,4	2.C FE	12,000,000	97.9480	11,753,705	12,000,000	12,000,000					2.724	2.752	JAJO	70,818	340,277	02/23/2018	04/15/2031
06760H-AA-7	BABSON CLO LTD BABSN 2018-1A D		D	2,4	3.C FE	8,000,000	94.9810	7,598,468	8,000,000	8,000,000					5.624	5.680	JAJO	97,478	462,073	02/23/2018	04/15/2031
06760J-AJ-4	BABSON CLO LTD BABSN 2018-2A B		D	2,4	1.F FE	13,000,000	99.5100	12,936,295	13,000,000	13,000,000					2.024	2.048	JAJO	57,002	276,369	04/04/2018	04/15/2030
06760J-AJ-4	BABSON CLO LTD BABSN 2018-2A B	0	D	2,4	1.F FE	6,000,000	99.5100	5,970,598	6,000,000	6,000,000					2.024	2.048	JAJO	26,309	127,555	04/04/2018	04/15/2030
06760J-AL-9	BABSON CLO LTD BABSN 2018-2A C		D	2,4	2.C FE	10,500,000	100.0000	10,500,023	10,500,000	10,500,000					2.824	2.852	JAJO	64,240	308,388	04/04/2018	04/15/2030
06760K-AA-0	BABSON CLO LTD BABSN 2018-2A D		D	2,4	3.C FE	9,374,600	98.3040	9,338,908	9,500,000	9,445,570		35,547			5.624	5.846	JAJO	115,756	553,528	04/04/2018	04/15/2030
06760X-AJ-3	BABSON CLO LTD BABSN 2018-4A D		D	2,4	2.C FE	5,500,000	99.9990	5,499,947	5,500,000	5,500,000					3.024	3.052	JAJO	36,033	172,689	10/26/2018	10/15/2030
07378W-AW-8	BEAN CREEK CLO LTD BCRK_15-1A BEAN CREEK CLO LTD	0	D	2,4	2.C FE	1,650,000	98.0760	1,618,247	1,650,000	1,650,000					2.882	3.033	JAJO	9,641	49,199	04/06/2018	04/20/2031
08179L-AG-6	Benefit Street Partners CLO Lt BSP 2018-14A C		D	2,4	1.F FE	9,940,000	99.2360	9,864,091	9,940,000	9,940,000					1.882	1.897	JAJO	37,924	195,620	02/23/2018	04/20/2031
08179L-AG-6	Benefit Street Partners CLO Lt BSP 2018-14A C	0	D	2,4	1.F FE	4,560,000	99.2360	4,525,177	4,560,000	4,560,000					1.882	1.897	JAJO	17,398	89,741	02/23/2018	04/20/2031
08179L-AJ-0	Benefit Street Partners CLO Lt BSP 2018-14A D		D	2,4	2.C FE	3,500,000	97.4850	3,411,979	3,500,000	3,500,000					2.732	2.752	JAJO	19,386	99,043	02/23/2018	04/20/2031
08180X-AW-2	Benefit Street Partners CLO Lt BSP 2015-8A CR		D	2,4	2.C FE	5,850,000	97.6710	5,713,751	5,850,000	5,850,000					2.882	2.903	JAJO	34,182	174,441	01/25/2018	01/20/2031
08180X-AW-2	Benefit Street Partners CLO Lt BSP 2015-8A CR	0	D	2,4	2.C FE	650,000	97.6710	634,861	650,000	650,000					2.882	2.903	JAJO	3,798	19,382	01/25/2018	01/20/2031
08181B-AU-3	Benefit Street Partners CLO Lt BSP 2016-9A CR		D	2,4	1.F FE	6,800,000	99.2030	6,745,770	6,800,000	6,800,000					2.082	2.098	JAJO	28,702	147,613	07/16/2018	07/20/2031
08181B-AU-3	Benefit Street Partners CLO Lt BSP 2016-9A CR	0	D	2,4	1.F FE	3,200,000	99.2030	3,174,480	3,200,000	3,200,000					2.082	2.098	JAJO	13,507	69,465	07/16/2018	07/20/2031
08181B-AW-9	Benefit Street Partners CLO Lt BSP 2016-9A DR		D	2,4	2.C FE	8,500,000	96.3640	8,190,959	8,500,000	8,500,000					3.082	3.105	JAJO	53,113	270,697	07/16/2018	07/20/2031
08181J-AD-4	Benefit Street Partners CLO Lt BSP 2018-5BA B		D	2,4	1.F FE	9,600,000	99.2590	9,528,859	9,600,000	9,600,000					2.282	2.299	JAJO	44,413	227,862	04/19/2018	04/20/2031
08181J-AD-4	Benefit Street Partners CLO Lt BSP 2018-5BA B	0	D	2,4	1.F FE	4,400,000	99.2590	4,367,394	4,400,000	4,400,000					2.282	2.299	JAJO	20,356	104,437	04/19/2018	04/20/2031
08181J-AE-2	Benefit Street Partners CLO Lt BSP 2018-5BA C		D	2,4	2.C FE	9,950,000	98.0080	9,800,839	10,000,000	10,013,871		8,639			3.062	3.061	JAJO	62,080	316,440	04/19/2018	04/20/2031
08186P-AJ-2	BSP_18-R ABS18-R144A		D	2	1.A FE	3,000,000	100.0370	3,001,096	3,000,000	3,000,000					1.329	1.331	JAJO			11/02/2021	10/15/2034
08763Q-AG-7	BETONY CLO 2 BTNY2 2018-1A C		D	2,4	2.C FE	10,000,000	99.2590	9,925,907	10,000,000	10,000,000					3.032	3.053	JAJO	51,369	314,292	06/05/2018	04/30/2031
09077L-AE-2	BGCLO2021-2AB ABS144A		D	2	1.C FE	4,254,250	99.6350	4,234,498	4,250,000	4,254,193		(57)			1.890	1.912	JAJO	24,095		10/18/2021	10/19/2034
09203W-AS-4	BLACK DIAMOND CLO LTD BLACK 2016-1A BR		D	2,4	1.F FE	6,451,925	97.7920	6,317,376	6,460,000	6,459,090		2,199			2.105	2.132	JAJO	25,307	141,644	04/12/2018	04/26/2031
09203W-AS-4	BLACK DIAMOND CLO LTD BLACK 2016-1A BR	0	D	2,4	1.F FE	3,036,200	97.7920	2,972,883	3,040,000	3,039,572		1,035			2.105	2.132	JAJO	11,909	66,656	04/12/2018	04/26/2031
09203W-AU-9	BLACK DIAMOND CLO LTD BLACK 2016-1A CR		D	2,4	2.C FE	9,500,000	94.6290	8,989,776	9,500,000	9,500,000					3.125	3.155	JAJO	55,250	306,545	04/12/2018	04/26/2031
09204G-AD-1	BLACK DIAMOND CLO LTD BLACK 2019-2A B		D	2,4	1.F FE	1,500,000	100.0800	1,501,203	1,500,000	1,500,000					3.174	3.205	JAJO	8,993	49,453	06/18/2019	07/23/2032
09204G-AD-1	BLACK DIAMOND CLO LTD BLACK 2019-2A B	0	D	2,4	1.F FE	9,500,000	100.0800	9,507,617	9,500,000	9,500,000					3.174	3.205	JAJO	56,954	313,200	06/18/2019	07/23/2032
09204G-AE-9	BLACK DIAMOND CLO LTD MEZZANINABS19-2A144A	0	D		2.C FE	993,620	99.3670	993,666	1,000,000	993,703		83			6.278	6.474	JAJO			12/06/2021	07/23/2032
09626Q-BE-6	BLUEMOUNTAIN CLO LTD BLUEM 2014-2A CR2		D	2,4	1.F FE	6,800,000	99.9990	6,799,951	6,800,000	6,800,000					2.332	2.349	JAJO	32,149	164,850	09/06/2018	10/20/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09626Q-BE-6	BLUEMOUNTAIN CLO LTD BLUEM 2014-2A CR2	0	D	2,4	1.F FE	3,200,000	99.9990	3,199,977	3,200,000	3,200,000					2.332	2.349	JAJO	15,129	77,576	09/06/2018	10/20/2030
09626Q-BG-1	BLUEMOUNTAIN CLO LTD BLUEM 2014-2A DR2		D	2,4	2.C FE	9,000,000	97.5650	8,780,828	9,000,000	9,000,000					3.232	3.256	JAJO	58,975	300,308	09/06/2018	10/20/2030
09626Q-BG-1	BLUEMOUNTAIN CLO LTD BLUEM 2014-2A DR2	0	D	2,4	2.C FE	1,000,000	97.5650	975,648	1,000,000	1,000,000					3.232	3.256	JAJO	6,553	33,368	09/06/2018	10/20/2030
09626Y-AW-0	BLUEMOUNTAIN CLO LTD BLUEM 2013-2A DR		D	2,4	2.C FE	12,500,000	96.0960	12,012,040	12,500,000	12,500,000					3.028	3.054	JAJO	74,655	391,599	10/11/2017	10/22/2030
09628N-AU-6	BLUEMOUNTAIN CLO LTD BLUEM 2015-4A CR		D	2,4	1.F FE	5,780,000	99.4950	5,750,786	5,780,000	5,780,000					2.032	2.048	JAJO	23,810	122,541	04/16/2018	04/20/2030
09628N-AU-6	BLUEMOUNTAIN CLO LTD BLUEM 2015-4A CR	0	D	2,4	1.F FE	2,720,000	99.4950	2,706,252	2,720,000	2,720,000					2.032	2.048	JAJO	11,205	57,666	04/16/2018	04/20/2030
09628N-AW-2	BLUEMOUNTAIN CLO LTD BLUEM 2015-4A DR		D	2,4	2.C FE	10,000,000	96.5080	9,650,756	10,000,000	10,000,000					3.082	3.105	JAJO	62,486	318,467	04/16/2018	04/20/2030
09628V-AS-3	BLUEMOUNTAIN CLO LTD BLUEM 2016-3A CR		D	2,4	1.F FE	3,400,000	99.9990	3,399,971	3,400,000	3,400,000					2.356	2.349	FMAN	10,458	81,610	11/02/2018	11/15/2030
09628V-AS-3	BLUEMOUNTAIN CLO LTD BLUEM 2016-3A CR	0	D	2,4	1.F FE	1,600,000	99.9990	1,599,986	1,600,000	1,600,000					2.356	2.349	FMAN	4,921	38,405	11/02/2018	11/15/2030
09628V-AU-8	BLUEMOUNTAIN CLO LTD BLUEM 2016-3A DR		D	2,4	2.C FE	7,500,000	97.1530	7,286,480	7,500,000	7,500,000					3.254	3.255	FMAN	31,866	248,272	11/02/2018	11/15/2030
09629L-AJ-4	BLUEMOUNTAIN CLO LTD BLUEM 2018-23A D		D	2,4	2.C FE	4,000,000	98.4100	3,936,396	4,000,000	4,000,000					3.032	3.054	JAJO	24,589	125,359	10/17/2018	10/20/2031
09629P-AG-1	BLUEMOUNTAIN CLO LTD BLUEM 2018-22A C		D	2,4	1.F FE	6,800,000	99.7290	6,781,599	6,800,000	6,800,000					2.074	2.098	JAJO	30,553	148,010	06/19/2018	07/15/2031
09629P-AG-1	BLUEMOUNTAIN CLO LTD BLUEM 2018-22A C	0	D	2,4	1.F FE	3,200,000	99.7290	3,191,341	3,200,000	3,200,000					2.074	2.098	JAJO	14,378	69,652	06/19/2018	07/15/2031
09629P-AJ-5	BLUEMOUNTAIN CLO LTD BLUEM 2018-22A D		D	2,4	2.C FE	9,000,000	98.5180	8,866,585	9,000,000	9,000,000					2.974	3.004	JAJO	57,988	278,020	06/19/2018	07/15/2031
09629P-AJ-5	BLUEMOUNTAIN CLO LTD BLUEM 2018-22A D	0	D	2,4	2.C FE	1,000,000	98.5180	985,176	1,000,000	1,000,000					2.974	3.004	JAJO	6,443	30,891	06/19/2018	07/15/2031
09629T-AJ-7	BLUEMOUNTAIN CLO LTD BLUEM 2018-1A C		D	2,4	1.F FE	6,800,000	99.9480	6,796,470	6,800,000	6,800,000					2.182	2.198	JAJO	25,137	154,795	07/18/2018	07/30/2030
09629T-AJ-7	BLUEMOUNTAIN CLO LTD BLUEM 2018-1A C	0	D	2,4	1.F FE	3,200,000	99.9480	3,198,339	3,200,000	3,200,000					2.182	2.198	JAJO	11,829	72,845	07/18/2018	07/30/2030
09629T-AL-2	BLUEMOUNTAIN CLO LTD BLUEM 2018-1A D		D	2,4	2.C FE	13,000,000	96.2830	12,516,729	13,000,000	13,000,000					3.182	3.205	JAJO	70,084	428,459	07/18/2018	07/30/2030
09629V-AG-8	BLUEMOUNTAIN CLO LTD BLUEM 2018-2A C		D	2,4	1.F FE	6,800,000	99.9990	6,799,943	6,800,000	6,800,000					2.325	2.349	FMAN	20,639	163,220	08/09/2018	08/15/2031
09629V-AG-8	BLUEMOUNTAIN CLO LTD BLUEM 2018-2A C	0	D	2,4	1.F FE	3,200,000	99.9990	3,199,973	3,200,000	3,200,000					2.325	2.349	FMAN	9,712	76,809	08/09/2018	08/15/2031
09630A-AJ-5	BLUEMOUNTAIN CLO LTD BLUEM 2018-3A C		D	2,4	1.F FE	5,100,000	99.9990	5,099,967	5,100,000	5,100,000					2.324	2.349	JAJO	22,387	122,903	10/03/2018	10/25/2030
09630A-AJ-5	BLUEMOUNTAIN CLO LTD BLUEM 2018-3A C	0	D	2,4	1.F FE	2,400,000	99.9990	2,399,985	2,400,000	2,400,000					2.324	2.349	JAJO	10,535	57,837	10/03/2018	10/25/2030
09630A-AL-0	BLUEMOUNTAIN CLO LTD BLUEM 2018-3A D		D	2,4	2.C FE	7,200,000	98.6870	7,105,481	7,200,000	7,200,000					3.374	3.407	JAJO	45,885	249,950	10/03/2018	10/25/2030
09630A-AL-0	BLUEMOUNTAIN CLO LTD BLUEM 2018-3A D	0	D	2,4	2.C FE	800,000	98.6870	789,498	800,000	800,000					3.374	3.407	JAJO	5,098	27,772	10/03/2018	10/25/2030
10806J-AA-1	BRDGS2021-1A ABS144A		D	2	1.A FE	1,502,550	99.9420	1,499,133	1,500,000	1,502,494		(56)			1.320	1.294	JAJO	6,653		11/03/2021	07/20/2034
10949Y-AB-4	Brightwood Capital Fund III Ho SERIES 20211RA CLASS LOAN	0	D		1.C FE	9,707,544	100.0000	9,707,544	9,707,544	9,707,544					2.560	2.568	JAJO	53,845	73,864	06/30/2021	04/15/2028
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24		D		1.F FE	11,908,333	103.6950	12,348,341	11,908,333	11,908,333					4.625	4.652	MJSD	16,829	550,760	06/25/2013	06/20/2024
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24	0	D		1.F FE	4,526,564	103.6950	4,693,819	4,526,564	4,526,564					4.625	4.652	MJSD	6,397	209,354	06/25/2013	06/20/2024
124166-AL-3	Buttermilk Park CLO Ltd BMILK 2018-1A D		D	2,4	2.C FE	7,250,000	100.0080	7,250,557	7,250,000	7,250,000					3.224	3.256	JAJO	47,394	242,335	08/27/2018	10/15/2031
12416P-AA-5	Buttermilk Park CLO Ltd BMILK 2018-1A E		D	2,4	3.C FE	9,000,000	99.7160	8,974,470	9,000,000	9,000,000					5.874	5.936	JAJO	107,196	542,642	08/27/2018	10/15/2031
12481K-AW-8	CBAM CLO Management SERIES 20172A CLASS CR	0	D	2	1.F FE	4,000,000	100.0000	3,999,980	4,000,000	4,000,000					2.424	2.431	JAJO	20,198	31,248	06/01/2021	07/17/2034
12481K-AY-4	CBAM CLO Management SERIES 20172A CLASS DR	0	D	2	2.C FE	4,000,000	99.9990	3,999,960	4,000,000	4,000,000					3.474	3.489	JAJO	28,948	44,782	06/01/2021	07/17/2034
12548J-AG-7	CIFC FUNDING LTD CIFC 2017-3A B		D	2,4	1.F FE	3,400,000	100.0040	3,400,139	3,400,000	3,400,000					2.482	2.500	JAJO	17,109	87,596	06/02/2017	07/20/2030
12548J-AG-7	CIFC FUNDING LTD CIFC 2017-3A B	0	D	2,4	1.F FE	1,600,000	100.0040	1,600,065	1,600,000	1,600,000					2.482	2.500	JAJO	8,051	41,221	06/02/2017	07/20/2030
12548R-AD-6	CIFC FUNDING LTD CIFC_18-4A CIFC 2014-2RA A3		D	2,4	1.F FE	5,610,000	99.5670	5,585,731	5,610,000	5,610,000					2.024	2.048	JAJO	21,446	118,176	05/07/2018	04/24/2030
12548R-AD-6	CIFC FUNDING LTD CIFC_18-4A CIFC 2014-2RA A3	0	D	2,4	1.F FE	2,640,000	99.5670	2,628,579	2,640,000	2,640,000					2.024	2.048	JAJO	10,092	55,612	05/07/2018	04/24/2030
12549A-AS-9	CIFC FUNDING LTD CIFC 2013-1A CR		D	2,4	2.C FE	6,750,000	100.0210	6,751,387	6,750,000	6,750,000					3.672	3.709	JAJO	51,641	257,388	07/21/2017	07/16/2030
12549A-AS-9	CIFC FUNDING LTD CIFC 2013-1A CR	0	D	2,4	2.C FE	750,000	100.0210	750,154	750,000	750,000					3.672	3.709	JAJO	5,738	28,599	07/21/2017	07/16/2030
12549B-AW-8	CIFC FUNDING LTD CIFC 2013-2A B1LR		D	2,4	2.C FE	9,925,000	98.9860	9,824,397	9,925,000	9,925,000					3.172	3.205	JAJO	65,593	325,261	09/27/2017	10/18/2030
12549B-AW-8	CIFC FUNDING LTD CIFC 2013-2A B1LR	0	D	2,4	2.C FE	1,075,000	98.9860	1,064,103	1,075,000	1,075,000					3.172	3.205	JAJO	7,105	35,230	09/27/2017	10/18/2030
12550G-AE-3	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-5A B		D	2,4	1.F FE	4,590,000	99.7190	4,577,098	4,590,000	4,590,000					2.274	2.300	JAJO	22,612	109,214	11/20/2018	01/15/2032
12550G-AE-3	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-5A B	0	D	2,4	1.F FE	2,160,000	99.7190	2,153,929	2,160,000	2,160,000					2.274	2.300	JAJO	10,641	51,395	11/20/2018	01/15/2032
12550G-AG-8	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-5A C		D	2,4	2.C FE	7,000,000	100.0040	7,000,264	7,000,000	7,000,000					3.124	3.155	JAJO	47,377	226,884	11/20/2018	01/15/2032
12551M-AG-4	CIFC FUNDING LTD CIFC_18-4A CIFC 2017-5A C		D	2,4	2.C FE	15,000,000	99.1830	14,877,425	15,000,000	15,000,000					2.972	3.004	JAJO	92,883	461,245	10/13/2017	11/16/2030
12551N-AA-5	CIFC FUNDING LTD CIFC_18-4A CIFC 2017-5A D		D	2,4	3.C FE	4,500,000	98.5050	4,432,733	4,500,000	4,500,000					6.222	6.290	JAJO	58,334	286,248	10/13/2017	11/16/2030
12551P-AG-7	CIFC FUNDING LTD CIFC_18-4A CIFC 2012-2RA C		D	2,4	2.C FE	8,500,000	99.2990	8,440,418	8,500,000	8,500,000					2.632	2.651	JAJO	45,357	231,916	11/27/2017	01/20/2028
12551Y-AE-3	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-3A C		D	2,4	1.F FE	3,400,000	99.2420	3,374,224	3,400,000	3,400,000					2.022	2.048	JAJO	14,324	71,890	06/15/2018	07/18/2031
12551Y-AE-3	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-3A C	0	D	2,4	1.F FE	1,600,000	99.2420	1,587,870	1,600,000	1,600,000					2.022	2.048	JAJO	6,741	33,831	06/15/2018	07/18/2031
12551Y-AG-8	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-3A D		D	2,4	2.C FE	5,500,000	99.8770	5,493,216	5,500,000	5,500,000					2.972	3.004	JAJO	34,057	169,123	06/15/2018	07/18/2031
12560E-AL-0	CIFC_20-3A SENIORABS20-3A144A		D	2	1.A FE	37,000,000	99.7730	36,915,966	37,000,000	37,000,000					1.308	1.310	JAJO	63,184		11/01/2021	10/20/2034
12565E-AA-9	CIFC_21-5 ABS21-5144A		D	2	1.A FE	5,010,750	99.9440	4,997,224	5,000,000	5,010,243		(507)			1.261	1.265	MON	27,250		10/20/2021	07/15/2034
12661K-AG-5	MKS CLO Ltd MKS 2017-1A D		D	2,4	2.B FE	2,462,500	100.2460	2,506,162	2,500,000	2,491,029		5,258			4.282	4.390	JAJO	21,705	110,034	07/12/2017	07/20/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12661K-AG-5	MKS CLO Ltd MKS 2017-1A D	0	D	2,4	2.B FE	5,417,500	100.2460	5,513,555	5,500,000	5,480,264		11,568			4.282	4.390	JAJO	47,751	242,074	07/12/2017	07/20/2030
141312-AG-3	Carbone CLO, LTD CRBN 2017-1A C		D	2,4	2.C FE	9,000,000	98.5280	8,867,498	9,000,000	9,000,000					2.732	2.752	JAJO	49,850	254,683	11/06/2017	01/20/2031
14307P-AJ-4	CARLYLE GLOBAL MARKET STRATEGI CGMS C17A BR		D	2,4	1.F FE	4,080,000	99.2320	4,048,658	4,080,000	4,080,000					1.982	1.997	JAJO	13,700	84,558	04/09/2018	04/30/2031
14307P-AJ-4	CARLYLE GLOBAL MARKET STRATEGI CGMS C17A BR	0	D	2,4	1.F FE	1,920,000	99.2320	1,905,251	1,920,000	1,920,000					1.982	1.997	JAJO	6,447	39,792	04/09/2018	04/30/2031
14310B-AS-0	CARLYLE GLOBAL MKT STRATEGIES CGMS 2013-1A CR		D	2,4	2.C FE	7,200,000	100.0080	7,200,570	7,200,000	7,200,000					3.506	3.508	FMAN	32,956	256,486	07/25/2017	08/14/2030
14310B-AS-0	CARLYLE GLOBAL MKT STRATEGIES CGMS 2013-1A CR	0	D	2,4	2.C FE	800,000	100.0080	800,063	800,000	800,000					3.506	3.508	FMAN	3,662	28,498	07/25/2017	08/14/2030
14311X-AE-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A B		D	2,4	1.F FE	4,420,000	99.2260	4,385,795	4,420,000	4,420,000					1.982	1.997	JAJO	17,760	91,467	04/17/2018	04/20/2031
14311X-AE-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A B	0	D	2,4	1.F FE	2,080,000	99.2260	2,063,903	2,080,000	2,080,000					1.982	1.997	JAJO	8,358	43,043	04/17/2018	04/20/2031
14311X-AG-7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A C		D	2,4	2.C FE	9,000,000	98.0740	8,826,703	9,000,000	9,000,000					2.882	2.903	JAJO	52,587	268,371	04/17/2018	04/20/2031
14311X-AG-7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A C	0	D	2,4	2.C FE	1,000,000	98.0740	980,745	1,000,000	1,000,000					2.882	2.903	JAJO	5,843	29,819	04/17/2018	04/20/2031
14314F-AJ-7	CARLYLE GLOBAL MKT STRATEGIES CGMS 2017-3A C		D	2,4	2.C FE	10,150,000	98.2110	9,968,379	10,150,000	10,150,000					3.632	3.659	JAJO	74,743	379,845	06/23/2017	07/20/2029
14314F-AJ-7	CARLYLE GLOBAL MKT STRATEGIES CGMS 2017-3A C	0	D	2,4	2.C FE	1,100,000	98.2110	1,080,317	1,100,000	1,100,000					3.632	3.659	JAJO	8,100	41,165	06/23/2017	07/20/2029
14317P-AE-3	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-2A B		D	2,4	1.F FE	6,800,000	99.4320	6,761,396	6,800,000	6,800,000					2.174	2.199	JAJO	32,027	154,904	07/30/2018	10/15/2031
14317P-AE-3	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-2A B	0	D	2,4	1.F FE	3,200,000	99.4320	3,181,834	3,200,000	3,200,000					2.174	2.199	JAJO	15,071	72,896	07/30/2018	10/15/2031
149420-AJ-0	CATSKILL PARK CLO LTD CATSK 2017-1A C		D	2,4	2.C FE	3,150,000	100.0800	3,152,522	3,150,000	3,150,000					3.832	3.861	JAJO	24,474	124,270	04/27/2017	04/20/2029
149420-AJ-0	CATSKILL PARK CLO LTD CATSK 2017-1A C	0	D	2,4	2.C FE	350,000	100.0800	350,280	350,000	350,000					3.832	3.861	JAJO	2,719	13,808	04/27/2017	04/20/2029
15033E-AJ-7	CEDAR FUNDING LTD CEDF 2018-9A D		D	2,4	2.C FE	5,000,000	98.4260	4,921,275	5,000,000	5,000,000					2.732	2.752	JAJO	27,694	141,491	03/21/2018	04/20/2031
15033L-AL-6	CEDAR FUNDING LTD CEDF 2019-11A C		D	2,4	1.G FE	3,230,000	100.0520	3,231,684	3,230,000	3,230,000					2.821	2.853	FMAN	8,352	93,656	04/26/2019	05/29/2032
15033L-AL-6	CEDAR FUNDING LTD CEDF 2019-11A C	0	D	2,4	1.G FE	1,520,000	100.0520	1,520,793	1,520,000	1,520,000					2.821	2.853	FMAN	3,930	44,074	04/26/2019	05/29/2032
15033L-AN-2	CEDAR FUNDING LTD CEDF 2019-11A D		D	2,4	2.C FE	11,500,000	100.1380	11,515,856	11,500,000	11,500,000					3.871	3.912	FMAN	40,804	455,544	04/26/2019	05/29/2032
15033L-AN-2	CEDAR FUNDING LTD CEDF 2019-11A D	0	D	2,4	2.C FE	1,250,000	100.1380	1,251,724	1,250,000	1,250,000					3.871	3.912	FMAN	4,435	49,516	04/26/2019	05/29/2032
15137E-BJ-1	CENT CLO LP CECLO 2014-21A CR2		D	2,4	2.C FE	8,822,700	96.5950	8,693,550	9,000,000	8,991,351		5,381			3.335	3.378	JAJO	55,019	308,860	07/12/2018	07/27/2030
15137E-BJ-1	CENT CLO LP CECLO 2014-21A CR2	0	D	2,4	2.C FE	980,300	96.5950	965,950	1,000,000	999,039		598			3.335	3.378	JAJO	6,113	34,318	07/12/2018	07/27/2030
15186A-AG-6	CENTERBRIDGECREDITFUNDINGCB MEZZANINABS	0	C		1.G FE	1,050,000	100.0000	1,050,000	1,050,000	1,050,000					3.850	3.867	JAJO			12/21/2021	01/25/2040
17180W-AG-0	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-2A C		D	2,4	2.C FE	15,000,000	99.2000	14,880,062	15,000,000	15,000,000					2.982	3.004	JAJO	90,687	462,493	04/24/2018	04/20/2031
17181T-AE-1	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-4A B		D	2,4	1.F FE	2,890,000	99.4480	2,874,060	2,890,000	2,890,000					2.222	2.249	JAJO	13,380	66,951	08/20/2018	10/17/2031
17181T-AE-1	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-4A B	0	D	2,4	1.F FE	1,360,000	99.4480	1,352,499	1,360,000	1,360,000					2.222	2.249	JAJO	6,296	31,506	08/20/2018	10/17/2031
21623P-AG-2	Cook Park CLO, Ltd COOK 2018-1A C		D	2,4	1.F FE	15,000,000	98.9880	14,848,137	15,000,000	15,000,000					1.872	1.897	JAJO	58,508	294,411	03/09/2018	04/17/2030
21623P-AJ-6	Cook Park CLO, Ltd COOK 2018-1A D		D	2,4	2.C FE	5,000,000	98.2930	4,914,626	5,000,000	5,000,000					2.722	2.751	JAJO	28,357	141,109	03/09/2018	04/17/2030
21623R-AA-1	Cook Park CLO, Ltd COOK 2018-1A E		D	2,4	3.C FE	10,000,000	97.8840	9,788,437	10,000,000	10,000,000					5.522	5.581	JAJO	115,047	565,330	03/09/2018	04/17/2030
22615M-AS-1	Crestline Denali CLO XIV, LTD DEN14 2016-1A CR		D	2,4	1.G FE	2,720,000	99.6080	2,709,346	2,720,000	2,720,000					2.474	2.500	JAJO	12,710	70,264	11/01/2018	10/23/2031
22615M-AS-1	Crestline Denali CLO XIV, LTD DEN14 2016-1A CR	0	D	2,4	1.G FE	1,280,000	99.6080	1,274,986	1,280,000	1,280,000					2.474	2.500	JAJO	5,981	33,065	11/01/2018	10/23/2031
22616T-AE-6	Crestline Denali CLO XVII, LLC DEN17 2018-1A C		D	2,4	1.F FE	5,100,000	100.0700	5,103,551	5,100,000	5,100,000					2.474	2.501	JAJO	27,335	131,691	09/21/2018	10/15/2031
22616T-AE-6	Crestline Denali CLO XVII, LLC DEN17 2018-1A C	0	D	2,4	1.F FE	2,400,000	100.0700	2,401,671	2,400,000	2,400,000					2.474	2.501	JAJO	12,864	61,972	09/21/2018	10/15/2031
22846M-AG-8	CROWN POINT CLO LTD CRNPT_18-7 SERIES 20187A CLASS D	0	D	2,4	2.C FE	1,000,000	94.8960	948,963	1,000,000	1,000,000					3.632	3.789	JAJO	7,364	37,422	10/11/2018	10/20/2031
24824T-AU-4	Denali Capital CLO XII LTD DEN12 2016-1A CR		D	2,4	1.G FE	2,720,000	97.3360	2,647,547	2,720,000	2,720,000					1.924	1.947	JAJO	11,337	55,067	04/05/2018	04/15/2031
24824T-AU-4	Denali Capital CLO XII LTD DEN12 2016-1A CR	0	D	2,4	1.G FE	1,280,000	97.3360	1,245,904	1,280,000	1,280,000					1.924	1.947	JAJO	5,335	25,914	04/05/2018	04/15/2031
25255D-AA-8	DCF_1R ABS1R144A		D	2	1.A FE	2,003,400	100.0440	2,000,890	2,000,000	2,003,343		(57)			1.363	1.340	JAJO	11,809		11/03/2021	07/15/2036
25255G-AA-1	DCF_4 ABS4144A	0	D		1.A FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					0.467	0.467	JJ	350		12/01/2021	01/15/2040
25255L-AA-0	DCF_2R ABS2R144A		D	2	1.A FE	750,938	99.9400	749,549	750,000	750,917		(20)			1.343	1.327	JAJO	1,790	(198)	11/01/2021	10/15/2036
262431-AF-6	DRYDEN SR LOAN FUND DRSLF 2017-50A D		D	2,4	2.C FE	8,100,000	99.8940	8,091,407	8,100,000	8,100,000					3.374	3.407	JAJO	59,209	283,068	07/24/2017	07/15/2030
262431-AF-6	DRYDEN SR LOAN FUND DRSLF 2017-50A D	0	D	2,4	2.C FE	900,000	99.8940	899,045	900,000	900,000					3.374	3.407	JAJO	6,579	31,452	07/24/2017	07/15/2030
26243E-AD-3	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF 2017-53A D		D	2,4	2.C FE	18,000,000	98.0440	17,647,933	18,000,000	18,000,000					2.524	2.551	JAJO	98,426	473,915	11/28/2017	01/15/2031
26243E-AE-1	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF 2017-53A E		D	2,4	3.C FE	10,375,000	98.0670	10,174,465	10,375,000	10,375,000					5.424	5.479	JAJO	121,921	578,213	11/28/2017	01/15/2031
26244G-AJ-4	DRYDEN SENIOR LOAN FUND DRSLF 2015-40A CR		D	2,4	1.F FE	2,720,000	100.0060	2,720,172	2,720,000	2,720,000					2.256	2.249	FMAN	8,011	62,564	08/10/2018	08/15/2031
26244G-AJ-4	DRYDEN SENIOR LOAN FUND DRSLF 2015-40A CR	0	D	2,4	1.F FE	1,280,000	100.0060	1,280,081	1,280,000	1,280,000					2.256	2.249	FMAN	3,770	29,442	08/10/2018	08/15/2031
26245R-AJ-9	DRYDEN SENIOR LOAN FUND DRSLF 2018-58A D		D	2,4	2.C FE	5,000,000	98.2330	4,911,635	5,000,000	5,000,000					2.822	2.852	JAJO	29,398	146,193	06/01/2018	07/17/2031
26245T-AA-4	DRYDEN SENIOR LOAN FUND DRSLF 2018-58A E		D	2,4	3.C FE	10,000,000	98.0110	9,801,069	10,000,000	10,000,000					5.472	5.530	JAJO	114,005	560,331	06/01/2018	07/17/2031
26251B-AS-5	DRYDEN SENIOR LOAN FUND DRSLF 2013-28A B1LR		D	2,4	2.B FE	5,136,250	100.0310	5,137,817	5,136,250	5,136,250					3.306	3.305	FMAN	22,169	172,672	08/03/2017	08/15/2030
26251B-AS-5	DRYDEN SENIOR LOAN FUND DRSLF 2013-28A B1LR	0	D	2,4	2.B FE	5,500,000	100.0310	5,501,678	5,500,000	5,500,000					3.306	3.305	FMAN	23,739	184,900	08/03/2017	08/15/2030
26251N-AD-2	DRYDEN SENIOR LOAN FUND DRSLF 2018-60A C		D	2,4	1.F FE	3,400,000	100.0080	3,400,279	3,400,000	3,400,000					2.174	2.199	JAJO	16,013	77,452	07/16/2018	07/15/2031
26251N-AD-2	DRYDEN SENIOR LOAN FUND DRSLF 2018-60A C	0	D	2,4	1.F FE	1,600,000	100.0080	1,600,131	1,600,000	1,600,000					2.174	2.199	JAJO	7,536	36,448	07/16/2018	07/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26251N-AE-0	DRYDEN SENIOR LOAN FUND DRSLF 2018-60A D		D	2,4	2.C FE	4,500,000	98.5400	4,434,292	4,500,000	4,500,000					3.124	3.155	JAJO	30,457	145,854	07/16/2018	07/15/2031
26251N-AF-7	DRYDEN SENIOR LOAN FUND DRSLF 2018-60A E		D	2,4	3.C FE	3,000,000	98.7030	2,961,083	3,000,000	3,000,000					5.724	5.783	JAJO	37,204	176,319	07/16/2018	07/15/2031
26252A-AA-5	DRYDEN SENIOR LOAN FUND DRSLF 2018-65A E		D	2,4	3.C FE	10,000,000	96.2860	9,628,641	10,000,000	10,000,000					5.872	5.935	JAJO	122,339	600,719	08/28/2018	07/18/2030
26252E-AG-4	DRYDEN SENIOR LOAN FUND DRSLF 2018-70A C		D	2,4	1.F FE	6,800,000	100.0260	6,801,744	6,800,000	6,800,000					2.272	2.299	JAJO	32,190	162,281	12/07/2018	01/16/2032
26252E-AG-4	DRYDEN SENIOR LOAN FUND DRSLF 2018-70A C	0	D	2,4	1.F FE	3,200,000	100.0260	3,200,820	3,200,000	3,200,000					2.272	2.299	JAJO	15,148	76,367	12/07/2018	01/16/2032
26252N-AU-3	DRYDEN SENIOR LOAN FUND SERIES 2019972A CLASS DR	0	D	2	2.C FE	1,000,000	100.0570	1,000,572	1,000,000	1,000,000					3.160	3.172	FMAN	4,038	15,876	04/29/2021	05/15/2032
26253L-AC-6	DRSLF_78 ABS78144A		D	2	1.C FE	3,248,188	99.4000	3,230,514	3,250,000	3,248,425		237			1.622	1.653	JAJO	11,130		10/20/2021	04/17/2033
27830T-AG-0	Eaton Vance CDO Ltd EATON 2014-1RA C		D	2,4	1.F FE	5,440,000	99.9990	5,439,971	5,440,000	5,440,000					2.224	2.249	JAJO	26,211	126,681	08/02/2018	07/15/2030
27830T-AG-0	Eaton Vance CDO Ltd EATON 2014-1RA C	0	D	2,4	1.F FE	2,560,000	99.9990	2,559,986	2,560,000	2,560,000					2.224	2.249	JAJO	12,334	59,615	08/02/2018	07/15/2030
27830T-AJ-4	Eaton Vance CDO Ltd EATON 2014-1RA D		D	2,4	2.C FE	4,050,000	98.5840	3,992,671	4,050,000	4,050,000					3.174	3.205	JAJO	27,850	133,322	08/02/2018	07/15/2030
27830T-AJ-4	Eaton Vance CDO Ltd EATON 2014-1RA D	0	D	2,4	2.C FE	450,000	98.5840	443,630	450,000	450,000					3.174	3.205	JAJO	3,094	14,814	08/02/2018	07/15/2030
27831B-AG-8	Eaton Vance CDO Ltd EATON 2018-1A C		D	2,4	1.F FE	6,120,000	99.6260	6,097,135	6,120,000	6,120,000					2.324	2.350	JAJO	30,813	148,721	09/21/2018	10/15/2030
27831B-AG-8	Eaton Vance CDO Ltd EATON 2018-1A C	0	D	2,4	1.F FE	2,880,000	99.6260	2,869,240	2,880,000	2,880,000					2.324	2.350	JAJO	14,500	69,986	09/21/2018	10/15/2030
27831B-AJ-2	Eaton Vance CDO Ltd EATON 2018-1A D		D	2,4	2.C FE	9,000,000	99.6930	8,972,340	9,000,000	9,000,000					3.324	3.356	JAJO	64,813	309,958	09/21/2018	10/15/2030
27831B-AJ-2	Eaton Vance CDO Ltd EATON 2018-1A D	0	D	2,4	2.C FE	1,000,000	99.6930	996,927	1,000,000	1,000,000					3.324	3.356	JAJO	7,201	34,440	09/21/2018	10/15/2030
27831E-AA-5	Eaton Vance CDO Ltd EATON 2018-1A E		D	2,4	3.C FE	10,000,000	96.6780	9,667,781	10,000,000	10,000,000					6.124	6.189	JAJO	132,681	628,286	09/21/2018	10/15/2030
28621Y-AC-9	Elevation CLO Ltd AWPT 2020-11A B		D	2,4	1.C FE	3,400,000	99.4910	3,382,708	3,400,000	3,400,000					1.774	1.797	JAJO	13,067	63,663	02/21/2020	04/15/2033
28621Y-AC-9	Elevation CLO Ltd AWPT 2020-11A B	0	D	2,4	1.C FE	1,600,000	99.4910	1,591,862	1,600,000	1,600,000					1.774	1.797	JAJO	6,149	29,959	02/21/2020	04/15/2033
28621Y-AE-5	Elevation CLO Ltd AWPT 2020-11A C		D	2,4	1.F FE	2,000,000	99.0540	1,981,074	2,000,000	2,000,000					2.324	2.350	JAJO	10,070	48,602	02/21/2020	04/15/2033
28621Y-AE-5	Elevation CLO Ltd AWPT 2020-11A C	0	D	2,4	1.F FE	8,000,000	99.0540	7,924,298	8,000,000	8,000,000					2.324	2.350	JAJO	40,278	194,407	02/21/2020	04/15/2033
28622J-AD-9	Elevation CLO Ltd AWPT 2017-7A D		D	2,4	2.C FE	8,675,000	98.9750	8,586,050	8,675,000	8,675,000					3.024	3.054	JAJO	56,834	272,378	10/27/2017	07/15/2030
28622J-AD-9	Elevation CLO Ltd AWPT 2017-7A D	0	D	2,4	2.C FE	950,000	98.9750	940,259	950,000	950,000					3.024	3.054	JAJO	6,224	29,828	10/27/2017	07/15/2030
28622Q-AF-8	Elevation CLO Ltd AWPT 2014-2A DR		D	2,4	2.C FE	8,550,000	98.5590	8,426,758	8,550,000	8,550,000					3.324	3.356	JAJO	61,572	294,460	10/02/2017	10/15/2029
28622Q-AF-8	Elevation CLO Ltd AWPT 2014-2A DR	0	D	2,4	2.C FE	950,000	98.5590	936,306	950,000	950,000					3.324	3.356	JAJO	6,841	32,718	10/02/2017	10/15/2029
28622X-AE-6	Elevation CLO Ltd AWPT 2018-9A C		D	2,4	1.F FE	5,030,000	99.7350	5,016,684	5,030,000	5,030,000					2.424	2.450	JAJO	26,415	127,333	07/02/2018	07/15/2031
28622X-AE-6	Elevation CLO Ltd AWPT 2018-9A C	0	D	2,4	1.F FE	2,320,000	99.7350	2,313,858	2,320,000	2,320,000					2.424	2.450	JAJO	12,183	58,730	07/02/2018	07/15/2031
28622X-AG-1	Elevation CLO Ltd AWPT 2018-9A D		D	2,4	2.C FE	9,000,000	98.1830	8,836,459	9,000,000	9,000,000					3.624	3.659	JAJO	70,663	337,333	07/02/2018	07/15/2031
28622X-AG-1	Elevation CLO Ltd AWPT 2018-9A D	0	D	2,4	2.C FE	1,000,000	98.1830	981,829	1,000,000	1,000,000					3.624	3.659	JAJO	7,851	37,481	07/02/2018	07/15/2031
28623C-AG-6	Elevation CLO Ltd AWPT 2018-10A C		D	2,4	1.F FE	3,060,000	99.7230	3,051,538	3,060,000	3,060,000					2.482	2.500	JAJO	15,398	78,836	10/25/2018	10/20/2031
28623C-AG-6	Elevation CLO Ltd AWPT 2018-10A C	0	D	2,4	1.F FE	1,440,000	99.7230	1,436,018	1,440,000	1,440,000					2.482	2.500	JAJO	7,246	37,099	10/25/2018	10/20/2031
28623C-AJ-0	Elevation CLO Ltd AWPT 2018-10A D		D	2,4	2.C FE	8,100,000	99.3730	8,049,181	8,100,000	8,100,000					3.582	3.609	JAJO	58,826	299,021	10/25/2018	10/20/2031
28623C-AJ-0	Elevation CLO Ltd AWPT 2018-10A D	0	D	2,4	2.C FE	900,000	99.3730	894,353	900,000	900,000					3.582	3.609	JAJO	6,536	33,225	10/25/2018	10/20/2031
29002G-AC-5	Elmwood CLO IV Ltd ELMW4 2020-1A B		D	2,4	1.C FE	5,000,000	99.9360	4,996,793	5,000,000	5,000,000					1.824	1.847	JAJO	19,756	96,157	02/26/2020	04/15/2033
29002G-AD-3	Elmwood CLO IV Ltd ELMW4 2020-1A C		D	2,4	1.F FE	5,950,000	99.9310	5,945,914	5,950,000	5,950,000					2.174	2.199	JAJO	28,023	135,541	02/26/2020	04/15/2033
29002G-AD-3	Elmwood CLO IV Ltd ELMW4 2020-1A C	0	D	2,4	1.F FE	2,800,000	99.9310	2,798,077	2,800,000	2,800,000					2.174	2.199	JAJO	13,187	63,784	02/26/2020	04/15/2033
31722P-AW-6	FILLMORE PARK FILPK 2018-1A D		D	2,4	2.C FE	6,750,000	99.6030	6,723,181	6,750,000	6,750,000					3.024	3.055	JAJO	44,222	211,937	06/29/2018	07/15/2030
31722Q-AA-2	FILLMORE PARK FILPK 2018-1A E		D	2,4	3.C FE	4,500,000	97.7450	4,398,545	4,500,000	4,500,000					5.524	5.580	JAJO	53,857	255,354	06/29/2018	07/15/2030
33883G-AG-2	FLATIRON CLO LTD FLAT 2018-1A D		D	2,4	2.C FE	14,500,000	99.9990	14,499,890	14,500,000	14,500,000					2.722	2.752	JAJO	82,235	409,217	02/22/2018	04/17/2031
33883H-AA-3	FLATIRON CLO LTD FLAT 2018-1A E		D	2,4	3.C FE	9,500,000	96.7220	9,188,623	9,500,000	9,500,000					5.272	5.327	JAJO	104,347	513,049	02/22/2018	04/17/2031
34960J-AW-5	FORTRESS CREDIT OPP CLO SERIES 20156A CLASS BTR	0	D	2,4	1.C FE	4,957,425	100.0890	4,954,428	4,950,000	4,957,372		(53)			2.174	4.935	JAJO	24,209		10/14/2021	07/10/2030
34960J-AY-1	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO	0	D	2,4	1.G FE	1,599,989	100.0000	1,599,995	1,600,000	1,599,991		2			2.771	2.932	JAJO	9,976		10/28/2021	07/10/2030
34960K-AF-9	FORTRESS CREDIT OPP CLO 15-6A SERIES 20156I CLASS ER	0	D	2,4	3.C FE	1,486,696	96.8500	1,452,750	1,500,000	1,487,226		530			7.499	7.814	JAJO	25,309	28,746	10/18/2021	07/10/2030
34960N-AS-5	FCBSL_3R MEZZANINABS3R144A	0	D	2	1.F FE	2,000,400	99.9580	1,999,162	2,000,000	2,000,378		(22)			2.422	2.425	JAJO	10,093		10/19/2021	04/18/2031
36318W-AH-3	GALAXY CLO LTD GALXY 2013-15A DR		D	2,4	2.C FE	13,500,000	99.4550	13,426,407	13,500,000	13,500,000					3.124	3.155	JAJO	91,370	437,562	10/03/2017	10/15/2030
36319Q-BL-5	GALAXY CLO LTD GALXY 2015-19A CR	0	D	2,4	2.B FE	3,500,000	100.0320	3,501,131	3,500,000	3,500,000					3.494	3.528	JAJO	23,098	125,750	08/09/2017	07/24/2030
36319X-AE-7	GALAXY CLO LTD GALXY 2018-25A C		D	2,4	1.F FE	4,080,000	100.0950	4,083,867	4,080,000	4,080,000					2.124	2.148	JAJO	16,368	90,071	08/09/2018	10/25/2031
36319X-AE-7	GALAXY CLO LTD GALXY 2018-25A C	0	D	2,4	1.F FE	1,920,000	100.0950	1,921,820	1,920,000	1,920,000					2.124	2.148	JAJO	7,703	42,387	08/09/2018	10/25/2031
36319X-AG-2	GALAXY CLO LTD GALXY 2018-25A D		D	2,4	2.C FE	10,000,000	100.0130	10,001,269	10,000,000	10,000,000					3.224	3.256	JAJO	60,896	331,986	08/09/2018	10/25/2031
36320M-AS-7	GALAXY CLO LTD GALXY 2015-20A D1R		D	2,4	2.C FE	9,522,000	98.4420	9,373,693	9,522,000	9,522,000					2.732	2.752	JAJO	52,741	269,455	02/23/2018	04/20/2031
36320U-AJ-9	GALAXY CLO LTD GALXY 2018-27A D		D	2,4	2.C FE	9,000,000	99.1510	8,923,624	9,000,000	9,000,000					2.905	2.903	FMAN	33,408	266,795	04/03/2018	05/16/2031
36321B-AD-3	GALAXY CLO LTD GALXY 2017-24A D		D	2,4	2.C FE	9,000,000	97.3410	8,760,704	9,000,000	9,000,000					2.574	2.601	JAJO	50,188	241,520	11/17/2017	01/15/2031
38123H-AU-8	GOLDENTREE LOAN OPPORTUNITIES GOLD9 2014-9A CR2		D	2,4	1.F FE	17,080,000	100.0030	17,080,577	17,080,000	17,080,000					2.229	2.249	JAJO	67,671	395,307	09/20/2018	10/29/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38123H-AU-8	GOLDENTREE LOAN OPPORTUNITIES GOLD9 2014-9A CR2	0	D	2,4	1.F FE	7,920,000	100.0030	7,920,268	7,920,000	7,920,000					2.229	2.249	JAJO	31,379	183,304	09/20/2018	10/29/2029
38136M-AL-2	GOLDENTREE LOAN MANAGEMENT US SERIES 20172A CLASS C	0	D	2,4	1.F FE	988,384	100.0460	1,000,464	1,000,000	991,165		1,767			1.932	2.275	JAJO	3,917	20,185	02/19/2020	11/28/2030
38136M-AQ-1	GOLDENTREE LOAN MANAGEMENT US GLM 2017-2A D		D	2,4	2.C FE	7,542,000	99.4930	7,503,747	7,542,000	7,542,000					2.782	2.802	JAJO	42,539	217,248	10/19/2017	11/28/2030
38137M-AR-8	GOLDENTREE LOAN OPPORTUNITIES GLD12 2016-12A CR		D	2,4	1.F FE	5,080,000	99.9990	5,079,972	5,080,000	5,080,000					2.080	2.098	JAJO	21,128	110,116	06/29/2018	07/21/2030
38137M-AR-8	GOLDENTREE LOAN OPPORTUNITIES GLD12 2016-12A CR	0	D	2,4	1.F FE	2,320,000	99.9990	2,319,987	2,320,000	2,320,000					2.080	2.098	JAJO	9,649	50,289	06/29/2018	07/21/2030
38137M-AT-4	GOLDENTREE LOAN OPPORTUNITIES GLD12 2016-12A DR		D	2,4	2.C FE	5,250,000	99.7060	5,234,542	5,250,000	5,250,000					3.030	3.054	JAJO	31,810	164,368	06/29/2018	07/21/2030
38137P-AW-0	GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A C1R		D	2,4	1.F FE	5,780,000	100.0020	5,780,141	5,780,000	5,780,000					2.232	2.249	JAJO	26,154	134,262	08/08/2018	07/20/2031
38137P-AW-0	GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A C1R	0	D	2,4	1.F FE	2,720,000	100.0020	2,720,066	2,720,000	2,720,000					2.232	2.249	JAJO	12,308	63,182	08/08/2018	07/20/2031
38137P-AY-6	GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A DR		D	2,4	2.C FE	10,000,000	98.9140	9,891,442	10,000,000	10,000,000					3.182	3.205	JAJO	64,514	328,606	08/08/2018	07/20/2031
38137R-AJ-5	GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A ER		D	2,4	3.C FE	7,000,000	99.0480	6,933,367	7,000,000	7,000,000					5.782	5.834	JAJO	82,065	414,552	08/08/2018	07/20/2031
38138B-AL-4	GOLDENTREE LOAN MANAGEMENT US GLM 2018-3A C		D	2,4	1.F FE	5,440,000	99.8920	5,434,139	5,440,000	5,440,000					2.032	2.048	JAJO	22,410	115,333	04/26/2018	04/20/2030
38138B-AL-4	GOLDENTREE LOAN MANAGEMENT US GLM 2018-3A C	0	D	2,4	1.F FE	2,560,000	99.8920	2,557,242	2,560,000	2,560,000					2.032	2.048	JAJO	10,546	54,274	04/26/2018	04/20/2030
38138B-AN-0	GOLDENTREE LOAN MANAGEMENT US GLM 2018-3A D		D	2,4	2.C FE	9,500,000	99.1280	9,417,168	9,500,000	9,500,000					2.982	3.004	JAJO	57,435	292,912	04/26/2018	04/20/2030
38172F-AG-3	GOCAP_34-R SENIORABS34-R144A	0	D		1.C FE	1,000,065	100.0320	1,000,320	1,000,000	1,000,061		(4)			2.740	2.747	FMAN	4,338	6,955	10/28/2021	03/14/2031
38174Y-AC-9	GOCAP_24-MR SENIORABS24-MR144A	0	D		1.C FE	4,957,425	99.9990	4,949,963	4,950,000	4,957,274		(151)			2.140	2.106	FMAN	16,770	26,835	10/14/2021	11/05/2029
38175B-AG-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-36A D1		D	2,4	2.C FE	10,500,000	96.4860	10,131,015	10,500,000	10,500,000					3.390	3.408	FMAN	53,389	365,076	02/23/2018	02/05/2031
38175D-AC-4	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201838A CLASS B	0	D	4	1.C FE	1,970,000	98.8870	1,977,742	2,000,000	1,964,048		10,804			2.032	2.773	JAJO	8,239	42,402	10/05/2018	07/20/2030
38175D-AE-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-38A C		D	4	1.F FE	10,500,000	99.9990	10,499,900	10,500,000	10,500,000					2.932	2.953	JAJO	62,417	318,422	07/17/2018	07/20/2030
38175D-AE-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-38A C	0	D	4	1.F FE	9,500,000	99.9990	9,499,910	9,500,000	9,500,000					2.932	2.953	JAJO	56,472	288,096	07/17/2018	07/20/2030
38175G-AE-3	GOLUB CAPITAL PARTNERS CLO LTD GOLUB CAPITAL PARTNERS	0	D	2,4	1.F FE	1,000,000	97.7470	977,473	1,000,000	1,000,000					1.932	2.077	JAJO	3,917	20,185	11/20/2017	01/20/2031
38175G-AG-8	GOLUB CAPITAL PARTNERS CLO LTD GOLUB CAPITAL PARTNERS CLO	0	D	2,4	2.C FE	700,000	95.8500	670,953	700,000	700,000					2.782	2.932	JAJO	3,948	20,162	11/20/2017	01/20/2031
38175H-AA-9	GOLUB CAPITAL PARTNERS CLO LTD GOLUB CAPITAL PARTNERS CLO	0	D	2,4	3.C FE	500,000	92.9430	464,717	500,000	500,000					5.882	6.090	JAJO	5,963	30,117	11/21/2017	01/20/2031
38175L-AE-2	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201418A CLASS CR	0	D	4	1.F FE	997,000	99.9410	999,407	1,000,000	995,745		1,349			2.724	3.000	JAJO	5,145	28,143	09/18/2018	10/25/2029
38175N-AE-8	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2015-25A CR	0	D	4	1.F FE	6,300,000	98.6240	6,213,340	6,300,000	6,300,000					2.740	2.752	FMAN	27,329	177,527	05/25/2018	05/05/2030
38175U-AJ-1	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201837A CLASS D	0	D	2,4	2.C FE	1,000,000	99.2090	992,092	1,000,000	1,000,000					3.432	3.587	JAJO	6,958	35,394	08/15/2018	07/20/2030
38176E-AS-6	GOLUBCAPITALPARTNERSCL040B ABS144A	0	C	2	2.B FE	2,000,000	99.9990	1,999,980	2,000,000	2,000,000					3.324	3.337	JAJO	12,188		10/21/2021	01/25/2032
38178E-AG-0	GOLUBCAPITALPARTNERSCLOLTD ABS16-RR144A	0	D		1.F FE	1,999,970	99.9990	1,999,978	2,000,000	1,999,974		4			3.024	3.035	JAJO	11,424		12/06/2021	07/25/2033
39055T-AS-7	GREAT LAKES CLO LTD GRTLK _15- GREAT LAKES CLO LTD	0	D	4	1.F FE	1,500,000	99.3340	1,490,004	1,500,000	1,500,000					2.622	2.781	JAJO	8,195	41,141	01/04/2018	01/16/2030
39055T-AU-2	GREAT LAKES CLO LTD GRTLK _15- GREATLAKES CLO LTD	0	D	4	2.C FE	2,000,000	99.5160	1,990,318	2,000,000	2,000,000					4.022	3.504	JAJO	16,759	83,399	01/04/2018	01/16/2030
390578-AN-2	GRTLK_19-1A GRTLK_19-1A	0	D		1.C FE	4,996,500	99.4560	4,972,775	5,000,000	4,996,634		134			1.974	1.993	JAJO	21,382		10/12/2021	07/15/2031
39729R-AE-8	GREENWOOD PARK CLO LTD GRNPK_1 GRNPK 2018-1A D		D	2,4	2.C FE	10,000,000	98.8330	9,883,266	10,000,000	10,000,000					2.624	2.651	JAJO	56,848	273,425	01/29/2018	04/15/2031
39862E-AD-6	GRIPPEN PARK CLO LTD GRIPP 2017-1A D		D	2,4	2.C FE	1,780,103	100.0910	1,801,645	1,800,000	1,785,585		4,651			3.432	3.622	JAJO	12,525	63,712	02/22/2017	01/20/2030
39862E-AD-6	GRIPPEN PARK CLO LTD GRIPP 2017-1A D	0	D	2,4	2.C FE	197,789	100.0910	200,183	200,000	198,398		517			3.432	3.622	JAJO	1,392	7,079	02/22/2017	01/20/2030
40170U-AC-7	GUGGENHEIMCORPORATEFUNDINGL MEZZANINABS144A	0	D		1.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					2.161	2.166	JAJO	9,005		11/04/2021	01/21/2034
41154X-AL-9	Harbor Park CLO, Ltd HARB 2018-1A C		D	2,4	1.F FE	4,760,000	100.0050	4,760,257	4,760,000	4,760,000					2.232	2.249	JAJO	21,539	110,569	11/15/2018	01/20/2031
41154X-AL-9	Harbor Park CLO, Ltd HARB 2018-1A C	0	D	2,4	1.F FE	2,240,000	100.0050	2,240,121	2,240,000	2,240,000					2.232	2.249	JAJO	10,136	52,032	11/15/2018	01/20/2031
41154X-AN-5	Harbor Park CLO, Ltd HARB 2018-1A D		D	2,4	2.C FE	5,750,000	99.9990	5,749,941	5,750,000	5,750,000					3.032	3.054	JAJO	35,346	180,204	11/15/2018	01/20/2031
42086N-AL-2	KING_11-R MEZZANINABS11-R144A	0	D		1.F FE	5,000,000	100.0000	5,000,007	5,000,000	5,000,000					2.590	2.598	JAJO	17,985		10/21/2021	10/20/2034
44330D-AL-4	HPS Investment Partners HLM 2013-2A CR		D	2,4	2.C FE	10,500,000	98.1600	10,306,818	10,500,000	10,500,000					3.032	3.054	JAJO	64,546	329,068	10/06/2017	10/20/2029
449258-AC-6	ICG US CLO LTD ICG_18-1A ICG US CLO LTD	0	D	2,4	1.F FE	2,000,000	97.2290	1,944,576	2,000,000	2,000,000					1.900	2.047	JAJO	7,598	39,703	02/01/2018	04/21/2031
449258-AD-4	ICG US CLO LTD ICG_18-1A ICG US CLO LTD	0	D	2,4	2.C FE	1,550,000	95.0440	1,473,185	1,550,000	1,550,000					2.730	2.882	JAJO	8,461	43,813	02/01/2018	04/21/2031
449272-AJ-2	ICGCLO ABS144A	0	D	2	1.F FE	3,000,000	100.0070	3,000,209	3,000,000	3,000,000					2.341	2.347	JAJO	11,509		10/21/2021	10/26/2034
449272-AL-7	ICGCLO ABS144A	0	D	2	1.F FE	2,000,000	99.3680	1,987,362	2,000,000	2,000,000					3.670	3.685	JAJO	11,826		10/21/2021	10/26/2034
46603V-AC-9	IVY HILL MIDDLE MARKET CREDIT IVYH 14A B		D	4	1.F FE	1,500,000	98.1640	1,472,460	1,500,000	1,500,000					2.472	2.503	JAJO	7,726	38,541	04/06/2018	04/18/2030
46603V-AC-9	IVY HILL MIDDLE MARKET CREDIT IVYH 14A B	0	D	4	1.F FE	9,500,000	98.1640	9,325,580	9,500,000	9,500,000					2.472	2.503	JAJO	48,930	244,094	04/06/2018	04/18/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46616K-AS-3	JFIN CLO LTD JFIN_13-1A SERIES 20131A CLASS CR	0	D	2,4	2.C FE	985,000	100.0290	1,000,289	1,000,000	988,820		2,004			4.112	4.530	JAJO	8,337	42,288	12/24/2019	01/20/2030
47015P-AD-0	NCBJ DPR_20-1 NCBJ DPR 2020-1 5.25% 9/22/30	0	D	4	3.B FE	2,000,000	98.5000	1,970,000	2,000,000	2,000,000					5.250	5.283	MJSD	4,667	105,000	09/29/2020	09/22/2030
48252K-AG-4	KKR FINANCIAL CLO LTD KKR_21 KKR FINANCIAL CLO LTD	0	D	2,4	2.C FE	1,000,000	94.1540	941,535	1,000,000	1,000,000					2.724	2.881	JAJO	5,901	28,356	03/15/2018	04/15/2031
486610-AJ-0	KAYNE_20-9A MEZZANINABS20-9A144A	0	D		1.F FE	5,390,072	100.7400	5,389,563	5,350,000	5,389,603		(468)			0.000	(0.120)	JAJO			12/06/2021	01/15/2034
50188G-AV-5	LCM LTD PARTNERSHIP LCM 18A CR		D	2,4	1.F FE	7,560,000	99.2020	7,499,676	7,560,000	7,560,000					1.982	1.998	JAJO	30,376	156,446	04/12/2018	04/20/2031
50188G-AV-5	LCM LTD PARTNERSHIP LCM 18A CR	0	D	2,4	1.F FE	3,440,000	99.2020	3,412,551	3,440,000	3,440,000					1.982	1.998	JAJO	13,822	71,187	04/12/2018	04/20/2031
50188G-AW-3	LCM LTD PARTNERSHIP LCM 18A DR		D	2,4	2.C FE	14,000,000	95.5070	13,371,022	14,000,000	14,000,000					2.932	2.953	JAJO	83,222	424,563	04/12/2018	04/20/2031
50190A-AV-4	LCM LTD PARTNERSHIP LCM 17A DR		D	2,4	2.C FE	7,000,000	95.8380	6,708,628	7,000,000	7,000,000					3.124	3.155	JAJO	47,377	226,884	08/24/2018	10/15/2031
50200J-AJ-0	LCM LTD PARTNERSHIP LCM 27A C		D	2,4	1.F FE	4,760,000	99.7410	4,747,691	4,760,000	4,760,000					2.072	2.098	JAJO	20,550	103,865	07/02/2018	07/16/2031
50200J-AJ-0	LCM LTD PARTNERSHIP LCM 27A C	0	D	2,4	1.F FE	2,240,000	99.7410	2,234,207	2,240,000	2,240,000					2.072	2.098	JAJO	9,671	48,878	07/02/2018	07/16/2031
50200J-AL-5	LCM LTD PARTNERSHIP LCM 27A D		D	2,4	2.C FE	6,000,000	97.7930	5,867,593	6,000,000	6,000,000					3.072	3.105	JAJO	38,403	192,089	07/02/2018	07/16/2031
50200L-AA-4	LCM LTD PARTNERSHIP LCM 27A E		D	2,4	3.C FE	5,000,000	93.0150	4,650,742	5,000,000	5,000,000					5.722	5.783	JAJO	59,607	295,151	07/02/2018	07/16/2031
50200Q-AA-3	LCM LTD PARTNERSHIP LCM 28A E		D	2,4	3.C FE	2,750,000	97.6350	2,684,949	2,750,000	2,750,000					5.882	5.935	JAJO	32,798	165,648	10/16/2018	10/20/2030
50200W-AE-2	LCM LTD PARTNERSHIP LCM 28A D		D	2,4	2.C FE	7,650,000	97.2130	7,436,827	7,650,000	7,650,000					3.082	3.104	JAJO	47,802	243,628	10/16/2018	10/20/2030
50200W-AE-2	LCM LTD PARTNERSHIP LCM 28A D	0	D	2,4	2.C FE	850,000	97.2130	826,314	850,000	850,000					3.082	3.104	JAJO	5,311	27,070	10/16/2018	10/20/2030
50204A-AG-1	LCM 32 Ltd SERIES 32A CLASS C	0	D	2	1.F FE	3,448,875	100.0000	3,449,983	3,450,000	3,448,953		78			2.332	2.343	JAJO	16,311	32,537	04/29/2021	07/20/2034
51076D-AE-1	THLLS_2R ABS2R144A	0	D		1.F FE	5,000,000	100.0000	4,999,975	5,000,000	5,000,000					2.622	2.630	JAJO	18,936		10/29/2021	10/17/2031
55283L-AA-3	MAPS LTD MAPSL_19-1A SERIES 20191A CLASS A	0	D	4	1.F	393,094	100.4040	499,595	497,587	416,233		19,739			4.458	11.830	MON	986	22,182	04/21/2020	03/15/2044
55320R-AN-7	MP CLO VII LTD MP7_15-1A SERIES 20151A CLASS DRR	0	D	2,4	2.C FE	1,000,000	97.1010	971,006	1,000,000	1,000,000					3.072	3.235	JAJO	6,401	31,761	08/14/2018	10/18/2028
55818Y-BJ-9	MADISON PARK FUNDING LTD MDPK 2015-17A DR		D	2,4	2.C FE	4,500,000	100.0410	4,501,839	4,500,000	4,500,000					3.730	3.760	JAJO	33,566	172,825	05/23/2017	07/21/2030
55818Y-BJ-9	MADISON PARK FUNDING LTD MDPK 2015-17A DR	0	D	2,4	2.C FE	500,000	100.0410	500,204	500,000	500,000					3.730	3.760	JAJO	3,730	19,203	05/23/2017	07/21/2030
55819B-AQ-3	MDPK 2015-18A B2 MDPK 2015-18A DR		D	2,4	2.C FE	11,000,000	100.0020	11,000,235	11,000,000	11,000,000					3.080	3.104	JAJO	67,749	349,967	09/29/2017	10/21/2030
55819E-AA-2	MADISON PARK FUNDING LTD MDPK 2018-31A E		D	2,4	3.C FE	7,000,000	98.1280	6,868,950	7,000,000	7,000,000					5.724	5.783	JAJO	75,682	412,750	11/08/2018	01/23/2031
55820E-AA-9	MADISON PARK FUNDING LTD MDPK 2018-29A E		D	2,4	4.A FE	6,000,000	98.3220	5,899,343	6,000,000	6,000,000					5.822	5.884	JAJO	72,778	357,398	09/28/2018	10/18/2030
55820Y-AE-7	MADISON PARK FUNDING LTD MDPK_ MADISON PARK FUNDING LTD	0	D	2,4	2.C FE	1,700,000	98.0280	1,666,469	1,700,000	1,700,000					2.732	2.882	JAJO	9,416	48,104	01/25/2018	04/20/2030
55821A-AJ-7	MADISON PARK FUNDING LTD MDPK 2018-28A D		D	2,4	2.C FE	5,000,000	98.7020	4,935,115	5,000,000	5,000,000					2.824	2.852	JAJO	30,591	146,851	06/01/2018	07/15/2030
55821B-AA-4	MADISON PARK FUNDING LTD MDPK 2018-28A E		D	2,4	3.C FE	8,000,000	95.5180	7,641,454	8,000,000	8,000,000					5.374	5.428	JAJO	93,145	441,796	06/01/2018	07/15/2030
55953H-AW-3	MAGNETITE CLO MAGNE_15-12A MAGNE 2015-12A CRR		D	2,4	1.F FE	3,400,000	100.0210	3,400,703	3,400,000	3,400,000					2.124	2.148	JAJO	15,645	75,728	08/14/2018	10/15/2031
55953H-AW-3	MAGNETITE CLO MAGNE_15-12A MAGNE 2015-12A CRR	0	D	2,4	1.F FE	1,600,000	100.0210	1,600,331	1,600,000	1,600,000					2.124	2.148	JAJO	7,362	35,637	08/14/2018	10/15/2031
55953H-AY-9	MAGNETITE CLO MAGNE_15-12A MAGNE 2015-12A DR		D	2,4	2.C FE	9,560,000	100.0030	9,560,331	9,560,000	9,560,000					3.124	3.155	JAJO	64,703	309,858	08/14/2018	10/15/2031
55954E-AW-9	MAGNETITE CLO MAGNE_15-12A MAGNE 2016-17A DR		D	2,4	2.C FE	10,000,000	99.9990	9,999,898	10,000,000	10,000,000					5.270	5.054	JAJO	106,862	313,398	06/21/2018	07/20/2031
55954G-AE-4	MAGNETITE CLO MAGNE_15-12A MAGNE 2016-17A ER		D	2,4	3.C FE	11,020,000	99.2620	10,938,696	11,020,000	11,020,000					7.920	5.733	JAJO	176,980	641,451	07/02/2018	07/20/2031
56576L-AW-9	MARATHON CLO LTD MCLO_17-9A MCLO 2015-8A BR	0	D	2,4	1.G FE	10,000,000	99.7140	9,971,393	10,000,000	10,000,000					2.622	2.651	JAJO	54,630	272,108	08/14/2018	10/18/2031
56577Q-AE-7	MARATHON CLO LTD MCLO_18-11A MARATHON CLO LTD	0	D	2,4	1.G FE	1,300,000	95.4320	1,240,612	1,300,000	1,300,000					1.932	2.077	JAJO	5,092	26,241	02/06/2018	04/20/2031
56578K-AG-4	MARATHON CLO LTD MCLO_17-9A MCLO 2018-12A B	0	D	2,4	1.F FE	11,400,000	99.7180	11,367,802	11,400,000	11,400,000					2.622	2.651	JAJO	62,278	310,203	09/06/2018	04/18/2031
566061-AG-2	MP18_10 MEZZANINABS10144A	0	D	2	1.F FE	999,500	99.9990	999,993	1,000,000	999,517		17			2.476	2.494	JAJO	5,365		10/19/2021	10/15/2030
59801M-AJ-7	MidOcean Credit CLO MIDO 2018-8A D		D	2,4	2.C FE	9,000,000	98.5700	8,871,344	9,000,000	9,000,000					3.060	3.054	FMAN	30,596	281,946	01/17/2018	02/20/2031
59801M-AJ-7	MidOcean Credit CLO MIDO 2018-8A D	0	D	2,4	2.C FE	1,000,000	98.5700	985,705	1,000,000	1,000,000					3.060	3.054	FMAN	3,400	31,327	01/17/2018	02/20/2031
59802M-AG-2	MidOcean Credit CLO MIDO 2018-9A C		D	2,4	1.F FE	8,920,000	99.7360	8,896,424	8,920,000	8,920,000					2.132	2.148	JAJO	38,554	198,156	07/03/2018	07/20/2031
59802M-AG-2	MidOcean Credit CLO MIDO 2018-9A C	0	D	2,4	1.F FE	4,080,000	99.7360	4,069,217	4,080,000	4,080,000					2.132	2.148	JAJO	17,635	90,636	07/03/2018	07/20/2031
59802M-AJ-6	MidOcean Credit CLO MIDO 2018-9A D		D	2,4	2.C FE	9,000,000	97.8570	8,807,085	9,000,000	9,000,000					3.432	3.457	JAJO	62,625	318,558	07/03/2018	07/20/2031
59802M-AJ-6	MidOcean Credit CLO MIDO 2018-9A D	0	D	2,4	2.C FE	1,000,000	97.8570	978,565	1,000,000	1,000,000					3.432	3.457	JAJO	6,958	35,395	07/03/2018	07/20/2031
59802U-AQ-2	MidOcean Credit CLO MIDO 2014-3A CR		D	2,4	1.G FE	10,000,000	98.2820	9,828,155	10,000,000	10,000,000					2.130	2.148	JAJO	42,590	221,833	06/14/2018	04/21/2031
59802U-AS-8	MidOcean Credit CLO MIDO 2014-3A DR		D	2,4	3.A FE	9,900,000	93.2220	9,322,178	10,000,000	9,923,963		22,815			3.390	3.559	JAJO	67,790	349,583	06/14/2018	04/21/2031
62432F-AN-4	MOUNTAIN VIEW CLO MVEW 2016-1A B1R		D	2,4	1.C FE	3,400,000	99.5590	3,385,008	3,400,000	3,400,000					1.977	1.997	JAJO	14,749	70,500	02/12/2020	04/14/2033
62432F-AN-4	MOUNTAIN VIEW CLO MVEW 2016-1A B1R	0	D	2,4	1.C FE	1,600,000	99.5590	1,592,945	1,600,000	1,600,000					1.977	1.997	JAJO	6,941	33,177	02/12/2020	04/14/2033
62432F-AQ-7	MOUNTAIN VIEW CLO MVEW 2016-1A CR		D	2,4	1.F FE	6,800,000	99.7590	6,783,612	6,800,000	6,800,000					2.577	2.601	JAJO	38,451	182,367	02/12/2020	04/14/2033
62432F-AQ-7	MOUNTAIN VIEW CLO MVEW 2016-1A CR	0	D	2,4	1.F FE	3,200,000	99.7590	3,192,288	3,200,000	3,200,000					2.577	2.601	JAJO	18,095	85,820	02/12/2020	04/14/2033
62432H-AG-5	MOUNTAIN VIEW CLO MVEW 2017-1A D		D	2,4	2.C FE	6,681,150	98.3870	6,641,133	6,750,000	6,714,082		17,989			3.722	3.894	JAJO	52,344	260,829	07/12/2017	10/16/2029
62432H-AG-5	MOUNTAIN VIEW CLO MVEW 2017-1A D	0	D	2,4	2.C FE	742,350	98.3870	737,904	750,000	746,009		1,999			3.722	3.894	JAJO	5,816	28,981	07/12/2017	10/16/2029
62432L-AG-6	MOUNTAIN VIEW CLO MVEW 2017-2A D		D	2,4	2.C FE	9,000,000	96.0550	8,644,937	9,000,000	9,000,000					3.222	3.255	JAJO	60,417	301,897	12/15/2017	01/16/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62432L-AG-6	MOUNTAIN VIEW CLO MVEW 2017-2A D	0	D	2,4	2.C FE	1,000,000	96.0550	960,549	1,000,000	1,000,000					3.222	3.255	JAJO	6,713	33,544	12/15/2017	01/16/2031
62848F-AJ-1	Myers Park CLO LTD MYERS 2018-1A C		D	2,4	1.F FE	3,740,000	100.0050	3,740,200	3,740,000	3,740,000					2.182	2.199	JAJO	16,544	84,979	08/16/2018	10/20/2030
62848F-AJ-1	Myers Park CLO LTD MYERS 2018-1A C	0	D	2,4	1.F FE	1,760,000	100.0050	1,760,094	1,760,000	1,760,000					2.182	2.199	JAJO	7,786	39,990	08/16/2018	10/20/2030
62848F-AL-6	Myers Park CLO LTD MYERS 2018-1A D		D	2,4	2.C FE	7,000,000	100.0050	7,000,343	7,000,000	7,000,000					3.182	3.205	JAJO	45,160	230,024	08/16/2018	10/20/2030
62848G-AA-8	Myers Park CLO LTD MYERS 2018-1A E		D	2,4	3.C FE	4,000,000	98.0200	3,920,791	4,000,000	4,000,000					5.632	5.682	JAJO	45,678	230,804	08/16/2018	10/20/2030
64130P-AJ-2	NEUBERGER BERMAN CLO LTD NEUB 2018-28A D		D	2,4	2.C FE	8,000,000	99.1800	7,934,395	8,000,000	8,000,000					2.982	3.004	JAJO	48,367	246,663	04/27/2018	04/20/2030
64130Q-AA-9	NEUBERGER BERMAN CLO LTD NEUB 2018-28A E		D	2,4	3.C FE	3,000,000	98.0290	2,940,859	3,000,000	3,000,000					5.732	5.783	JAJO	34,867	176,144	04/27/2018	04/20/2030
64130X-AE-6	NEUBERGER BERMAN CLO LTD NEUB 2018-29A C		D	2,4	1.F FE	6,800,000	100.0020	6,800,166	6,800,000	6,800,000					2.274	2.299	JAJO	31,780	161,400	08/30/2018	10/19/2031
64130X-AE-6	NEUBERGER BERMAN CLO LTD NEUB 2018-29A C	0	D	2,4	1.F FE	3,200,000	100.0020	3,200,078	3,200,000	3,200,000					2.274	2.299	JAJO	14,955	75,953	08/30/2018	10/19/2031
64130X-AG-1	NEUBERGER BERMAN CLO LTD NEUB 2018-29A D		D	2,4	2.C FE	6,000,000	99.7880	5,987,252	6,000,000	6,000,000					3.224	3.256	JAJO	39,758	200,204	08/30/2018	10/19/2031
64131F-AA-2	NEUBERGER BERMAN CLO LTD NEUB 2018-29A E		D	2,4	3.C FE	10,000,000	98.6700	9,866,997	10,000,000	10,000,000					5.724	5.783	JAJO	117,652	587,145	08/30/2018	10/19/2031
64131P-AA-0	NEUBERGER BERMAN CLO LTD NEUB 2017-26A E		D	2,4	3.C FE	5,000,000	99.5950	4,979,732	5,000,000	5,000,000					6.022	6.087	JAJO	62,732	307,943	10/25/2017	10/18/2030
64131Q-AG-5	NEUBERGER BERMAN CLO LTD NEUB 2017-26A D		D	2,4	2.C FE	6,250,000	98.7000	6,168,762	6,250,000	6,250,000					2.772	2.802	JAJO	36,097	179,546	10/25/2017	10/18/2030
64131Q-AJ-9	NEUBERGER BERMAN CLO LTD SENIORABS144A		D	2	1.A FE	5,150,000	100.0000	5,150,000	5,150,000	5,150,000					1.065	1.066	JAJO	8,684		10/22/2021	10/18/2030
64131Q-AL-4	NEUBERGER BERMAN CLO LTD SENIORABS144A		D	2	1.C FE	1,390,000	100.0000	1,390,999	1,390,000	1,390,000					1.545	1.548	JAJO	3,400		10/22/2021	10/18/2030
64131W-AJ-6	NEUBERGER BERMAN CLO LTD NEUB 2018-27A D		D	2,4	2.C FE	8,500,000	99.1370	8,426,671	8,500,000	8,500,000					2.724	2.752	JAJO	50,162	241,029	01/24/2018	01/15/2030
66859W-AC-6	NORTHWOODS CAPITAL LTD WOODS_1 NORTHWOODS CAPITAL LTD	0	D	2,4	1.F FE	1,000,000	97.1010	971,007	1,000,000	1,000,000					2.304	2.437	FMAN	3,009	23,497	10/02/2017	11/15/2030
66859W-AD-4	NORTHWOODS CAPITAL LTD WOODS_1 NORTHWOODS CAPITAL LTD	0	D	2,4	2.C FE	1,000,000	96.8330	968,330	1,000,000	1,000,000					3.304	3.445	FMAN	4,314	33,609	10/02/2017	11/15/2030
67106B-AT-4	OCP CLO LTD OCP 2014-6A CR		D	2,4	2.C FE	15,950,000	98.2780	15,675,392	15,950,000	15,950,000					3.272	3.356	JAJO	108,734	546,902	09/25/2017	10/17/2030
67106B-AT-4	OCP CLO LTD OCP 2014-6A CR	0	D	2,4	2.C FE	1,750,000	98.2780	1,719,871	1,750,000	1,750,000					3.272	3.356	JAJO	11,930	60,005	09/25/2017	10/17/2030
67110U-AN-9	OHA LOAN FUNDING LTD OHALF 2016-1A B1R		D	2,4	1.C FE	4,000,000	99.8840	3,995,354	4,000,000	4,000,000					1.728	1.747	JAJO	14,018	72,637	01/31/2020	01/20/2033
67110U-AQ-2	OHA LOAN FUNDING LTD OHALF 2016-1A CR		D	2,4	1.F FE	5,270,000	99.3750	5,237,084	5,270,000	5,270,000					2.082	2.098	JAJO	22,244	114,400	01/31/2020	01/20/2033
67110U-AQ-2	OHA LOAN FUNDING LTD OHALF 2016-1A CR	0	D	2,4	1.F FE	2,480,000	99.3750	2,464,510	2,480,000	2,480,000					2.082	2.098	JAJO	10,468	53,835	01/31/2020	01/20/2033
67113G-AJ-6	OAK HILL CREDIT PARTNERS OAKC 2020-5A C		D	2,4	1.F FE	6,800,000	99.6730	6,777,787	6,800,000	6,800,000					2.134	2.148	JAJO	29,827	150,655	02/18/2020	04/18/2033
67113G-AJ-6	OAK HILL CREDIT PARTNERS OAKC 2020-5A C	0	D	2,4	1.F FE	3,200,000	99.6730	3,189,547	3,200,000	3,200,000					2.134	2.148	JAJO	14,036	70,897	02/18/2020	04/18/2033
67115W-AJ-9	OAK HILL CREDIT PARTNERS OAKC 2018-1A C		D	2,4	1.F FE	6,800,000	100.0070	6,800,479	6,800,000	6,800,000					2.232	2.249	JAJO	30,770	157,955	08/24/2018	10/20/2030
67115W-AJ-9	OAK HILL CREDIT PARTNERS OAKC 2018-1A C	0	D	2,4	1.F FE	3,200,000	100.0070	3,200,225	3,200,000	3,200,000					2.232	2.249	JAJO	14,480	74,332	08/24/2018	10/20/2030
67115W-AL-4	OAK HILL CREDIT PARTNERS OAKC 2018-1A D		D	2,4	2.C FE	6,750,000	99.8910	6,742,656	6,750,000	6,750,000					3.182	3.205	JAJO	43,547	221,809	08/24/2018	10/20/2030
67115W-AL-4	OAK HILL CREDIT PARTNERS OAKC 2018-1A D	0	D	2,4	2.C FE	750,000	99.8910	749,184	750,000	750,000					3.182	3.205	JAJO	4,839	24,645	08/24/2018	10/20/2030
67115X-AA-6	OAK HILL CREDIT PARTNERS OAKC 2018-1A E		D	2,4	3.C FE	7,250,000	98.9720	7,175,457	7,250,000	7,250,000					5.782	5.834	JAJO	84,996	429,358	08/24/2018	10/20/2030
67516C-AS-8	OCTR_10-R ABS10-R144A	0	D	2	1.F FE	4,600,000	99.9980	4,599,914	4,600,000	4,600,000					2.640	2.648	JAJO	19,564		10/28/2021	10/15/2034
67570Q-AK-7	OCPCLOLTDOCP_2019-16A ABS19-16A144A		D	2	1.A FE	8,006,400	100.0440	8,003,550	8,000,000	8,006,220		(180)			1.124	1.111	JAJO	20,725		10/28/2021	04/10/2033
675711-AG-0	Octagon Investment Partners 33 OCT33 2017-1A C		D	2,4	2.C FE	9,000,000	98.6610	8,879,462	9,000,000	9,000,000					2.882	2.903	JAJO	52,587	268,371	10/16/2017	01/20/2031
67573C-AL-3	OCTAGON INV PARTNERS 32 LTD OCT32 2017-1A D		D	2,4	2.C FE	11,825,000	100.0210	11,827,463	11,825,000	11,825,000					3.524	3.558	JAJO	90,281	431,228	07/25/2017	07/15/2029
67573C-AL-3	OCTAGON INV PARTNERS 32 LTD OCT32 2017-1A D	0	D	2,4	2.C FE	1,300,000	100.0210	1,300,271	1,300,000	1,300,000					3.524	3.558	JAJO	9,925	47,408	07/25/2017	07/15/2029
67577E-AC-5	OCTAG_56 ABS56144A		D	2	1.C FE	5,010,000	99.6410	4,982,030	5,000,000	5,009,764		(236)			1.817	1.788	JAJO	17,414		11/02/2021	10/15/2034
67579N-AA-7	Octagon Investment Partners 33 OCT33 2017-1A D		D	2,4	3.C FE	6,500,000	99.5880	6,473,195	6,500,000	6,500,000					6.432	6.494	JAJO	84,771	427,778	10/16/2017	01/20/2031
67590Y-AU-4	Octagon Investment Partners 26 OCT26 2016-1A DR		D	2,4	2.C FE	6,250,000	98.5100	6,156,853	6,250,000	6,250,000					2.974	3.003	JAJO	40,270	193,070	06/01/2018	07/15/2030
67591J-AQ-5	OCTAGON CREDIT OCT29 2016-1A CR		D	2,4	1.F FE	9,260,000	99.2550	9,191,001	9,260,000	9,260,000					2.074	2.098	JAJO	36,274	199,746	02/14/2020	01/24/2033
67591J-AQ-5	OCTAGON CREDIT OCT29 2016-1A CR	0	D	2,4	1.F FE	4,240,000	99.2550	4,208,406	4,240,000	4,240,000					2.074	2.098	JAJO	16,609	91,460	02/14/2020	01/24/2033
67591Q-AA-4	Octagon Investments Partners 3 OCT36 2018-1A E		D	2,4	3.C FE	9,953,512	96.9020	9,690,187	10,000,000	10,039,090		23,568			5.554	5.538	JAJO	120,331	570,495	03/07/2018	04/15/2031
67591U-AJ-6	Octagon Investments Partners 3 OCT36 2018-1A C		D	2,4	1.F FE	14,687,500	99.2100	14,571,501	14,687,500	14,687,500					1.824	1.847	JAJO	58,037	282,461	03/07/2018	04/15/2031
67591U-AL-1	Octagon Investments Partners 3 OCT36 2018-1A D		D	2,4	2.C FE	14,500,000	97.9440	14,201,938	14,500,000	14,500,000					2.724	2.752	JAJO	85,571	411,168	03/07/2018	04/15/2031
67591V-AJ-4	Octagon Investment Partners 37 OCT37 2018-2A C		D	2,4	2.C FE	8,550,000	98.9280	8,458,328	8,550,000	8,550,000					2.974	3.004	JAJO	48,028	262,235	05/29/2018	07/25/2030
67706H-BE-7	OHA LOAN FUNDING LTD OHALF 2013-1A DR2		D	2,4	2.C FE	10,000,000	100.0090	10,000,933	10,000,000	10,000,000					3.174	3.205	JAJO	59,951	329,684	08/07/2018	07/23/2031
67706X-AL-7	OAK HILL CREDIT PARTNERS OAKC 2017-14A D		C	2,4	2.C FE	10,575,000	98.2900	10,394,182	10,575,000	10,575,000					2.830	2.853	JAJO	59,844	309,641	10/18/2017	01/21/2030
67707B-AD-2	OAK HILL CREDIT PARTNERS OAKC 2017-15A D		D	2,4	2.C FE	15,000,000	97.5090	14,626,311	15,000,000	15,000,000					2.578	2.601	JAJO	78,422	401,660	11/17/2017	01/20/2030
691204-AE-1	Owl Rock CLO Ltd SERIES 20203A CLASS B	0	D	2	1.C FE	2,006,000	99.5480	1,990,962	2,000,000	2,005,685		(315)			2.582	2.537	JAJO	10,469	26,545	06/15/2021	04/20/2032
69355D-AE-7	PPMC 2018-1A A PPMC 2018-1A C		D	2,4	1.F FE	4,760,000	100.0010	4,760,068	4,760,000	4,760,000					2.274	2.429	JAJO	23,450	113,259	07/02/2018	07/15/2031
69355D-AE-7	PPMC 2018-1A A PPMC 2018-1A C	0	D	2,4	1.F FE	4,159,442	100.0010	4,240,061	4,240,000	4,172,692		12,828			2.274	2.429	JAJO	20,888	100,886	12/22/2020	07/15/2031
69688A-AL-5	PALMERSQUARECLOLTDPLMRS_13 ABS13-2A		D	2	1.A FE	16,120,125	99.8300	16,072,701	16,100,000	16,119,297		(828)			1.122	1.107	JAJO	37,642		10/21/2021	10/17/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69701W-AC-0	PLMRS_21-1A ABS21-1A144A		D	2	1.C FE	986,100	98.6140	986,137	1,000,000	986,430		330			1.532	1.768	JAJO	3,106		11/03/2021	04/20/2034
69916K-AE-3	PARALLELLTDPARL_21-2A ABS21-2144A	0	D		1.F FE	3,000,000	99.9990	3,000,000	3,000,000	3,000,000					2.419	2.423	MON	5,040		10/26/2021	10/20/2034
69916K-AG-8	PARALLELLTDPARL_21-2A ABS21-2144A	0	D		2.C FE	4,000,000	99.9970	4,000,000	4,000,000	4,000,000					3.519	3.531	MON	9,776		10/26/2021	10/20/2034
72133C-AC-6	PIPK_8 MEZZANINABS8144A		D	2	1.C FE	2,452,818	99.9990	2,449,977	2,450,000	2,452,628		(189)			1.897	1.909	JAJO	23,370		10/26/2021	07/20/2034
74971C-AE-3	RR Ltd SERIES 202116A CLASS B	0	D	2	1.F FE	5,000,000	100.0000	4,999,980	5,000,000	5,000,000					2.074	2.079	JAJO	22,464	36,400	04/30/2021	07/15/2036
74971C-AG-8	RR Ltd SERIES 202116A CLASS C	0	D	2	2.C FE	4,000,000	99.9990	3,999,964	4,000,000	4,000,000					3.124	3.135	JAJO	27,071	43,936	04/30/2021	07/15/2036
74972F-AJ-4	REDDING RIDGE ASSET MANAGEMENT RRAM 2018-4A B		D	2,4	1.F FE	10,280,000	100.0560	10,285,748	10,280,000	10,280,000					2.074	2.200	JAJO	46,189	223,756	04/26/2018	04/15/2030
74972F-AJ-4	REDDING RIDGE ASSET MANAGEMENT RRAM 2018-4A B	0	D	2,4	1.F FE	5,789,977	100.0560	5,903,299	5,900,000	5,815,817		16,207			2.074	2.200	JAJO	26,509	128,420	05/01/2020	04/15/2030
74972F-AL-9	REDDING RIDGE ASSET MANAGEMENT RRAM 2018-4A C		D	2,4	2.C FE	14,000,000	99.7270	13,961,745	14,000,000	14,000,000					3.074	3.104	JAJO	93,237	446,670	04/26/2018	04/15/2030
74979V-AG-8	RR LTD RRAM_18-5A RRAM 2018-5A B		D	2,4	1.F FE	6,800,000	100.0000	6,800,020	6,800,000	6,800,000					2.374	2.400	JAJO	34,973	168,693	09/13/2018	10/15/2031
74979V-AG-8	RR LTD RRAM_18-5A RRAM 2018-5A B	0	D	2,4	1.F FE	4,200,000	100.0000	4,200,012	4,200,000	4,200,000					2.374	2.400	JAJO	21,601	104,193	09/13/2018	10/15/2031
74979V-AJ-2	RR LTD RRAM_18-5A RRAM 2018-5A C		D	2,4	2.C FE	10,000,000	100.0080	10,000,781	10,000,000	10,000,000					3.224	3.255	JAJO	69,848	334,259	09/13/2018	10/15/2031
74980E-AJ-7	RR LTD RRAM_19-7A SERIES 20197A CLASS B	0	D	2,4	1.F FE	6,000,000	100.0170	6,001,014	6,000,000	6,000,000					2.724	2.882	JAJO	35,409	170,138	12/17/2019	01/15/2033
74980E-AL-2	RR LTD RRAM_19-7A SERIES 20197A CLASS C1	0	D	2,4	2.B FE	4,000,000	100.0120	4,000,480	4,000,000	4,000,000					3.874	4.041	JAJO	33,573	160,065	12/17/2019	01/15/2033
74980E-AN-8	RR LTD RRAM_19-7A SERIES 20197A CLASS C2	0	D	2,4	2.C FE	1,000,000	100.0110	1,000,111	1,000,000	1,000,000					5.124	5.305	JAJO	11,101	52,690	12/17/2019	01/15/2033
74980F-AJ-4	RRAM_20-8A RRAM 2020-8A A2B		D	2,4	1.C FE	4,500,000	100.0880	4,503,961	4,500,000	4,500,000					1.874	1.905	JAJO	15,692	88,823	02/18/2020	04/15/2033
74980F-AL-9	RRAM_20-8A SERIES 20208A CLASS B	0	D	2,4	1.F FE	4,000,000	100.4470	4,017,896	4,000,000	4,000,000					2.224	2.379	JAJO	19,273	93,148	02/18/2020	04/15/2033
74980F-AN-5	RRAM_20-8A SERIES 20208A CLASS C	0	D	2,4	2.C FE	3,000,000	100.5880	3,017,643	3,000,000	3,000,000					3.224	3.385	JAJO	20,954	100,278	02/18/2020	04/15/2033
74988L-AG-9	RRAM 2018-3A BR2 ALM LOAN FUNDING	0	D	2,4	2.C FE	1,000,000	98.1660	981,661	1,000,000	1,000,000					2.624	2.781	JAJO	5,685	27,343	01/18/2018	01/15/2030
74988L-AJ-3	RRAM 2018-3A BR2 ALM LOAN FUNDING	0	D	2,4	1.F FE	1,000,000	99.6000	995,995	1,000,000	1,000,000					1.924	2.077	JAJO	4,168	20,245	01/18/2018	01/15/2030
75884B-AC-2	REGATTAXFUNDINGLTDRGT10_17 MEZZANINABS17-3A144A		D	2	1.C FE	1,243,950	99.2980	1,241,219	1,250,000	1,244,231		281			1.572	1.693	JAJO	4,094		10/25/2021	01/17/2031
75884B-AG-3	Regatta X Funding Ltd. REG10 2017-3A D		D	2,4	2.C FE	18,500,000	98.5830	18,237,822	18,500,000	18,500,000					2.872	2.904	JAJO	110,701	550,163	11/20/2017	01/17/2031
75887X-AJ-6	Regatta Fundinng Ltd. REG11 2018-1A D		D	2,4	2.C FE	6,500,000	99.7050	6,480,839	6,500,000	6,500,000					2.972	3.004	JAJO	40,249	199,873	05/15/2018	07/17/2031
75888F-AG-0	Regatta XIII Funding LLC REG13 2018-2A B		D	2,4	1.F FE	8,240,000	100.0090	8,240,745	8,240,000	8,240,000					2.224	2.249	JAJO	39,701	191,885	07/02/2018	07/15/2031
75888F-AG-0	Regatta XIII Funding LLC REG13 2018-2A B	0	D	2,4	1.F FE	3,760,000	100.0090	3,760,340	3,760,000	3,760,000					2.224	2.249	JAJO	18,116	87,559	07/02/2018	07/15/2031
75888F-AJ-4	Regatta XIII Funding LLC REG13 2018-2A C		D	2,4	2.C FE	14,000,000	99.1550	13,881,644	14,000,000	14,000,000					3.224	3.256	JAJO	97,787	467,962	07/02/2018	07/15/2031
75888H-AS-0	REGT4_12-R ABS12-R144A	0	D		2.C FE	6,121,710	99.9990	6,149,945	6,150,000	6,122,146		436			0.000	0.083	JAJO			11/29/2021	10/15/2032
75888K-AG-9	REGATTA VIII FUNDING LTD REGT8 2017-1A D		D	2,4	2.C FE	21,175,000	100.0150	21,178,111	21,175,000	21,175,000					3.322	3.357	JAJO	146,560	726,060	08/18/2017	10/17/2030
75888K-AG-9	REGATTA VIII FUNDING LTD REGT8 2017-1A D	0	D	2,4	2.C FE	2,325,000	100.0150	2,325,342	2,325,000	2,325,000					3.322	3.357	JAJO	16,092	79,721	08/18/2017	10/17/2030
75888M-AJ-9	REGATTA XIV FUNDING LTD REG14_ REG14 2018-3A C		D	2,4	1.F FE	6,120,000	100.0400	6,122,474	6,120,000	6,120,000					2.374	2.400	JAJO	27,442	150,577	08/20/2018	10/25/2031
75888M-AJ-9	REGATTA XIV FUNDING LTD REG14_ REG14 2018-3A C	0	D	2,4	1.F FE	2,880,000	100.0400	2,881,164	2,880,000	2,880,000					2.374	2.400	JAJO	12,914	70,860	08/20/2018	10/25/2031
75888M-AL-4	REGATTA XIV FUNDING LTD REG14_ REG14 2018-3A D		D	2,4	2.C FE	7,200,000	100.0200	7,201,459	7,200,000	7,200,000					3.324	3.356	JAJO	45,205	246,310	08/20/2018	10/25/2031
75888M-AL-4	REGATTA XIV FUNDING LTD REG14_ REG14 2018-3A D	0	D	2,4	2.C FE	800,000	100.0200	800,162	800,000	800,000					3.324	3.356	JAJO	5,023	27,368	08/20/2018	10/25/2031
75888R-AG-4	REGATTA XV FUNDING LTD REG15_1 REG15 2018-4A B		D	2,4	1.F FE	3,400,000	100.0610	3,402,069	3,400,000	3,400,000					2.474	2.500	JAJO	15,888	87,092	09/20/2018	10/25/2031
75888R-AG-4	REGATTA XV FUNDING LTD REG15_1 REG15 2018-4A B	0	D	2,4	1.F FE	1,600,000	100.0610	1,600,974	1,600,000	1,600,000					2.474	2.500	JAJO	7,477	40,984	09/20/2018	10/25/2031
75888R-AJ-8	REGATTA XV FUNDING LTD REG15_1 REG15 2018-4A C		D	2,4	2.C FE	9,000,000	100.0350	9,003,106	9,000,000	9,000,000					3.424	3.457	JAJO	58,206	316,987	09/20/2018	10/25/2031
75888R-AJ-8	REGATTA XV FUNDING LTD REG15_1 REG15 2018-4A C	0	D	2,4	2.C FE	1,000,000	100.0350	1,000,345	1,000,000	1,000,000					3.424	3.457	JAJO	6,467	35,221	09/20/2018	10/25/2031
77879R-AB-2	ROTOR ENGINES SECURITIZATION 2011-1A		D		4.A FE	4,204,725	110.0510	4,886,905	4,440,582	4,204,725					5.750	7.591	MON	11,348	250,286	06/24/2011	06/15/2046
78486A-AG-1	STWD 2021-SIF1 Ltd STWD 2021-SIF1 D		D		2.C FE	11,725,000	100.5070	11,784,422	11,725,000	11,725,000					4.024	4.146	JAJO	114,224	254,021	02/23/2021	04/15/2032
78486A-AG-1	STWD 2021-SIF1 Ltd STWD 2021-SIF1 D	0	D		2.C FE	1,275,000	100.5070	1,281,462	1,275,000	1,275,000					4.024	4.146	JAJO	12,421	27,623	02/23/2021	04/15/2032
80629Q-AA-3	SCHAHIN II FINAN CO SPV SCHAHN 5 7/8 09/25/22		D		6.	429,990	3.0600	398,768	13,030,000	398,768	(31,223)				5.875	0.000	MS		10,000	04/04/2012	09/25/2022
81124L-AG-9	SCULPTORCLOLTDSCUL_28A ABS28144A	0	D		1.F FE	1,700,000	100.0000	1,700,000	1,700,000	1,700,000					2.571	2.578	JAJO	971		11/18/2021	01/20/2035
81881C-AG-2	Shackleton CLO LTD SHACK 2018-12A D		D	2,4	2.C FE	10,000,000	97.0480	9,704,775	10,000,000	10,000,000					3.282	3.306	JAJO	66,542	338,745	06/15/2018	07/20/2031
81881J-AG-7	Shackleton CLO LTD SHACK 2014-5RA C		D	2,4	1.F FE	6,800,000	100.0320	6,802,166	6,800,000	6,800,000					2.294	2.299	FMAN	23,403	159,859	05/02/2018	05/07/2031
81881J-AG-7	Shackleton CLO LTD SHACK 2014-5RA C	0	D	2,4	1.F FE	3,200,000	100.0320	3,201,020	3,200,000	3,200,000					2.294	2.299	FMAN	11,013	75,228	05/02/2018	05/07/2031
81881J-AJ-1	Shackleton CLO LTD SHACK 2014-5RA D		D	2,4	2.C FE	7,425,000	98.1480	7,287,511	7,425,000	7,425,000					3.294	3.306	FMAN	36,691	249,627	05/02/2018	05/07/2031
81881J-AJ-1	Shackleton CLO LTD SHACK 2014-5RA D	0	D	2,4	2.C FE	825,000	98.1480	809,723	825,000	825,000					3.294	3.306	FMAN	4,077	27,736	05/02/2018	05/07/2031
81882H-AE-5	Shackleton CLO LTD SHACK 2013-4RA B		D	2,4	1.F FE	4,080,000	99.4660	4,058,212	4,080,000	4,080,000					2.022	2.047	JAJO	18,331	86,498	04/04/2018	04/13/2031
81882H-AE-5	Shackleton CLO LTD SHACK 2013-4RA B	0	D	2,4	1.F FE	1,920,000	99.4660	1,909,747	1,920,000	1,920,000					2.022	2.047	JAJO	8,626	40,705	04/04/2018	04/13/2031
81883A-AE-9	Shackleton CLO LTD SHACK 2015-7RA C		D	2,4	1.F FE	6,120,000	100.0580	6,123,533	6,120,000	6,120,000					2.474	2.500	JAJO	32,802	158,029	07/12/2018	07/15/2031
81883A-AE-9	Shackleton CLO LTD SHACK 2015-7RA C	0	D	2,4	1.F FE	2,880,000	100.0580	2,881,663	2,880,000	2,880,000					2.474	2.500	JAJO	15,436	74,366	07/12/2018	07/15/2031
81883A-AG-4	Shackleton CLO LTD SHACK 2015-7RA D		D	2,4	2.C FE	8,955,000	97.5080	8,775,713	9,000,000	9,121,139		(1,762)			3.454	3.248	JAJO	67,348	321,820	07/12/2018	07/15/2031
81883A-AG-4	Shackleton CLO LTD SHACK 2015-7RA D	0	D	2,4	2.C FE	995,000	97.5080	975,079	1,000,000	1,013,460		(196)			3.454	3.248	JAJO	7,483	35,758	07/12/2018	07/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83607E-AE-2	SOUND POINT CLO LTD SNDPT 2014-1RA C		D	2,4	1.F FE	6,800,000	99.8310	6,788,496	6,800,000	6,800,000					2.222	2.249	JAJO	31,482	157,531	07/12/2018	07/18/2031
83607E-AE-2	SOUND POINT CLO LTD SNDPT 2014-1RA C	0	D	2,4	1.F FE	3,200,000	99.8310	3,194,586	3,200,000	3,200,000					2.222	2.249	JAJO	14,815	74,132	07/12/2018	07/18/2031
83608G-AU-0	SOUND POINT CLO LTD SNDPT 2013-1A B1R		D	2,4	2.C FE	7,500,000	96.0900	7,206,732	7,500,000	7,500,000					2.825	2.853	JAJO	39,431	219,197	01/22/2018	01/26/2031
83609Y-AG-1	SOUND POINT CLO LTD SNDPT 2013-3RA C		D	2,4	1.F FE	7,560,000	100.0170	7,561,280	7,560,000	7,560,000					2.372	2.399	JAJO	37,363	186,603	04/19/2018	04/18/2031
83609Y-AG-1	SOUND POINT CLO LTD SNDPT 2013-3RA C	0	D	2,4	1.F FE	3,440,000	100.0170	3,440,582	3,440,000	3,440,000					2.372	2.399	JAJO	17,001	84,909	04/19/2018	04/18/2031
83609Y-AJ-5	SOUND POINT CLO LTD SNDPT 2013-3RA D		D	2,4	2.C FE	13,000,000	97.5850	12,686,054	13,000,000	13,000,000					3.372	3.407	JAJO	91,332	452,323	04/19/2018	04/18/2031
83610H-AG-5	SOUND POINT CLO LTD SNDPT 2014-3RA C		D	2,4	1.F FE	3,400,000	100.0180	3,400,627	3,400,000	3,400,000					2.374	2.400	JAJO	15,246	84,364	10/03/2018	10/23/2031
83610H-AG-5	SOUND POINT CLO LTD SNDPT 2014-3RA C	0	D	2,4	1.F FE	1,600,000	100.0180	1,600,295	1,600,000	1,600,000					2.374	2.400	JAJO	7,174	39,701	10/03/2018	10/23/2031
83610J-AJ-5	SOUND POINT CLO LTD SNDPT 2018-1A D		D	2,4	2.C FE	8,000,000	94.6080	7,568,600	8,000,000	8,000,000					2.774	2.802	JAJO	48,078	230,907	03/27/2018	04/15/2031
83611G-AG-6	SOUND POINT CLO LTD SNDPT 2017-3A C		D	2,4	2.C FE	11,350,000	96.7950	10,986,206	11,350,000	11,350,000					3.132	3.155	JAJO	72,072	367,214	09/28/2017	10/20/2030
83611J-AE-5	SOUND POINT CLO LTD SNDPT 2018-2A C		D	2,4	1.F FE	10,280,000	99.2510	10,202,956	10,280,000	10,280,000					2.075	2.098	JAJO	39,697	222,275	06/15/2018	07/26/2031
83611J-AE-5	SOUND POINT CLO LTD SNDPT 2018-2A C	0	D	2,4	1.F FE	4,720,000	99.2510	4,684,625	4,720,000	4,720,000					2.075	2.098	JAJO	18,227	102,056	06/15/2018	07/26/2031
83611J-AG-0	SOUND POINT CLO LTD SNDPT 2018-2A D		D	2,4	2.C FE	13,075,000	96.8760	12,666,479	13,075,000	13,075,000					3.125	3.155	JAJO	76,041	421,903	06/15/2018	07/26/2031
83611J-AG-0	SOUND POINT CLO LTD SNDPT 2018-2A D	0	D	2,4	2.C FE	1,425,000	96.8760	1,380,477	1,425,000	1,425,000					3.125	3.155	JAJO	8,287	45,982	06/15/2018	07/26/2031
83613H-AG-2	SOUND POINT CLO LTD SNDPT 2018-3A B		D	2,4	1.F FE	6,800,000	100.0090	6,800,615	6,800,000	6,800,000					2.325	2.349	JAJO	29,423	164,266	08/29/2018	10/26/2031
83613H-AG-2	SOUND POINT CLO LTD SNDPT 2018-3A B	0	D	2,4	1.F FE	3,200,000	100.0090	3,200,290	3,200,000	3,200,000					2.325	2.349	JAJO	13,846	77,302	08/29/2018	10/26/2031
83613J-AA-1	SOUND POINT CLO LTD SNDPT 2018-3A D		D	2,4	3.C FE	9,800,000	91.6030	9,160,336	10,000,000	9,998,329		9,464			5.915	5.980	JAJO	110,082	605,554	08/29/2018	10/26/2031
85816V-AC-0	STEELE CREEK CLO LTD STCR_17-1 STEELE CREEK CLO LTD	0	D	2,4	1.F FE	1,000,000	97.5750	975,750	1,000,000	1,000,000					2.024	2.177	JAJO	4,385	21,259	11/07/2017	10/15/2030
87165Y-AG-8	SYMPHONY CLO LTD SYMP 2018-19A C		D	2,4	1.F FE	9,940,000	99.4710	9,887,464	9,940,000	9,940,000					1.872	1.897	JAJO	38,771	196,629	02/22/2018	04/16/2031
87165Y-AG-8	SYMPHONY CLO LTD SYMP 2018-19A C	0	D	2,4	1.F FE	4,560,000	99.4710	4,535,899	4,560,000	4,560,000					1.872	1.897	JAJO	17,786	90,204	02/22/2018	04/16/2031
87165Y-AJ-2	SYMPHONY CLO LTD SYMP 2018-19A D		D	2,4	2.C FE	8,750,000	98.2150	8,593,818	8,750,000	8,750,000					2.672	2.702	JAJO	48,713	244,450	02/22/2018	04/16/2031
87166D-AA-6	SYMPHONY CLO LTD SYMP 2018-19A E		D	2,4	3.C FE	9,500,000	95.3080	9,054,257	9,500,000	9,500,000					5.322	5.378	JAJO	105,336	522,048	02/22/2018	04/16/2031
87231B-AJ-2	TCI-Flatiron CLO Ltd TFLAT 2017-1A D		D	2,4	2.C FE	14,000,000	99.1260	13,877,587	14,000,000	14,000,000					2.908	2.903	FMAN	50,888	414,940	10/16/2017	11/18/2030
87231C-AA-9	TCI-Flatiron CLO Ltd TFLAT 2017-1A E		D	2,4	3.C FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					6.508	6.544	FMAN	32,539	264,554	10/16/2017	11/18/2030
87232B-AE-2	TCI-SYMPHONY CLO TSYMP 2017-1A D		D	4	2.C FE	22,450,000	100.0210	22,454,618	22,450,000	22,450,000					3.524	3.558	JAJO	171,401	818,696	06/29/2017	07/15/2030
87232B-AE-2	TCI-SYMPHONY CLO TSYMP 2017-1A D	0	D	4	2.C FE	2,450,000	100.0210	2,450,504	2,450,000	2,450,000					3.524	3.558	JAJO	18,705	89,345	06/29/2017	07/15/2030
87249L-AJ-0	WIND RIVER CLO LTD WINDR_13-1A WINDR 2017-4A D		D	2,4	2.C FE	8,300,000	97.4000	8,084,210	8,300,000	8,300,000					2.810	2.802	FMAN	25,911	238,864	10/31/2017	11/20/2030
87249M-AA-7	WIND RIVER CLO LTD WINDR_13-1A WINDR 2017-4A E		D	2,4	3.C FE	2,850,000	95.7170	2,727,930	2,850,000	2,850,000					5.960	5.987	FMAN	18,872	173,540	10/31/2017	11/20/2030
87250R-AD-6	TICP CLO LTD TICP_20-15A SERIES 202015A CLASS D	0	D	2,4	2.C FE	1,000,000	100.3350	1,003,354	1,000,000	1,000,000					3.282	3.436	JAJO	6,654	33,873	01/23/2020	04/20/2033
87268R-AA-2	TRUPS FINANCIALS NOTE SECUR LT SERIES 20192A CLASS A1	0	D	4	1.B FE	986,453	100.4000	990,399	986,453	986,453					2.480	2.733	FMAN	2,243	24,608	12/20/2019	02/28/2039
87272H-AG-5	TEACHERS INSURANCE AND ANNUITY TIA 2017-2A D		D	2,4	2.C FE	11,000,000	97.5400	10,729,385	11,000,000	11,000,000					2.722	2.752	JAJO	62,385	312,915	11/20/2017	01/16/2031
88432D-BJ-2	WIND RIVER CLO LTD WINDR_13-1A WINDR 2014-3A CR2		D	2,4	1.F FE	6,800,000	100.0490	6,803,335	6,800,000	6,800,000					2.428	2.450	JAJO	32,566	171,663	09/21/2018	10/22/2031
88432D-BJ-2	WIND RIVER CLO LTD WINDR_13-1A WINDR 2014-3A CR2	0	D	2,4	1.F FE	3,200,000	100.0490	3,201,569	3,200,000	3,200,000					2.428	2.450	JAJO	15,325	80,783	09/21/2018	10/22/2031
88432U-AG-1	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-3A C		D	2,4	1.F FE	3,400,000	100.0180	3,400,616	3,400,000	3,400,000					2.282	2.299	JAJO	15,730	80,701	10/26/2018	01/20/2031
88432U-AG-1	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-3A C	0	D	2,4	1.F FE	1,600,000	100.0180	1,600,290	1,600,000	1,600,000					2.282	2.299	JAJO	7,402	37,977	10/26/2018	01/20/2031
88432U-AJ-5	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-3A D		D	2,4	2.C FE	6,000,000	98.7200	5,923,201	6,000,000	6,000,000					3.082	3.105	JAJO	37,492	191,080	10/26/2018	01/20/2031
88432V-AG-9	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-1A C		D	2,4	1.F FE	6,800,000	99.5170	6,767,186	6,800,000	6,800,000					2.074	2.098	JAJO	30,553	148,010	06/22/2018	07/15/2030
88432V-AG-9	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-1A C	0	D	2,4	1.F FE	3,200,000	99.5170	3,184,558	3,200,000	3,200,000					2.074	2.098	JAJO	14,378	69,652	06/22/2018	07/15/2030
88432V-AJ-3	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-1A D		D	2,4	2.C FE	12,500,000	98.9000	12,362,438	12,500,000	12,500,000					3.024	3.054	JAJO	81,893	392,476	06/22/2018	07/15/2030
88432W-AA-0	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-1A E		D	2,4	3.C FE	9,000,000	94.0090	8,460,816	9,000,000	9,000,000					5.624	5.682	JAJO	109,663	519,833	06/22/2018	07/15/2030
88432X-AA-8	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-3A E		D	2,4	3.C FE	5,000,000	95.1570	4,757,839	5,000,000	5,000,000					5.782	5.834	JAJO	58,618	296,109	10/26/2018	01/20/2031
88433B-AU-1	WIND RIVER CLO LTD WINDR_13-1A WINDR 2016-2A C1R		D	2,4	1.F FE	3,400,000	100.0210	3,400,720	3,400,000	3,400,000					2.282	2.298	FMAN	13,145	80,107	11/16/2018	11/01/2031
88433B-AU-1	WIND RIVER CLO LTD WINDR_13-1A WINDR 2016-2A C1R	0	D	2,4	1.F FE	1,600,000	100.0210	1,600,339	1,600,000	1,600,000					2.282	2.298	FMAN	6,186	37,697	11/16/2018	11/01/2031
88434H-AJ-2	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-2A C		D	2,4	1.F FE	6,120,000	100.0270	6,121,644	6,120,000	6,120,000					2.324	2.350	JAJO	30,813	148,721	08/17/2018	07/15/2030
88434H-AJ-2	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-2A C	0	D	2,4	1.F FE	2,880,000	100.0270	2,880,774	2,880,000	2,880,000					2.324	2.350	JAJO	14,500	69,986	08/17/2018	07/15/2030
88434H-AL-7	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-2A D		D	2,4	2.C FE	9,000,000	99.3980	8,945,801	9,000,000	9,000,000					3.124	3.155	JAJO	60,913	291,708	08/17/2018	07/15/2030
88434H-AL-7	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-2A D	0	D	2,4	2.C FE	1,000,000	99.3980	993,978	1,000,000	1,000,000					3.124	3.155	JAJO	6,768	32,412	08/17/2018	07/15/2030
88631Y-AG-2	TIAA CMBS Trust TIA 2018-1A B		D	2,4	1.F FE	3,230,000	99.2300	3,205,129	3,230,000	3,230,000					2.282	2.299	JAJO	14,943	76,666	11/13/2018	01/20/2032
88631Y-AG-2	TIAA CMBS Trust TIA 2018-1A B	0	D	2,4	1.F FE	1,520,000	99.2300	1,508,296	1,520,000	1,520,000					2.282	2.299	JAJO	7,032	36,078	11/13/2018	01/20/2032
88631Y-AJ-6	TIAA CMBS Trust TIA 2018-1A C		D	2,4	2.C FE	4,275,000	100.0070	4,275,315	4,275,000	4,275,000					3.182	3.205	JAJO	27,580	140,479	11/13/2018	01/20/2032
88631Y-AJ-6	TIAA CMBS Trust TIA 2018-1A C	0	D	2,4	2.C FE	475,000	100.0070	475,035	475,000	475,000					3.182	3.205	JAJO	3,064	15,609	11/13/2018	01/20/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89532U-AA-1	TREST_5 ABS5144A		D	2	1.A FE	80,000,000	100.0050	80,003,976	80,000,000	80,000,000					1.330	1.333	MON	35,467		10/26/2021	10/20/2034
89642R-AG-2	TRINITAS CLO LTD TRNTS_18-8A TRINITAS CLO LTD	0	D	2,4	2.C FE	2,250,000	96.5570	2,172,521	2,250,000	2,250,000					3.232	3.385	JAJO	14,744	75,077	06/12/2018	07/20/2031
915328-BA-5	Upland CLO Ltd UPLND 2016-1A CR		D	2,4	2.C FE	10,000,000	98.8270	9,882,668	10,000,000	10,000,000					3.032	3.054	JAJO	61,472	313,398	04/25/2018	04/20/2031
92325Q-AL-1	VENTURE CDO LTD VENTR 2018-32A C		D	2,4	1.F FE	6,800,000	99.6600	6,776,904	6,800,000	6,800,000					2.072	2.098	JAJO	29,357	147,218	06/15/2018	07/18/2031
92325Q-AL-1	VENTURE CDO LTD VENTR 2018-32A C	0	D	2,4	1.F FE	3,200,000	99.6600	3,189,131	3,200,000	3,200,000					2.072	2.098	JAJO	13,815	69,279	06/15/2018	07/18/2031
92325Q-AN-7	VENTURE CDO LTD VENTR 2018-32A D		D	2,4	2.C FE	9,500,000	96.1560	9,134,804	9,500,000	9,500,000					3.122	3.155	JAJO	61,795	306,530	06/15/2018	07/18/2031
92328G-AY-2	VENTURE CDO LTD VENTR 2013-14A DR		D	2,4	2.C FE	7,925,000	96.5210	7,649,311	7,925,000	7,925,000					4.176	4.164	FMAN	30,334	333,920	08/15/2017	08/28/2029
92328G-AY-2	VENTURE CDO LTD VENTR 2013-14A DR	0	D	2,4	2.C FE	875,000	96.5210	844,561	875,000	875,000					4.176	4.164	FMAN	3,349	36,868	08/15/2017	08/28/2029
92329F-AV-9	VENTURE CDO LTD VENTR 2014-18A DR		D	2,4	2.C FE	19,850,000	96.8500	19,224,743	19,850,000	19,850,000					3.224	3.255	JAJO	138,648	663,503	10/04/2017	10/15/2029
92330Y-AL-7	VENTURE CDO LTD VENTR 2018-33A D		D	2,4	2.C FE	9,900,000	95.3510	9,535,058	10,000,000	10,108,093		1,993			3.284	3.134	JAJO	71,148	340,342	07/19/2018	07/15/2031
92331L-AY-6	VENTURE CDO LTD VENTR_15-22A VENTURE CDO LTD	0	D	2,4	1.F FE	1,000,000	97.4760	974,761	1,000,000	1,000,000					2.024	2.177	JAJO	4,385	21,259	01/26/2018	01/15/2031
92331N-AJ-5	VENTURE CDO LTD VENTR 2017-30A D		D	2,4	2.C FE	19,750,000	97.7990	19,315,206	19,750,000	19,750,000					3.124	3.155	JAJO	133,670	640,136	10/31/2017	01/15/2031
92331V-AG-3	VENTURE CDO LTD VENTR 2018-31A C1		D	2,4	1.F FE	2,720,000	99.1410	2,696,640	2,720,000	2,720,000					2.082	2.098	JAJO	11,481	59,045	02/23/2018	04/20/2031
92331V-AG-3	VENTURE CDO LTD VENTR 2018-31A C1	0	D	2,4	1.F FE	1,280,000	99.1410	1,269,007	1,280,000	1,280,000					2.082	2.098	JAJO	5,403	27,786	02/23/2018	04/20/2031
92331V-AL-2	VENTURE CDO LTD VENTR 2018-31A C2	0	D	2,4	1.F FE	4,200,000	100.6560	4,227,551	4,200,000	4,200,000					4.703	4.730	JAJO	38,957	197,526	02/28/2018	04/20/2031
92331X-AL-8	VENTURE CDO LTD VENTR 2018-35A C		D	2,4	1.F FE	6,120,000	99.7680	6,105,789	6,120,000	6,120,000					2.428	2.450	JAJO	29,309	154,497	10/17/2018	10/22/2031
92331X-AL-8	VENTURE CDO LTD VENTR 2018-35A C	0	D	2,4	1.F FE	2,880,000	99.7680	2,873,312	2,880,000	2,880,000					2.428	2.450	JAJO	13,792	72,704	10/17/2018	10/22/2031
92331X-AN-4	VENTURE CDO LTD VENTR 2018-35A D		D	2,4	2.C FE	9,000,000	96.3710	8,673,400	9,000,000	9,000,000					3.628	3.659	JAJO	64,401	336,701	10/17/2018	10/22/2031
92331X-AN-4	VENTURE CDO LTD VENTR 2018-35A D	0	D	2,4	2.C FE	1,000,000	96.3710	963,711	1,000,000	1,000,000					3.628	3.659	JAJO	7,156	37,411	10/17/2018	10/22/2031
92332C-AC-3	VENTURE CDO LTD VENTR 2018-34A C		D	2,4	1.F FE	3,885,000	99.7690	3,876,038	3,885,000	3,885,000					2.424	2.450	JAJO	20,402	98,348	09/19/2018	10/15/2031
92332C-AC-3	VENTURE CDO LTD VENTR 2018-34A C	0	D	2,4	1.F FE	1,840,000	99.7690	1,835,756	1,840,000	1,840,000					2.424	2.450	JAJO	9,663	46,579	09/19/2018	10/15/2031
92332C-AD-1	VENTURE CDO LTD VENTR 2018-34A D		D	2,4	2.C FE	8,575,000	98.2840	8,427,844	8,575,000	8,575,000					3.424	3.457	JAJO	63,610	304,015	09/19/2018	10/15/2031
92332C-AD-1	VENTURE CDO LTD VENTR 2018-34A D	0	D	2,4	2.C FE	950,000	98.2840	933,697	950,000	950,000					3.424	3.457	JAJO	7,047	33,681	09/19/2018	10/15/2031
92332T-AD-4	VENTURE CDO LTD VENTR 2020-39A B		D	2,4	1.C FE	3,000,000	99.8160	2,994,485	3,000,000	3,000,000					1.924	1.947	JAJO	12,504	60,736	02/25/2020	04/15/2033
92332T-AE-2	VENTURE CDO LTD VENTR 2020-39A C		D	2,4	1.F FE	6,120,000	99.6800	6,100,414	6,120,000	6,120,000					2.374	2.400	JAJO	31,476	151,824	02/25/2020	04/15/2033
92332T-AE-2	VENTURE CDO LTD VENTR 2020-39A C	0	D	2,4	1.F FE	2,880,000	99.6800	2,870,783	2,880,000	2,880,000					2.374	2.400	JAJO	14,812	71,446	02/25/2020	04/15/2033
92557U-BA-4	VIBRANT CLO LTD VIBR 2015-3A BRR		D	2,4	1.F FE	6,800,000	99.7660	6,784,071	6,800,000	6,800,000					2.482	2.500	JAJO	33,280	175,191	10/02/2018	10/20/2031
92557U-BA-4	VIBRANT CLO LTD VIBR 2015-3A BRR	0	D	2,4	1.F FE	3,200,000	99.7660	3,192,504	3,200,000	3,200,000					2.482	2.500	JAJO	15,661	82,443	10/02/2018	10/20/2031
92558K-AE-8	VIBRANT CLO LTD VIBR 2018-10A B1		D	2,4	1.F FE	6,800,000	98.1500	6,674,221	6,800,000	6,800,000					2.332	2.349	JAJO	32,149	164,850	08/30/2018	10/20/2031
92558K-AE-8	VIBRANT CLO LTD VIBR 2018-10A B1	0	D	2,4	1.F FE	3,200,000	98.1500	3,140,810	3,200,000	3,200,000					2.332	2.349	JAJO	15,129	77,576	08/30/2018	10/20/2031
92558K-AG-3	VIBRANT CLO LTD VIBR 2018-10A C		D	2,4	2.C FE	9,000,000	96.7840	8,710,566	9,000,000	9,000,000					3.378	3.407	JAJO	61,658	313,996	08/30/2018	10/20/2031
92558K-AG-3	VIBRANT CLO LTD VIBR 2018-10A C	0	D	2,4	2.C FE	1,000,000	96.7840	967,841	1,000,000	1,000,000					3.378	3.407	JAJO	6,851	34,888	08/30/2018	10/20/2031
92558K-AJ-7	VIBRANT CLO LTD VIBR 2018-10A B2	0	D	2,4	1.F FE	2,500,000	97.9160	2,447,901	2,500,000	2,500,000					5.120	5.078	JAJO	25,956	128,000	08/30/2018	10/20/2031
92558V-AE-4	VIBRANT CLO LTD VIBR 2018-9A B		D	2,4	1.F FE	6,800,000	99.7700	6,784,385	6,800,000	6,800,000					2.382	2.400	JAJO	32,838	168,297	07/03/2018	07/20/2031
92558V-AE-4	VIBRANT CLO LTD VIBR 2018-9A B	0	D	2,4	1.F FE	3,200,000	99.7700	3,192,652	3,200,000	3,200,000					2.382	2.400	JAJO	15,453	79,198	07/03/2018	07/20/2031
92916M-AD-3	VOYA CLO LTD VOYA_14-2A SERIES 20171A CLASS C	0	D	2,4	2.C FE	990,678	98.6190	986,188	1,000,000	991,168		490			3.452	3.816	JAJO	7,192	8,756	09/23/2021	04/17/2030
92916W-AJ-8	VOYA CLO LTD VOYA_14-2A INGIM 2013-2A CR		D	2,4	2.C FE	9,000,000	94.8570	8,537,126	9,000,000	9,000,000					2.874	2.903	JAJO	48,856	266,937	03/15/2018	04/25/2031
92916X-AN-7	VOYA CLO LTD VOYA_14-2A INGIM 2013-3A BRR		D	2,4	1.F FE	6,800,000	99.3470	6,755,629	6,800,000	6,800,000					2.372	2.399	JAJO	33,607	167,844	08/30/2018	10/18/2031
92916X-AN-7	VOYA CLO LTD VOYA_14-2A INGIM 2013-3A BRR	0	D	2,4	1.F FE	3,200,000	99.3470	3,179,120	3,200,000	3,200,000					2.372	2.399	JAJO	15,815	78,986	08/30/2018	10/18/2031
92916X-AQ-0	VOYA CLO LTD VOYA_14-2A INGIM 2013-3A CRR		D	2,4	2.C FE	9,000,000	94.9490	8,545,437	9,000,000	9,000,000					3.372	3.407	JAJO	63,230	313,147	08/30/2018	10/18/2031
92916X-AQ-0	VOYA CLO LTD VOYA_14-2A INGIM 2013-3A CRR	0	D	2,4	2.C FE	1,000,000	94.9490	949,493	1,000,000	1,000,000					3.372	3.407	JAJO	7,026	34,794	08/30/2018	10/18/2031
92917A-AE-6	VOYA CLO LTD VOYA_14-2A VOYA 2018-1A B		D	2,4	1.F FE	9,940,000	99.3660	9,876,983	9,940,000	9,940,000					1.924	1.947	JAJO	39,304	200,656	02/23/2018	04/19/2031
92917A-AE-6	VOYA CLO LTD VOYA_14-2A VOYA 2018-1A B	0	D	2,4	1.F FE	4,560,000	99.3660	4,531,091	4,560,000	4,560,000					1.924	1.947	JAJO	18,031	92,051	02/23/2018	04/19/2031
92917A-AG-1	VOYA CLO LTD VOYA_14-2A VOYA 2018-1A C		D	2,4	2.C FE	14,000,000	97.6820	13,675,446	14,000,000	14,000,000					2.724	2.752	JAJO	78,380	396,169	02/23/2018	04/19/2031
92917B-AA-2	VOYA CLO LTD VOYA_14-2A VOYA 2018-1A D		D	2,4	3.C FE	9,500,000	95.2890	9,052,464	9,500,000	9,500,000					5.324	5.378	JAJO	103,959	519,260	02/23/2018	04/19/2031
92917C-AN-2	VOYA CLO LTD INGIM 2013-1A CR		D	2,4	2.C FE	14,650,000	98.4090	14,416,968	14,650,000	14,650,000					3.074	3.104	JAJO	97,566	467,409	09/29/2017	10/15/2030
92917J-AN-7	VOYA CLO LTD VOYA_14-2A VOYA 2018-2A D		D	2,4	2.C FE	6,500,000	97.4730	6,335,742	6,500,000	6,500,000					2.874	2.903	JAJO	40,472	194,202	05/17/2018	07/15/2031
92917J-AN-7	VOYA CLO LTD VOYA_14-2A VOYA 2018-2A D	0	D	2,4	2.C FE	700,000	97.4730	682,311	700,000	700,000					2.874	2.903	JAJO	4,359	20,914	05/17/2018	07/15/2031
92917K-AD-6	VOYA CLO LTD VOYA_14-2A VOYA 2018-3A C		D	2,4	1.F FE	2,040,000	99.3160	2,026,042	2,040,000	2,040,000					2.324	2.350	JAJO	10,271	49,574	09/17/2018	10/15/2031
92917K-AD-6	VOYA CLO LTD VOYA_14-2A VOYA 2018-3A C	0	D	2,4	1.F FE	960,000	99.3160	953,431	960,000	960,000					2.324	2.350	JAJO	4,833	23,329	09/17/2018	10/15/2031
92917K-AE-4	VOYA CLO LTD VOYA_14-2A VOYA 2018-3A D		D	2,4	2.C FE	2,700,000	99.3950	2,683,654	2,700,000	2,700,000					3.124	3.155	JAJO	18,274	87,512	09/17/2018	10/15/2031
92917K-AE-4	VOYA CLO LTD VOYA_14-2A VOYA 2018-3A D	0	D	2,4	2.C FE	300,000	99.3950	298,184	300,000	300,000					3.124	3.155	JAJO	2,030	9,724	09/17/2018	10/15/2031
92917R-AG-4	VOYA CLO LTD VOYA 2019-2A C		D	2,4	1.F FE	4,760,000	99.9990	4,759,966	4,760,000	4,760,000					2.532	2.551	JAJO	24,435	125,047	06/20/2019	07/20/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92917R-AG-4	VOYA CLO LTD VOYA 2019-2A C	0	D	2,4	1.F FE	2,240,000	99.9990	2,239,984	2,240,000	2,240,000					2.532	2.551	JAJO	11,499	58,846	06/20/2019	07/20/2032
92917R-AJ-8	VOYA CLO LTD VOYA 2019-2A D		D	2,4	2.C FE	10,375,000	100.0050	10,375,490	10,375,000	10,375,000					3.832	3.861	JAJO	80,608	409,303	06/20/2019	07/20/2032
92917R-AJ-8	VOYA CLO LTD VOYA 2019-2A D	0	D	2,4	2.C FE	1,125,000	100.0050	1,125,053	1,125,000	1,125,000					3.832	3.861	JAJO	8,741	44,382	06/20/2019	07/20/2032
94950H-AG-0	WELLFLEET CLO LTD WELF_15-1A WELL FLEET CLO LTD	0	D	2,4	2.C FE	1,500,000	97.4280	1,461,423	1,500,000	1,500,000					2.872	3.033	JAJO	8,976	44,608	01/17/2018	01/17/2031
96466C-AQ-1	WBOX_2R ABS2R144A		D	2	1.C FE	1,500,000	100.0000	1,499,999	1,500,000	1,500,000					1.890	1.894	JAJO	3,465		10/28/2021	10/24/2034
97988A-AN-9	WOODMONT TRUST WDMNT_17-3A SERIES 20173A CLASS A2R	0	D	4	1.A FE	3,424,500	100.4470	3,439,804	3,424,500	3,424,500					2.032	2.177	JAJO	14,107	72,603	03/10/2020	04/20/2032
97988A-AQ-2	WOODMONT TRUST WDMNT_17-3A SERIES 20173A CLASS BR	0	D	4	1.C FE	4,300,000	99.7620	4,289,766	4,300,000	4,300,000					2.332	2.479	JAJO	20,329	104,243	03/10/2020	04/20/2032
97988A-AS-8	WOODMONT TRUST WDMNT_17-3A SERIES 20173A CLASS CR	0	D	4	1.F FE	5,450,000	99.9990	5,449,935	5,450,000	5,450,000					3.332	3.486	JAJO	36,818	187,379	03/10/2020	04/20/2032
97988A-AU-3	WOODMONT TRUST WDMNT_17-3A SERIES 20173A CLASS DR	0	D	4	2.C FE	1,950,000	100.1600	1,953,124	1,950,000	1,950,000					4.332	4.496	JAJO	17,127	86,815	03/10/2020	04/20/2032
97988L-AE-5	WOODMONT TRUST WDMNT_17-3A SERIES 20185A CLASS B	0	D	4	1.C FE	990,000	99.0220	990,216	1,000,000	991,381		2,384			2.224	2.611	JAJO	4,201	23,087	05/20/2019	07/25/2030
97988U-AU-9	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS CR	0	D	2	1.F FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					2.874	2.884	JAJO	18,679	22,050	06/18/2021	07/15/2031
97988U-AW-5	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS DR	0	D	2	2.C FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					4.024	4.044	JAJO	26,154	30,867	06/18/2021	07/15/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,476,172,483	XXX	5,532,480,305	5,457,840,745	5,474,381,590	(31,223)	(335,746)	233,107		XXX	XXX	XXX	31,640,738	163,623,883	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						40,429,945,660	XXX	43,951,137,295	39,811,155,748	40,221,954,279	(611,259)	(37,027,734)	10,017,964	(1,266,346)	XXX	XXX	XXX	351,893,377	1,478,077,541	XXX	XXX
037389-AK-9	AON CORP AON 8.205 01/01/27				2.C FE	5,777,026	125.8510	6,292,539	5,000,000	5,645,796					8.205	6.685	JJ	205,125	410,250	07/02/2009	01/01/2027
037389-BB-8	AON CORP AON 4 1/2 12/15/28			2	2.A FE	14,960,250	114.1230	17,118,515	15,000,000	14,970,801		3,499			4.500	4.533	JD	30,000	675,000	11/29/2018	12/15/2028
05463H-AC-5	AXISSPECIALTYFINANCELLC JRSUBCORPBND	0		2	2.B FE	52,133	104.4900	52,245	50,000	52,119		(14)			4.900	4.271	JJ			12/02/2021	01/15/2040
064058-AL-4	BANK OF NEW YORK CO INC CAPSECCORPBND	0		2	2.A FE	5,473,582	102.5660	5,641,110	5,500,000	5,473,613		31			3.750	3.795	MJSD			12/22/2021	12/31/2049
172967-NB-3	CITIGROUP INC CAPSECCORPBND	0		2	3.A FE	3,000,000	101.6880	3,050,625	3,000,000	3,000,000					4.150	4.169	FMAN	22,133		10/20/2021	12/31/2049
26441C-BP-9	DUKE ENERGY CO DUKEENERGYCORP	0		2	2.C FE	12,002,760	97.4700	11,696,400	12,000,000	12,002,516		(244)			3.250	3.246	JJ	100,750		10/14/2021	01/15/2082
30260*-11-0	FBL CAPITAL TRUST I				3.B Z	76,220,823	93.7210	90,909,839	97,000,000	78,063,003		280,958			5.000	6.579	MJSD	13,472	4,850,000	02/28/2009	06/01/2047
929089-AF-7	VOYAFINANCIALINC JRSUBCORPBND	0		2	2.C FE	51,594	100.4400	50,220	50,000	51,579		(15)			4.700	4.106	JJ			12/02/2021	01/23/2048
064159-8N-9	BANKOFNOVASCOTIA BANKOFNOVASCOTIA	0	A	2	2.C FE	11,877,600	96.6000	11,592,000	12,000,000	11,877,838		238			3.625	3.684	JAJO	101,500		10/14/2021	10/27/2081
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						129,415,768	XXX	146,403,493	149,600,000	131,137,265		284,453			XXX	XXX	XXX	472,980	5,935,250	XXX	XXX
4899999. Total - Hybrid Securities						129,415,768	XXX	146,403,493	149,600,000	131,137,265		284,453			XXX	XXX	XXX	472,980	5,935,250	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
BMS0TR-2H-1	ISQGLOBALINFRASTRUCTURECRED SENIORCORPBND				2.C FE	134,968,654	100.0000	134,968,654	134,968,654	134,968,654					2.000	1.989	NOV	427,401		12/29/2021	09/30/2029
BMS0TR-3X-5	ISQGLOBALINFRASTRUCTURECRED SENIORCORPBND				3.B FE	12,653,311	100.0000	12,653,311	12,653,311	12,653,311					3.000	2.977	NOV	60,103		12/29/2021	09/30/2029
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						147,621,965	XXX	147,621,965	147,621,965	147,621,965					XXX	XXX	XXX	487,504		XXX	XXX
000000-00-0	GENESIS HEALTHCARE INC GENESIS HEALTHCARE INC	0			3.B Z	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					8.025	8.025	MON	115,919	1,317,621	03/05/2018	03/06/2023
000000-00-0	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023				2.A Z	77,574,886	100.0000	77,574,886	77,574,886	77,574,886					3.203	3.203	MJSD	673,505	336,737	12/22/2021	03/15/2023
000000-00-0	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023				2.A Z	99,315,158	100.0000	99,315,158	99,315,158	99,315,158					3.203	3.203	MJSD	855,559	437,181	12/22/2021	03/15/2023
000000-00-0	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023				2.A Z	85,666,299	100.0000	85,666,299	85,666,299	85,666,299					3.203	3.203	MJSD	801,234	458,232	12/22/2021	03/15/2023
000000-00-0	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023				2.A Z	19,617,529	100.0000	19,617,529	19,617,529	19,617,529					5.300	5.300	MJSD	79,944	7,918	12/22/2021	03/15/2023
000000-00-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023				2.A Z	19,555,240	100.0000	19,555,240	19,555,240	19,555,240					5.300	5.300	MJSD	83,587	18,761	12/22/2021	03/15/2023
000000-00-0	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023				2.A Z	20,927,990	100.0000	20,927,990	20,927,990	20,927,990					5.300	5.300	MJSD	98,471	17,791	12/22/2021	03/15/2023
000000-00-0	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023				2.A Z	93,706,006	100.0000	93,706,006	93,706,006	93,706,006					3.203	3.203	MJSD	893,442	491,150	12/20/2021	03/15/2023
000000-00-0	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023				2.A Z	20,334,240	100.0000	20,334,240	20,334,240	20,334,240					5.300	5.300	MJSD	99,213	17,706	12/22/2021	03/15/2023
000000-00-0	ALPHA SOURCE INC ALPHASOURCE INC	0			1.D Z	9,143,624	93.3000	8,595,467	9,212,719	9,187,039		12,520			6.625	6.840	MJSD	25,429	700,551	03/14/2018	11/17/2023
000000-00-0	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24				1.F Z	20,500,772	100.0000	20,500,772	20,500,772	20,500,772					2.809	2.825	MON	27,190	597,046	10/08/2021	02/29/2024
000000-00-0	MATISSE 401, LP MATISSE 401 LP TL FLT 9/4/2024				1.G Z	9,941,968	100.0000	9,941,968	9,941,968	9,941,968					5.724	5.027			370,316	07/09/2021	09/04/2024
000000-00-0	MATISSE 403, LP MATISSE 403 LP TL FLT 11/12/25				1.G Z	11,061,757	100.0000	11,061,757	11,061,757	11,061,757					5.724	4.961			537,415	07/09/2021	11/12/2025
000000-00-0	ASF Clippers, L.P. ASF CLIPPERS LP TL FLT 6/3/26				1.G Z	13,000,000	100.0000	13,000,000	13,000,000	13,000,000					6.500	6.552	MJSD	2,347	852,042	10/01/2020	06/03/2026
000000-00-0	Avant Warehouse Trust III Class A Loan Upsize 9/20				1.D Z	429,146	100.0000	429,146	429,146	429,146					2.759	2.774	MON	559	2,126	12/23/2021	09/16/2026
000000-00-0	X-CHEM INC X-CHEM INC TL 5.75 12/11/27	0			4.B Z	13,197,769	99.7600	13,366,593	13,398,750	13,222,937		23,870			5.750	6.013	JD	40,661	702,290	12/11/2020	12/11/2027
04327#-YY-4	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC			4	2.B Z	494,367	101.8070	503,301	494,367	494,367					3.513	3.512	MON	1,061	16,384	02/13/2020	03/20/2029
04327#-ZZ-0	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC			4	1.F Z	10,876,081	101.7270	11,063,930	10,876,081	10,876,081					2.963	3.001	MON	19,694	304,015	02/13/2020	03/20/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35632U-AB-1	DONLEN ALT FLEET LEASING TL 6.5 3/5/2028	0		2	3.B Z	7,801,297	102.0000	8,119,200	7,960,000	7,816,047		14,750			5.641	6.032	JAJO	76,083	179,653	04/09/2021	03/05/2028
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2			2,4	2.B FE	31,360,000	104.4380	32,751,631	31,360,000	31,360,000					6.448	6.499	JAJO	342,632	2,022,093	06/12/2019	07/30/2049
56847P-AA-1	Mariner Finance Issuance Trust SERIES 2019PVT CLASS A			4	1.C PL	34,083,249	104.0070	35,464,432	34,098,000	34,085,235		1,007			3.530	3.561	MON	36,778	1,183,201	12/18/2019	12/20/2034
56847P-AC-7	Mariner Finance Issuance Trust SERIES 2019PVT CLASS B			4	1.F PL	3,246,092	103.7330	3,368,202	3,247,000	3,246,209		60			4.060	4.098	MON	4,760	132,478	12/18/2019	12/20/2034
56847P-AE-3	Mariner Finance Issuance Trust SERIES 2019PVT CLASS C			4	2.B PL	1,971,431	104.5730	2,062,183	1,972,000	1,971,528		34			4.810	4.862	MON	3,425	95,050	12/18/2019	12/20/2034
68269A-AA-8	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2019AA CLASS A			4	1.A PL	20,190,856	105.1880	21,341,593	20,289,000	20,273,064		2,738			3.390	3.431	MON	32,479	687,797	08/01/2019	08/14/2036
68269A-AA-8	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2019AA CLASS A	0		4	1.A PL	21,893,579	105.1880	23,141,360	22,000,000	21,982,721		2,969			3.390	3.431	MON	35,218	745,800	08/01/2019	08/14/2036
68269A-AB-6	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2019AA CLASS B			4	1.C PL	2,840,399	105.4690	3,010,085	2,854,000	2,848,711		739			3.920	3.987	MON	5,283	111,877	08/01/2019	08/14/2036
68269A-AB-6	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2019AA CLASS B	0		4	1.C PL	3,980,938	105.4690	4,218,760	4,000,000	3,992,587		1,036			3.920	3.987	MON	7,404	156,800	08/01/2019	08/14/2036
68269A-AC-4	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2019AA CLASS C			4	1.E PL	1,818,672	105.0000	1,918,350	1,827,000	1,821,516		707			4.670	4.771	MON	4,029	85,321	08/01/2019	08/14/2036
68269A-AC-4	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2019AA CLASS C	0		4	1.E PL	3,981,767	105.0000	4,200,000	4,000,000	3,987,993		1,548			4.670	4.771	MON	8,821	186,800	08/01/2019	08/14/2036
68269A-AD-2	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2019AA CLASS D			4	2.A PL	19,538,412	116.2160	22,813,157	19,630,000	19,549,089		4,621			6.290	6.427	MON	58,307	1,234,727	08/01/2019	08/14/2036
69145*-AA-9	Oxford Finance Funding XIII LL OXFIN CLASS A-1 3.475 10/15/28			4	1.F PL	21,875,000	100.0000	21,875,000	21,875,000	21,875,000					3.475	3.500	MON	35,896	760,156	10/27/2020	10/15/2028
69145*-AB-7	Oxford Finance Funding XIII LL OXFIN CLASS B-1 4.5 10/15/28			4	2.B PL	3,125,000	100.0000	3,125,000	3,125,000	3,125,000					4.500	4.542	MON	6,641	140,625	10/27/2020	10/15/2028
74166Y-AA-8	Primrose Schools SERIES 2019-1A CLASS A2			2,4	2.B FE	15,680,000	102.4870	16,069,930	15,680,000	15,680,000					4.475	4.500	JAJO	118,896	701,680	08/21/2019	07/30/2049
817743-AA-5	SERVPRO MASTER ISSUER, LLC SERIES 2019-1A CLASS A2			2,4	2.C FE	25,480,163	102.0910	26,012,902	25,480,163	25,480,163					3.882	3.898	JAJO	181,342	989,137	10/01/2019	10/25/2049
BANODS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC	0			2.B Z	12,547,697	113.8350	14,283,702	12,547,697	12,547,697					5.250	5.284	JAJO	139,070	640,827	09/08/2016	07/15/2034
BANOMM-GH-5	SPRING RENEWABLES HOLDCO LLC SPRING RENEWABLES	0			2.B Z	9,982,000	110.3970	11,039,701	10,000,000	9,987,370		3,343			4.900	4.952	JAJO	84,389	467,389	05/09/2018	12/31/2037
BMSOSX-ML-8	BROOKFIELDRENEWABLEUKHYDRO SECUREDTERMLOAN	0	B		2.A FE	21,365,832	98.1010	21,240,081	21,651,200	21,332,312		5,891		(39,411)	2.650	2.893	JJ	83,315		11/09/2021	09/15/2028
BMSOTY-T4-6	ADANIHYBRIDENERGYJAISALMER SECUREDTERMLOAN	0	D		3.A FE	317,956	99.7890	318,838	319,513	317,988		32			3.854	4.012	MON	923		11/11/2021	03/05/2025
BMSOTY-T6-1	ADANIHYBRIDENERGYJAISALMER SECUREDTERMLOAN	0	D		3.A FE	317,956	99.7890	318,838	319,513	317,988		32			3.854	4.012	MON	923		11/11/2021	03/05/2025
BMSOTY-T8-7	ADANIGREENENERGYTLD1L SECUREDTERMLOAN	0	D		3.A FE	332,347	99.9050	333,210	333,527	332,372		24			3.854	3.968	MON	964		12/07/2021	03/05/2025
BMSOTY-T9-5	ADANIGREENENERGYTLD1L SECUREDTERMLOAN	0	D		3.A FE	1,153,492	99.8990	1,156,994	1,158,164	1,153,588		96			3.854	3.984	MON	3,347		12/07/2021	03/05/2025
BMSOTY-T7-9	ADANIHYBRIDENERGYJAISALMER SECUREDTERMLOAN	0	D		3.A FE	496,106	100.8586	497,340	498,167	496,148		42			3.854	3.988	MON	1,440		12/07/2021	03/05/2025
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC CAYMAN UNIVERSE HOLDINGS LLC	0	D		1.D PL	66,905,426	100.7740	68,297,770	67,773,015	66,932,268		18,069			3.800	3.879	MJSD	7,154	2,199,374	09/24/2020	09/30/2045
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						877,628,499	XXX	892,138,541	879,610,867	877,924,009		94,128		(39,411)	XXX	XXX	XXX	5,097,334	19,906,067	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						1,025,250,464	XXX	1,039,760,506	1,027,232,832	1,025,545,974		94,128		(39,411)	XXX	XXX	XXX	5,584,838	19,906,067	XXX	XXX
7699999. Total - Issuer Obligations						34,932,337,886	XXX	38,860,886,267	34,218,522,259	34,847,495,133	(580,036)	(17,176,116)	2,135,940	(442,310)	XXX	XXX	XXX	350,842,707	1,283,111,506	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,189,772,790	XXX	1,282,592,215	1,343,310,725	1,167,998,638		(9,786,339)	824,118		XXX	XXX	XXX	4,148,700	49,256,043	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						4,688,346,196	XXX	4,729,931,517	4,660,880,000	4,598,476,197		(9,139,715)	6,824,799	(824,036)	XXX	XXX	XXX	14,700,047	166,079,011	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						5,476,172,483	XXX	5,532,480,305	5,457,840,745	5,474,381,590	(31,223)	(335,746)	233,107		XXX	XXX	XXX	31,640,738	163,623,883	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						1,025,250,464	XXX	1,039,760,506	1,027,232,832	1,025,545,974		94,128		(39,411)	XXX	XXX	XXX	5,584,838	19,906,067	XXX	XXX
8399999 - Total Bonds						47,311,879,819	XXX	51,445,650,810	46,707,786,561	47,113,897,532	(611,259)	(36,343,788)	10,017,964	(1,305,757)	XXX	XXX	XXX	406,917,030	1,681,976,510	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ....$ 7,340,399,703	1B ...$ 1,143,202,648	1C ...$ 2,102,271,222	1D ...$ 2,800,824,333	1E ...$ 2,310,558,152	1F ...$ 5,363,436,861	1G ...$ 4,730,038,157			
1B	2A ....$ 6,772,115,132	2B ...$ 7,818,337,647	2C ...$ 5,495,932,668							
1C	3A ....$ 265,437,270	3B ...$ 306,339,404	3C ...$ 465,775,317							
1D	4A ....$ 58,394,197	4B ...$ 70,574,358	4C ...$ 38,541,802							
1E	5A ....$	5B ...$ 10,757,855	5C ...$ 2,777,761							
1F	6 .....$ 18,183,045									

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
12542R-30-8	CHS INC	0		110,000.000	1.00		2,750,000	27.715	3,048,650	2,750,000		216,563							3.B	09/19/2013
52520E-20-0	LEHMAN CAP TR V			80,000.000	25.00	0.005	400	0.070	5,600	400									6.	04/12/2004
863110-20-4	STRUCT REP ASSET-BKD TST STRATS-US-04-6			378,000.000	1.00		340,238	1.055	398,790	340,238		24,098							3.B FE	03/30/2018
G2950*-12-5	AA INFRASTRUCTURE DEBT AA Infrastructure Debt Fund 1	0		55,707,736.000	1.00	0.120	6,551,696	0.137	7,651,786	6,670,463				8,106,159			8,106,159		5.B Z	04/01/2021
000468-82-7	WATFORD HOLDINGS LTD	0	D	236,641.000	1.00		5,797,705	25.375	6,004,765	5,797,705		454,261							1.D Z	03/31/2014
75968N-30-9	RENAISSANCERE HOLDINGS LTD RENAISSNCE RE HOLDINGS LTD	0	D	120,000.000	25.00		3,000,000	26.426	3,171,120	3,000,000		172,500							2.B FE	06/11/2018
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							18,440,039	XXX	20,280,711	18,558,806		867,422		8,106,159			8,106,159		XXX	XXX
11276B-10-9	BROOKFIELDINFRASTRUCTUREFINA	0	A	1,300,000.000	1.000.00		32,500,000	25.150	32,695,000	32,500,000		406,250							2.C FE	10/15/2021
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							32,500,000	XXX	32,695,000	32,500,000		406,250							XXX	XXX
8999999 - Total Preferred Stocks							50,940,039	XXX	52,975,711	51,058,806		1,273,672		8,106,159			8,106,159		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$		1B ...$		1C ...$		1D ...$	5,797,705	1E ...$	1F ...$	1G ...$
1B	2A ...$		2B ...$	3,000,000	2C ...$	32,500,000					
1C	3A ...$		3B ...$	3,090,238	3C ...$						
1D	4A ...$		4B ...$		4C ...$						
1E	5A ...$		5B ...$	6,551,696	5C ...$						
1F	6 .....$	400									

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G9460G-10-1	VALARIS LTD			87,258.000	3,140,415	35.990	3,140,415	2,068,015		14		1,072,401		1,072,401		05/05/2021	
25271C-20-1	DIAMOND OFFSHORE DRILL DIAMOND OFFSHORE DRILLING IN			736,581.000	6,349,328	8.620	6,349,328	1,890,000				4,459,328		4,459,328		04/27/2021	
BANOZM-EU-4	CAYMAN UNIVERSE HOLDINGS LLC CAYMAN UNIVERSE HOLDINGS LLC	O	D	7,000.000	1,593,126	227.589	1,593,126	896,000				280,891		280,891		09/24/2020	
G6610J-20-9	NOBLE HOLDING INTERNATIONAL NOBLE FINANCE CO		C	11,722.000	290,706	24.800	290,706	11,722				278,984		278,984		03/02/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					11,373,575	XXX	11,373,575	4,865,737		14		6,091,604		6,091,604		XXX	XXX
025678-10-9	American Equity Inv Life Ins Company of New York			2,000,000.000	43,608,731	21.804	43,608,731	30,000,000				1,401,292		1,401,292		04/02/2001	
025678-11-7	American Equity Inv Life Ins Co of Vermont			5,000.000	91,668,951	1.019	91,668,951	92,776,031				(1,107,080)		(1,107,080)		12/07/2021	
26968*-10-5	Eagle Life Insurance Company			2,500,000.000	343,391,764	137.357	343,391,764	282,425,089				25,917,089		25,917,089		12/31/2021	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					478,669,446	XXX	478,669,446	405,201,120				26,211,301		26,211,301		XXX	XXX
9799999 - Total Common Stocks					490,043,021	XXX	490,043,021	410,066,857		14		32,302,905		32,302,905		XXX	XXX
9899999 - Total Preferred and Common Stocks					540,983,060	XXX	543,018,732	461,125,663		1,273,686		40,409,064		40,409,064		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
68327L-AD-8	ONTARIOTEACHERSCADILLACFAIR SENIORCORPBND144A 2.500% 10/15/31	A	12/02/2021	Third Party Trades		50,290	50,000	177
00388W-AK-7	ABUDHABINATIONALENERGYCOMP SENIORCORPBND144A 3.400% 04/29/51	D	10/19/2021	Third Party Trades		5,168,750	5,000,000	81,222
21987B-BA-5	CORPORACIONNACIONALDELCOBRE SENIORCORPBND144A 3.700% 01/30/50	D	10/19/2021	Third Party Trades		23,879,348	24,430,000	205,891
23371D-AG-9	DAEFUNDINGLLC CORPBND144A 3.375% 03/20/28	C	10/18/2021	Third Party Trades		20,562,000	20,000,000	56,250
31424E-AC-6	UNITEDARABEMIRATES GOVERNME SENIORCORPBND144A 2.875% 10/19/41	D	10/19/2021	Third Party Trades		19,350,000	20,000,000	3,194
55276V-AK-8	MDGHGMTNBV SENIORCORPBND144A 3.700% 11/07/49	D	10/19/2021	Third Party Trades		21,650,000	20,000,000	337,111
69370P-AE-1	PERTAMINAPERSEROPT SENIORCORPBND144A 4.700% 07/30/49	D	10/20/2021	Third Party Trades		3,219,900	3,000,000	32,117
71647N-AY-5	PETROBRAS GLOBAL FINANCE BV BASIC 5.999% 01/27/28	D	12/09/2021	Third Party Trades		6,191,418	6,000,000	131,978
74730D-AD-5	QATARPETROLEUM SENIORCORPBND144A 3.300% 07/12/51	D	10/19/2021	Third Party Trades		10,050,000	10,000,000	90,750
74730D-AE-3	QATARPETROLEUM SENIORCORPBND144A 3.125% 07/12/41	D	10/19/2021	Third Party Trades		10,020,000	10,000,000	85,938
80413T-AC-3	SAUDIARABIA SENIORCORPBND144A 4.500% 10/26/46	D	10/19/2021	Third Party Trades		28,593,750	25,000,000	546,875
80413T-AZ-2	SAUDIARABIA SENIORCORPBND144A 3.250% 11/17/51	D	11/09/2021	Third Party Trades		34,275,850	35,000,000	
BMS0J1-T5-6	INDONESIA(REPUBLICOF) SENIORCORPBND 4.625% 04/15/43	D	12/22/2021	Third Party Trades		7,087,845	6,000,000	51,646
BRW4DQ-Z9-8	ISRAEL(STATEOF) SENIORCORPBND 2.836% 05/13/60	D	10/19/2021	Third Party Trades		8,920,000	8,000,000	133,422
BRW7NM-R9-8	BERMUDA CORPBND 3.375% 08/20/50	D	10/19/2021	Third Party Trades		9,031,500	9,000,000	51,469
BRW7TV-08-5	ABUDHABI(EMIRATEOF) ABUDHABI(EMIRATEOF) 2.700% 09/02/70	D	10/14/2021	Third Party Trades		8,844,500	10,000,000	34,500
1099999. Subtotal - Bonds - All Other Governments						216,895,151	211,480,000	1,842,540
605581-QW-0	MISSISSIPPI(STATEOF) MUNITAXBNDGO 2.537% 10/01/36		11/19/2021	Third Party Trades		8,000,000	8,000,000	
68609T-3T-3	OREGON(STATEOF) MUNITAXBNDGO 2.765% 11/01/41		10/20/2021	Third Party Trades		6,475,000	6,475,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						14,475,000	14,475,000	
111746-JK-0	BROCKTONMASS MUNITAXBNDGO 3.038% 11/01/35		11/05/2021	Third Party Trades		9,901,720	9,820,000	
167560-WW-7	CHICAGOILLMETWTRRECLAMATIO MUNITAXBNDGO 3.060% 12/01/41		11/17/2021	Third Party Trades		3,550,000	3,550,000	
189342-N2-0	CLOVISCALIFUNISCHDIST MUNITAXBNDGO 3.067% 08/01/39		10/22/2021	Third Party Trades		6,925,000	6,925,000	
250375-MC-3	DESERTCALIFCMNTYCOLLEGEDIS MUNITAXBNDGO 2.978% 08/01/37		11/24/2021	Third Party Trades		3,160,000	3,160,000	
463777-8V-7	IRVINGTEX MUNITAXBNDGO 2.980% 09/15/41		11/22/2021	Third Party Trades		9,974,046	9,875,000	
494791-SK-3	KINGCNTYWASHPUBHOSPDISTN MUNITAXBNDGO 3.001% 12/01/38		11/05/2021	Third Party Trades		5,458,034	5,360,000	5,362
494791-SZ-0	KINGCNTYWASHPUBHOSPDISTN MUNITAXBNDGO 2.851% 12/01/36		10/25/2021	Third Party Trades		6,191,371	6,185,000	
578454-AF-7	MAYO CLINIC BASIC 3.196% 11/15/61		03/30/2021	Various		15,440,730	15,500,000	
649322-AE-4	NY & PRESBYTERIAN HOSPIT BASIC 4.763% 08/01/16		10/15/2021	Various		43,345,320	32,000,000	307,743
649322-AF-1	NY & PRESBYTERIAN HOSPIT BASIC 3.954% 08/01/19		03/26/2021	RAYMOND JAMES & ASSOCIATES		26,999,250	25,000,000	162,004
692039-SV-3	OXNARDCALIFUNHIGHSCHDIST MUNITAXBNDGO 3.177% 08/01/43		12/01/2021	Various		5,977,800	5,915,000	2,206
748508-B5-6	QUINCYMASS MUNITAXBNDGO 2.990% 12/15/39		12/15/2021	Third Party Trades		13,500,000	13,500,000	
797356-DU-3	SANDIEGOCALIFUNISCHDIST MUNITAXBNDGO 2.907% 07/01/42		10/18/2021	Third Party Trades		17,604,125	17,500,000	
833086-CC-3	SNOHOMISH CNTY WA SNOHOMISH-B-PREREFD 3.500% 12/01/30		12/20/2021	Tax Free Exchange		119,544	120,000	222
833086-CD-1	SNOHOMISH CNTY WA SNOHOMISH-B-PREREFD 3.500% 12/01/31		12/20/2021	Tax Free Exchange		153,394	155,000	286
833086-CE-9	SNOHOMISH CNTY WA SNOHOMISH-B-PREREFUNDED 3.600% 12/01/32		12/20/2021	Tax Free Exchange		154,306	155,000	295
833086-CM-1	SNOHOMISH CNTY WA SNOHOMISH-B-UNREFD 3.500% 12/01/30		12/20/2021	Tax Free Exchange		627,604	630,000	1,164
833086-CN-9	SNOHOMISH CNTY WA SNOHOMISH-B-UNREFD 3.500% 12/01/31		12/20/2021	Tax Free Exchange		836,247	845,000	1,561
833086-CP-4	SNOHOMISH CNTY WA SNOHOMISH-B-UNREFD 3.600% 12/01/32		12/20/2021	Tax Free Exchange		841,219	845,000	1,606
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						170,759,710	157,040,000	482,449
010268-CX-6	ALABAMAFEDERALAIDHIGHWAYFI MUNITAXBNDREV 2.650% 09/01/37		10/18/2021	Third Party Trades		4,021,400	4,000,000	1,767
072024-YC-0	BAYAREATOLLAUTHORITY SUBMUNITAXBNDREV 3.176% 04/01/41		12/09/2021	Third Party Trades		18,520,000	18,520,000	
196707-R4-7	COLORADOSTBRDGOVERNORS MUNITAXBNDREV 2.742% 03/01/38		12/16/2021	Third Party Trades		1,619,320	1,635,000	
196707-R5-4	COLORADOSTBRDGOVERNORS MUNITAXBNDREV 2.881% 03/01/42		12/15/2021	Third Party Trades		10,000,000	10,000,000	
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP AIRPORT 3.089% 11/01/40		12/14/2021	Third Party Trades		7,156,042	6,940,000	26,797
235036-8L-7	DALLASFORTWORTHTEXINTLARP MUNITAXBNDREV 2.841% 11/01/36		11/22/2021	Third Party Trades		5,000,800	5,000,000	5,524
235036-8N-3	DALLASFORTWORTHTEXINTLARP MUNITAXBNDREV 2.843% 11/01/46		10/28/2021	Third Party Trades		7,620,000	7,620,000	
235241-WM-4	DALLASAREARAPIDTRANSIT SENIORMUNITAXBNDREV 2.613% 12/01/48		11/10/2021	Third Party Trades		21,735,000	21,735,000	
3136A8-6Y-1	FANNIE MAE FNR 2012-105 PZ 3.500% 10/25/42		12/01/2021	Interest Capitalization		110,187	110,187	
3136A8-F9-6	FANNIE MAE FNR 2012-103 NZ 3.500% 09/25/42		12/01/2021	Interest Capitalization		225,950	225,950	
3136A9-KU-1	FANNIE MAE FNR 2012-114 NZ 3.500% 10/25/42		12/01/2021	Interest Capitalization		220,705	220,705	
3137AS-Z7-2	FREDDIE MAC FHR 4100 JZ 3.500% 08/15/42		12/01/2021	Interest Capitalization		47,592	47,592	
3137AU-3Z-0	FREDDIE MAC FHR FHR 4101 CZ 3.500% 09/15/32		12/01/2021	Interest Capitalization		211,414	211,414	
366133-SJ-6	GARLANDTEX SUBMUNITAXBNDREV 2.950% 03/01/41		10/28/2021	Third Party Trades		6,907,590	6,900,000	33,925
38122N-D5-8	GOLDENSTTOBSECURITIZATIONC SENIORMUNITAXBNDREV 3.714% 06/01/41		12/08/2021	Third Party Trades		5,000,000	5,000,000	
416498-EX-7	HARTFORDCNTYCONNMETDIST MUNITAXBNDREV 2.952% 11/01/42		10/21/2021	Third Party Trades		3,275,000	3,275,000	
45506E-DD-2	INDIANAFINANCEAUTHORITY MUNITAXBNDREV 2.876% 03/01/38		11/15/2021	Third Party Trades		4,410,297	4,435,000	6,732
45506E-DG-5	INDIANAFINANCEAUTHORITY MUNITAXBNDREV 3.313% 03/01/51		10/15/2021	Third Party Trades		7,017,230	7,000,000	
546540-SL-0	LOUISIANASTUNIV&AGRIC&ME MUNITAXBNDREV 2.967% 07/01/43		12/02/2021	Third Party Trades		8,110,000	8,110,000	
575718-AB-7	MASS INSTITUTE OF TECH BASIC 4.678% 07/01/14		04/08/2021	PIPER SANDLER & CO		13,697,200	10,000,000	131,244
576000-B7-7	MASSACHUSETTSSCHOOLBUILDING SUBMUNITAXBNDREV 2.400% 02/15/36		10/18/2021	Third Party Trades		12,647,830	13,000,000	23,400
576051-ZT-6	MASSACHUSETTSSTWTRRESAUTH MUNITAXBNDREV 2.823% 08/01/41		12/10/2021	Third Party Trades		12,935,000	12,935,000	
576051-ZU-3	MASSACHUSETTSSTWTRRESAUTH MUNITAXBNDREV 2.973% 08/01/44		12/10/2021	Third Party Trades		2,630,000	2,630,000	
591745-8C-1	METROPOLITANATLANTARAPIDTRA MUNITAXBNDREV 2.981% 07/01/45		12/10/2021	Third Party Trades		15,000,000	15,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
592041-ZW-0	METGOVTNASHVILLE&DAVIDSON MUNITAXBNDREV 3.235% 07/01/52		12/01/2021	Various		27,214,923	26,866,000	28,836
592098-Z4-2	METGOVTNASHVILLE&DAVIDSON MUNITAXBNDREV 2.942% 07/01/43		10/15/2021	Third Party Trades		6,211,311	6,105,000	2,495
59334N-FU-1	MIAMI-DADECNTYFLAHEALTHFAC MUNITAXBNDREV 3.131% 08/01/42		11/10/2021	Various		3,850,928	3,810,000	978
59334P-JT-5	MIAMI-DADECNTYFLATRANSITSA MUNITAXBNDREV 2.600% 07/01/42		10/19/2021	Third Party Trades		10,531,296	10,880,000	86,436
61204K-PP-0	MONTANAFACFINAUTH MUNITAXBNDREV 2.996% 08/15/51		11/03/2021	Third Party Trades		4,460,000	4,460,000	
64972E-UR-8	NEWYORKNYCITYHSGDEVCORP MUNITAXBNDREV 2.948% 11/01/41		10/18/2021	Third Party Trades		9,070,935	9,000,000	124,553
64990F-H2-3	NEW YORK ST DORM AUTH ST PERSO GENERAL 4.000% 08/15/29		10/06/2021	Tax Free Exchange		5,884,269	5,900,000	33,433
65000B-HG-6	DORMITORYAUTHORITYOFSTATEO MUNITAXBNDREV 2.973% 07/01/48		11/19/2021	Third Party Trades		5,250,000	5,250,000	
66285W-E4-4	NORTHTEXASTOLLWAYAUTHORITY SENIORMUNITAXBNDREV 2.811% 01/01/38		10/20/2021	Third Party Trades		2,982,120	3,000,000	26,002
67908P-BR-6	OKLAHOMASTATECAPITALIMPROVE MUNITAXBNDREV 2.900% 07/01/42		11/12/2021	Third Party Trades		5,480,000	5,480,000	
683050-CH-9	ONTARIO CA WTR REVENUE ONTARIO CALIF WTR REV 2.869% 08/01/39		12/03/2021	Third Party Trades		3,510,000	3,510,000	
683050-CJ-5	ONTARIO CA WTR REVENUE CA ONTWTR 2.95 08/01/2043 2.949% 08/01/43		12/03/2021	Third Party Trades		2,430,000	2,430,000	
73358X-DP-4	PORTAUTHORITYOFNEWYORKAND MUNITAXBNDREV 3.139% 02/15/51		12/16/2021	Third Party Trades		11,450,000	11,450,000	
79739G-PL-4	SANDIEGOREGAIRPORT SUBMUNITAXBNDREV 3.103% 07/01/43		11/18/2021	Third Party Trades		24,930,000	24,930,000	
79771F-AA-5	SANFRANCISCOCALIFCITY&CNT MUNITAXBNDREV 2.825% 11/01/41		11/01/2021	Third Party Trades		9,561,929	9,520,000	73,178
80182A-AR-0	SANTACRUZCNTYCALIF MUNITAXBNDREV 2.804% 06/01/41		11/23/2021	Third Party Trades		8,225,535	8,500,000	43,034
83755V-R9-7	SOUTHDAKOTASTHEALTH&EDLF MUNITAXBNDREV 3.103% 11/01/46		11/19/2021	Third Party Trades		5,000,000	5,000,000	
882724-YC-5	TEXASPUBLICFINANCEAUTHORITY MUNITAXBNDREV 2.754% 10/01/41		11/03/2021	Third Party Trades		2,310,000	2,310,000	
89546R-TF-1	TRI-CNTYMETTRANSNDISTORE SENIORMUNITAXBNDREV 2.856% 09/01/41		10/29/2021	Third Party Trades		12,573,875	12,500,000	1,190
913366-KC-3	UNIV OF CALIFORNIA CA RGTS MED MEDICAL 3.256% 05/15/60		03/29/2021	Various		31,735,435	31,500,000	385,972
914073-BW-0	UNIVERSITYOFARKANSAS MUNITAXBNDREV 2.685% 11/01/43		11/10/2021	Third Party Trades		3,970,000	3,970,000	
91417N-BY-0	UNIVERSITYOFCOLORADO MUNITAXBNDREV 2.867% 06/01/42		10/21/2021	Third Party Trades		18,610,000	18,610,000	
914716-W8-4	UNIVERSITYOFNORTHCAROLINA-C MUNITAXBNDREV 2.762% 04/01/43		11/12/2021	Third Party Trades		5,200,000	5,200,000	
92812W-BG-8	VIRGINIASTHSGDEVAUTH MUNITAXBNDREV 2.917% 11/01/41		10/22/2021	Third Party Trades		11,175,000	11,175,000	
92812W-BH-6	VIRGINIASTHSGDEVAUTH MUNITAXBNDREV 3.017% 11/01/46		10/22/2021	Third Party Trades		8,195,000	8,195,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						407,931,113	404,101,848	1,035,496
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		01/05/2021	DEFAULT ATHENE BROKER		10,593	10,593	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		01/05/2021	DEFAULT ATHENE BROKER		60,581	60,581	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		02/16/2021	DEFAULT ATHENE BROKER		10,411	10,411	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		03/04/2021	DEFAULT ATHENE BROKER		45,183	45,183	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		03/04/2021	DEFAULT ATHENE BROKER		7,994	7,994	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		03/15/2021	DEFAULT ATHENE BROKER		11,239	11,239	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		03/15/2021	DEFAULT ATHENE BROKER		12,079	12,079	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		03/15/2021	DEFAULT ATHENE BROKER		112,723	112,723	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		02/01/2021	DEFAULT ATHENE BROKER		4,397	4,397	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		02/02/2021	DEFAULT ATHENE BROKER		7,854	7,854	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		02/12/2021	DEFAULT ATHENE BROKER		44,162	44,162	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		04/05/2021	DEFAULT ATHENE BROKER		17,125	17,125	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		04/05/2021	DEFAULT ATHENE BROKER		5,213	5,213	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		04/05/2021	DEFAULT ATHENE BROKER		52,657	52,657	9
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		04/19/2021	DEFAULT ATHENE BROKER		7,329	7,329	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		04/19/2021	DEFAULT ATHENE BROKER		73,040	73,040	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		05/03/2021	DEFAULT ATHENE BROKER		19,028	19,028	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		05/03/2021	DEFAULT ATHENE BROKER		35,322	35,322	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		05/03/2021	DEFAULT ATHENE BROKER		3,544	3,544	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		05/20/2021	DEFAULT ATHENE BROKER		86,036	86,036	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		05/20/2021	DEFAULT ATHENE BROKER		17,186	17,186	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		05/20/2021	DEFAULT ATHENE BROKER		8,633	8,633	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		05/24/2021	DEFAULT ATHENE BROKER		13,629	13,629	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		05/24/2021	DEFAULT ATHENE BROKER		6,846	6,846	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		06/25/2021	DEFAULT ATHENE BROKER		154,565	154,565	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		06/25/2021	DEFAULT ATHENE BROKER		8,663	8,663	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		07/12/2021	DEFAULT ATHENE BROKER		36,764	36,764	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		07/12/2021	DEFAULT ATHENE BROKER		97,380	97,380	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		08/31/2021	DEFAULT ATHENE BROKER		28,690	28,690	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		08/31/2021	DEFAULT ATHENE BROKER		195,574	195,574	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		08/31/2021	DEFAULT ATHENE BROKER		37,800	37,800	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		09/14/2021	DEFAULT ATHENE BROKER		6,659	6,659	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		09/14/2021	DEFAULT ATHENE BROKER		12,901	12,901	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		09/14/2021	DEFAULT ATHENE BROKER		67,380	67,380	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		09/28/2021	DEFAULT ATHENE BROKER		12,188	12,188	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		09/29/2021	DEFAULT ATHENE BROKER		63,654	63,654	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		10/18/2021	DEFAULT ATHENE BROKER		13,954	13,954	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		10/18/2021	DEFAULT ATHENE BROKER		15,273	15,273	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		10/18/2021	DEFAULT ATHENE BROKER		79,080	79,080	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		11/02/2021	Third Party Trades		8,001	8,001	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		11/02/2021	Third Party Trades		15,948	15,948	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		11/15/2021	Third Party Trades		151,949	151,949	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		11/15/2021	Third Party Trades		13,413	13,413	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		11/15/2021	Third Party Trades		6,717	6,717	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		11/24/2021	Third Party Trades		14,331	14,331	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		11/24/2021	Third Party Trades		7,177	7,177	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		12/12/2021	Third Party Trades		121,267	121,267	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		12/12/2021	Third Party Trades		4,561	4,561	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		12/12/2021	Third Party Trades		9,124	9,124	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		12/22/2021	Third Party Trades		81,189	81,189	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		12/22/2021	Third Party Trades		15,713	15,713	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		12/22/2021	Third Party Trades		7,856	7,856	
500889-71-2	METTLER-TOLEDO INTERNATIONAL METTER-TOLEDO INC 2.83 7/22/33 2.830% 07/22/33		04/16/2021	DEFAULT ATHENE BROKER		1,999,999	1,999,999	
001055-AY-8	AFLACINC SENIORCORPBND 4.750% 01/15/49		12/02/2021	Third Party Trades		67,429	67,429	930
001192-AK-9	SOUTHERN CO GAS CAPITAL SO 4.4 06/01/43 4.400% 06/01/43		04/21/2021	DEUTSCHE BANK		11,674,299	11,674,299	173,556
00139P-AA-6	AIG SUNAMER GLOB FIN X AIGSGF 6.9 03/15/32 6.900% 03/15/32		12/02/2021	Third Party Trades		69,829	69,829	776
00141U-AC-7	AIG2018-1AR SENIORABS144A 1.252% 04/20/32		10/21/2021	Third Party Trades		8,215,579	8,215,579	1,425
00206R-KE-1	AT&T INC T 3.3 02/01/52 3.300% 02/01/52		03/26/2021	Various		18,050,399	18,050,399	108,167
00206R-KJ-0	AT&TINC AT&TINC 3.500% 09/15/53		10/13/2021	Third Party Trades		11,883,479	11,883,479	35,000
00206R-LV-2	AT&TINC AT&TINC 3.650% 09/15/59		10/13/2021	Third Party Trades		11,890,079	11,890,079	36,500
002824-BH-2	ABBOTT LABORATORIES SENIORCORPBND 4.900% 11/30/46		12/02/2021	Third Party Trades		69,612	69,612	41
00287Y-CB-3	ABBVIEINC SENIORCORPBND 4.250% 11/21/49		12/02/2021	Third Party Trades		60,358	60,358	89
00507V-AN-9	ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47 4.500% 06/15/47		12/02/2021	Third Party Trades		60,695	60,695	1,069
00510R-AD-5	ACUITYBRANDSLIGHTINGINC SENIORCORPBND 2.150% 12/15/30		12/02/2021	Third Party Trades		48,855	48,855	511
007589-AC-8	ADVOCATE HEALTH CORP BASIC 3.387% 10/15/49		12/02/2021	Various		10,364,568	10,364,568	163,004
00778X-AA-5	ADVENTHEALTHOBLIGATEDGROUP CORPBND 2.795% 11/15/51		10/27/2021	Third Party Trades		13,865,999	13,865,999	
00817Y-AG-3	AETNA INC AET 6 3/4 12/15/37 6.750% 12/15/37		12/02/2021	Third Party Trades		73,183	73,183	1,603
00846U-AN-1	AGILENTTECHINC SENIORCORPBND 2.300% 03/12/31		12/02/2021	Third Party Trades		49,441	49,441	268
008513-AC-7	AGREELP SENIORCORPBND 2.600% 06/15/33		12/02/2021	Third Party Trades		49,516	49,516	729
00912X-BA-1	AIRLEASECORPORATION SENIORCORPBND 3.250% 03/01/25		12/20/2021	Third Party Trades		11,445,589	11,445,589	106,618
00914A-AE-2	AIR LEASE CORP AL 3 1/4 10/01/29 3.250% 10/01/29		12/22/2021	Third Party Trades		7,086,230	7,086,230	53,571
009158-AZ-9	AIR PRODUCTS & CHEMICALS INC SENIORCORPBND 2.700% 05/15/40		12/02/2021	Third Party Trades		50,849	50,849	79
00928Q-AT-8	AIRCASTLELTD SENIORCORPBND144A 5.250% 08/11/25		12/09/2021	Third Party Trades		4,411,559	4,411,559	71,167
015271-AS-8	ALEXANDRIAREALESTEQINC SENIORCORPBND 4.000% 02/01/50		12/02/2021	Third Party Trades		59,612	59,612	694
015271-AV-1	ALEXANDRIAREALESTEQINC SENIORCORPBND 1.875% 02/01/33		11/16/2021	Various		19,675,973	19,675,973	108,731
017175-AF-7	ALLEGHANYCORP SENIORCORPBND 3.250% 08/15/51		12/02/2021	Third Party Trades		51,169	51,169	510
01959L-AE-2	ALLINAHEALTHSYSTEM SECUREDCORPBND 2.902% 11/15/51		11/19/2021	Various		9,760,688	9,760,688	2,594
020002-BA-8	ALLSTATECORP SENIORCORPBND 4.500% 06/15/43		12/02/2021	Third Party Trades		62,457	62,457	1,069
02005N-BA-7	GENERAL MOTORS ACCEPTANCE CORP SENIORCORPBND 4.625% 03/30/25		12/10/2021	Third Party Trades		7,633,849	7,633,849	66,549
02079K-AG-2	ALPHABETINC SENIORCORPBND 2.250% 08/15/60		12/02/2021	Third Party Trades		45,289	45,289	347
02209S-AM-5	ALTRIA GROUP INC MO 4 1/4 08/09/42 4.250% 08/09/42		03/11/2021	Various		3,078,719	3,078,719	12,750
02209S-AQ-6	ALTRIA GROUP INC MO 4 1/2 05/02/43 4.500% 05/02/43		03/11/2021	Various		10,600,299	10,600,299	166,250
02209S-BF-9	ALTRIA GROUP INC MO 5.95 02/14/49 5.950% 02/14/49		03/11/2021	Various		2,485,239	2,485,239	10,247
02209S-BN-2	ALTRIA GROUP INC MO 3.7 02/04/51 3.700% 02/04/51		03/26/2021	Various		17,368,319	17,368,319	95,481
023135-AQ-9	AMAZON.COM INC 4.950% 12/05/44		12/02/2021	Third Party Trades		68,372	68,372	7
02401L-AA-2	AMERICANASSETSTRUSTLP SENIORCORPBND 3.375% 02/01/31		12/02/2021	Third Party Trades		51,136	51,136	586
024836-AG-3	AMERICANCAMPUSCOMMUNITIESOP SENIORCORPBND 3.875% 01/30/31		12/02/2021	Third Party Trades		55,379	55,379	678
025816-BF-5	AMERICAN EXPRESS CO AXP 4.05 12/03/42 4.050% 12/03/42		12/02/2021	Third Party Trades		60,260	60,260	17
025816-CL-1	AMERICAN EXPRESS CO SENIORCORPBND 0.050% 11/04/26		12/08/2021	Third Party Trades		7,509,607	7,509,607	5,250
025932-AL-8	AMERICAN FINANCIAL GROUP AFG 4 1/2 06/15/47 4.500% 06/15/47		12/02/2021	Third Party Trades		62,605	62,605	1,069
02665W-DT-5	AMERICANHONDAFINANCECORPORA SENIORCORPBND 1.800% 01/13/31		12/02/2021	Third Party Trades		48,847	48,847	358
02666T-AD-9	AMERICANHOMES4RENTLP SENIORCORPBND 3.375% 07/15/51		12/02/2021	Third Party Trades		51,821	51,821	694
026874-DE-4	AMERICANINTERNATIONALGROUPI SENIORCORPBND 4.700% 07/10/35		12/02/2021	Third Party Trades		60,048	60,048	953
03027X-AY-6	AMERICANTOWERCORP SENIORCORPBND 3.700% 10/15/49		12/02/2021	Third Party Trades		53,396	53,396	262
03040W-AV-7	AMERICANWATERCAPITALCORP SENIORCORPBND 4.150% 06/01/49		12/02/2021	Third Party Trades		60,407	60,407	29
03073E-AT-2	AMERISOURCEBERGENCORP SENIORCORPBND 2.700% 03/15/31		12/02/2021	Third Party Trades		50,415	50,415	304
03115A-AC-7	AMFAMHOLDINGSINC SENIORCORPBND144A 3.833% 03/11/51		12/02/2021	Third Party Trades		56,971	56,971	453
031162-BK-5	AMGEN INC 5.150% 11/15/41		12/02/2021	Third Party Trades		64,157	64,157	150
031162-CJ-7	AMGENINC SENIORCORPBND 2.600% 08/19/26		12/21/2021	Third Party Trades		7,286,929	7,286,929	62,689
032095-AL-5	AMPHENOLCORP SENIORCORPBND 2.200% 09/15/31		12/02/2021	Third Party Trades		49,072	49,072	251
032654-AW-5	ANALOGDEVICESINC SENIORCORPBND 2.800% 10/01/41		12/02/2021	Third Party Trades		50,959	50,959	237
03332D-AU-8	ANCHCF_12 ABS12 4.077% 10/25/38		12/06/2021	Third Party Trades		2,616,899	2,616,899	12,661
03522A-AG-5	ANHEUSER-BUSCH COS LLC SENIORCORPBND 3.650% 02/01/26		12/21/2021	Third Party Trades		7,547,049	7,547,049	100,781
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV BASIC 4.900% 02/01/46		10/13/2021	Third Party Trades		12,420,199	12,420,199	100,722

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE ABIBB 4.6 04/15/48 4.600% 04/15/48		03/12/2021	Various		22,335,199	22,335,199	385,889
036752-AR-4	ANTHEMINC SENIORCORPBND 1.500% 03/15/26		12/21/2021	Third Party Trades		6,980,539	6,980,539	28,583
037389-AU-7	AONCORP SENIORCORPBND 6.250% 09/30/40		12/02/2021	Third Party Trades		73,022	73,022	573
03740L-AC-6	AONCORP SENIORCORPBND 2.600% 12/02/31		11/29/2021	Third Party Trades		8,348,399	8,348,399	
037833-BH-2	APPLEINC SENIORCORPBND 4.375% 05/13/45		12/02/2021	Third Party Trades		64,158	64,158	140
037833-EG-1	APPLE INC AAPL 2.8 02/08/61 2.800% 02/08/61		04/15/2021	Various		28,398,999	28,398,999	165,667
038222-AG-0	APPLIED MATERIALS INC AMAT 5.85 06/15/41 5.850% 06/15/41		12/02/2021	Third Party Trades		73,469	73,469	1,389
03836W-AC-7	ESSENTIALUTILITIESINC SENIORCORPBND 4.276% 05/01/49		12/02/2021	Third Party Trades		60,872	60,872	208
03881N-AA-5	ARBORREALTYSRINC SENIORCORPBND144A 5.000% 12/30/28		12/17/2021	Third Party Trades		29,999,999	29,999,999	
039483-BE-1	ARCHER DANIELS ADM 4.535 03/26/42 4.535% 03/26/42		12/02/2021	Third Party Trades		64,734	64,734	441
04010L-AZ-6	ARESCAPITALCORPORATION SENIORCORPBND 3.875% 01/15/26		12/20/2021	Third Party Trades		11,607,549	11,607,549	179,434
04010L-BB-8	ARESCAPITALCORPORATION SENIORCORPBND 2.875% 06/15/28		12/06/2021	Third Party Trades		3,996,657	3,996,657	56,222
04010L-BC-6	ARESCAPITALCORPORATION SENIORCORPBND 3.200% 11/15/31		12/02/2021	Various		19,924,491	20,050,000	142
04018V-AA-1	ARES FINANCE CO BASIC 4.125% 06/30/51		06/24/2021	DEFAULT ATHENE BROKER		5,250,000	5,250,000	
040555-CF-9	ARIZONA PUBLIC SERVICE SENIORCORPBND 5.625% 05/15/33		10/27/2021	Third Party Trades		11,551,590	9,000,000	230,625
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50 5.524% 06/15/50		04/28/2021	RAYMOND JAMES & ASSOCIATES		4,936,705	3,818,467	79,100
04316J-AB-5	ARTHURJGALLAGHER&CO SENIORCORPBND 3.050% 03/09/52		11/02/2021	Third Party Trades		24,741,500	25,000,000	
04351L-AB-6	ASCENSIONHEALTHALLIANCE SENIORCORPBND 3.945% 11/15/46		12/02/2021	Third Party Trades		62,243	50,000	115
04685A-2J-9	ATHENEGLOBALFUNDING SECUREDCORPBND144A 2.750% 06/25/24		12/07/2021	Third Party Trades		5,169,450	5,000,000	63,021
04685A-3E-9	ATHENE GLOBAL FUNDING BASIC 2.646% 10/04/31		10/12/2021	Third Party Trades		11,913,480	12,000,000	8,820
049560-AW-5	ATMOSENERGYCORP SENIORCORPBND 2.850% 02/15/52		12/02/2021	Third Party Trades		50,160	50,000	257
052769-AH-9	AUTODESKINC SENIORCORPBND 2.400% 12/15/31		12/02/2021	Various		9,976,594	10,050,000	8,197
05329W-AS-1	AUTONATIONINC SENIORCORPBND 2.400% 08/01/31		12/02/2021	Third Party Trades		48,384	50,000	423
053332-BA-9	AUTOZONE INC BASIC 1.650% 01/15/31		12/02/2021	Third Party Trades		46,932	50,000	323
053484-AB-7	AVALONBAYCOMMUNITIESINC SENIORCORPBND 2.050% 01/15/32		12/02/2021	Third Party Trades		49,275	50,000	231
053611-AM-1	AVERYDENNISONCORP SENIORCORPBND 2.250% 02/15/32		12/02/2021	Third Party Trades		48,538	50,000	338
05369A-AH-4	AVIATIONCAPITALGROUPLLC SENIORCORPBND144A 5.500% 12/15/24		12/20/2021	Third Party Trades		9,875,410	9,000,000	114,125
05379B-AQ-0	AVISTA CORP AVA 4.35 06/01/48 4.350% 06/01/48		04/22/2021	Various		2,419,460	2,000,000	35,042
053807-AS-2	AVNET INC AVT 4 5/8 04/15/26 4.625% 04/15/26		12/14/2021	Third Party Trades		5,485,900	5,000,000	39,184
053807-AU-7	AVNETINC SENIORCORPBND 3.000% 05/15/31		12/02/2021	Third Party Trades		49,585	50,000	88
054561-AM-7	EQUITABLEHOLDINGSINC SENIORCORPBND 5.000% 04/20/48		12/02/2021	Third Party Trades		64,138	50,000	319
05492T-BP-4	BARCLAYSCOMMERCIALMORTGAGES LCFSENIORCMBS20-C6 2.639% 02/15/53		11/26/2021	Third Party Trades		16,114,313	15,600,000	33,163
05493B-AL-2	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2020BID CLASS D 4.739% 10/15/37		10/12/2021	Third Party Trades		4,993,553	4,938,000	1,940
05493H-AN-5	BBCMS_21-AGW SENIORCMBS21-AGW144A 3.240% 06/15/36		10/15/2021	Third Party Trades		4,996,875	5,000,000	1,797
05526D-BK-0	BAT CAPITAL CORP BATSLN 4.758 09/06/49 4.758% 09/06/49		03/11/2021	Various		11,365,200	11,000,000	13,085
05526D-BT-1	BAT CAPITAL CORP BATSLN 3.734 09/25/40 3.734% 09/25/40		03/11/2021	WELLS FARGO		1,890,160	2,000,000	35,266
05526D-BU-8	BAT CAPITAL CORP BATSLN 3.984 09/25/50 3.984% 09/25/50		03/24/2021	WELLS FARGO		18,586,000	20,000,000	2,213
05552X-BG-2	BBCMS_21-C12 SENIORSENIORCMBS21-C12 2.689% 11/15/54		11/17/2021	Third Party Trades		76,781,207	74,550,000	161,486
05552X-BM-9	BBCMS_21-C12 SUBSUBCMBS21-C12 2.758% 11/15/54		11/17/2021	Third Party Trades		20,404,939	20,406,000	45,336
05591U-AJ-6	BSREP_21-DC SUBSUBCMBS21-DC144A 2.400% 08/15/38		12/15/2021	Third Party Trades		5,966,250	6,000,000	803
05592C-AL-0	PENDING SENIORCMBS21-NRD144A 0.000% 12/15/23		12/15/2021	Third Party Trades		12,249,423	12,280,000	
05607Q-AA-6	BXCOMMERCIALMORTGAGETRUSTB LCFSENIORCMBS20-BXLP144A 0.910% 12/15/36		11/04/2021	Various		4,628,368	4,630,302	2,748
05684B-AB-3	BAINCAPITALSPECIALTYFINANCE SENIORCORPBND 2.950% 03/10/26		12/08/2021	Third Party Trades		2,494,575	2,500,000	18,438
06051G-FU-8	BANK OF AMERICA CORP BANK OF AMERICA CORP 4.450% 03/03/26		12/13/2021	Third Party Trades		11,007,450	10,000,000	124,847
06051G-JA-8	BANK OF AMERICA CORP BASIC 4.083% 03/20/51		10/12/2021	Third Party Trades		13,307,562	11,400,000	31,031
06051G-JW-0	BANK OF AMERICA CORP BAC 3.311 04/22/42 3.311% 04/22/42		04/19/2021	Various		40,000,000	40,000,000	
06406R-AR-8	BANK OF NEW YORK CO INC SENIORCORPBND 1.650% 01/28/31		12/02/2021	Third Party Trades		48,679	50,000	293
06540C-BF-3	BANKBANK_21-BN35 LCFSENIORCMBS21-BNK35 2.285% 08/15/31		10/19/2021	Third Party Trades		10,676,675	10,643,000	13,511
06654D-AG-2	BANNERHEALTH SENIORCORPBND 2.907% 01/01/42		10/21/2021	Third Party Trades		10,786,000	10,786,000	
066836-AC-1	BAPTISTHEALTHSOUTHFLORIDAO SENIORCORPBND 3.115% 11/15/71		10/19/2021	Third Party Trades		24,368,950	25,000,000	150,472
06761K-AL-5	BABSONCLOLTDBABSN_19-3A ABS19-3A144A 1.202% 04/20/31		10/25/2021	Third Party Trades		8,211,480	8,200,000	1,916
06887#-AG-6	BARRY-WEHMILLER COMPANIES, INC BARRYW 3.05 01/20/2033 3.050% 01/20/33		01/20/2021	MERRILL LYNCH		8,000,000	8,000,000	
06887#-AH-4	BARRY-WEHMILLER COMPANIES, INC BARRYW 3.2 1/20/2036 3.200% 01/20/36		01/20/2021	MERRILL LYNCH		10,000,000	10,000,000	
070101-AH-3	BASIN ELECTRIC POWER COOP BASIC 4.750% 04/26/47		10/12/2021	Third Party Trades		11,190,420	9,000,000	199,500
07177M-AN-3	BAXALTAINC SENIORCORPBND 5.250% 06/23/45		12/02/2021	Third Party Trades		67,541	50,000	1,189
071813-CB-3	BAXTER INTERNATIONAL INC BASIC 1.730% 04/01/31		12/02/2021	Third Party Trades		47,792	50,000	156
071813-CB-3	BAXTER INTERNATIONAL INC BASIC 1.730% 04/01/31		05/20/2021	Tax Free Exchange		500,511	500,000	216
07274N-AQ-6	BAYER US FINANCE II LLC BAYNGR 4 7/8 06/25/48 4.875% 06/25/48		03/22/2021	BANK OF AMERICA		7,119,840	6,000,000	72,313
072863-AJ-2	BAYLORSCOTT&WHITEHOLDINGS UNSECCORPBND 2.839% 11/15/50		12/02/2021	Third Party Trades		51,457	50,000	83
07335Y-AE-6	BDSLTDBDS_21-FL10 SENIORCMBS21-FL10144A 2.050% 11/18/36		11/19/2021	Third Party Trades		1,500,000	1,500,000	
073882-AD-4	BEARSTEARNSADJUSTABLERATEM SUPSENIORHOLECM006-4 2.795% 10/25/36		11/08/2021	Third Party Trades		771,453	908,126	497
07388D-AC-2	BEARSTEARNSARMBSARM_06-2 SUPSENIORHOLECM006-2 2.901% 07/25/36		11/08/2021	Third Party Trades		1,063,320	1,220,243	687
075887-BX-6	BECTON DICKINSON AND COMPANY BDX 4.669 6/6/47 4.669% 06/06/47		12/02/2021	Third Party Trades		63,386	50,000	
075887-CK-3	BECTON DICKINSON AND COMPANY BDX 3.794 05/20/50 3.794% 05/20/50		03/11/2021	Various		10,645,600	10,000,000	121,197
081331-AD-2	BELVOIR LAND LLC FTBELV 5.27 12/15/47 5.270% 12/15/47		04/26/2021	RAYMOND JAMES & ASSOCIATES		2,528,220	2,000,000	38,939

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
08160B-AC-8	BENCHMARKMORTGAGETRUSTBMARK LCFCRUTSENIORCMBS18-B5 3.944% 07/15/51		10/28/2021	Third Party Trades		10,600,916	9,545,000	
08161N-AF-4	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS20-B16 2.732% 02/15/53		11/26/2021	Various		13,287,197	12,753,000	20,995
08162W-BC-9	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS20-B19 1.850% 09/15/53		11/23/2021	Third Party Trades		1,225,104	1,270,000	1,632
08162W-BG-0	BENCHMARKMORTGAGETRUSTBMARK SUBSUBCMBS20-B19 2.351% 09/15/53		11/05/2021	Third Party Trades		5,888,761	5,910,000	3,088
08163D-AE-7	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS21-B25 2.577% 04/15/54		10/20/2021	Third Party Trades		3,533,794	3,440,000	5,171
08163K-BG-5	BMARK_21-B30 SUPSENSENIORCMBS21-B30 2.576% 11/15/54		10/29/2021	Third Party Trades		94,552,595	91,800,000	98,532
08163K-BK-6	BMARK_21-B30 SUBSUBCMBS21-B30 2.531% 11/15/54		10/29/2021	Third Party Trades		13,248,733	13,250,000	13,973
08163L-AG-4	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS20-B21 1.978% 12/17/53		11/26/2021	Various		7,296,288	7,440,000	9,637
08163L-AS-8	BENCHMARKMORTGAGETRUSTBMARK SUBSUBCMBS20-B21144A 2.458% 12/17/53		11/05/2021	Third Party Trades		2,500,310	2,490,000	1,360
08163M-AE-7	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS21-B31 2.669% 12/15/54		12/08/2021	Third Party Trades		36,428,525	35,370,000	55,068
08352P-AA-9	BEREA COLLEGE BASIC 3.592% 06/01/71		03/31/2021	Various		17,250,000	17,250,000	
084423-AW-2	WRBERKLEYCORP SENIORCORPBND 3.150% 09/30/61		12/02/2021	Third Party Trades		49,471	50,000	354
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE COR BRK 4.2 08/15/48 4.200% 08/15/48		04/21/2021	Various		11,994,700	10,000,000	79,333
084664-CR-0	BERKSHIRE HATHAWAY FINANCE COR BRK 4 1/4 01/15/49 4.250% 01/15/49		10/13/2021	Various		35,517,130	29,000,000	317,569
085770-AA-3	BERRYGLOBALINC SECUREDCORPBND144A 4.875% 07/15/26		12/09/2021	Third Party Trades		10,076,672	9,725,000	192,468
09143#-AA-3	BISHOP HILL ENERGY LLC BISHOP HILL ENERGY LLC 3.280% 06/30/37		11/01/2021	DIRECT		17,079	17,079	
092113-AS-8	BLACKHILLSCORP SENIORCORPBND 3.875% 10/15/49		12/02/2021	Third Party Trades		57,031	50,000	274
09247X-AR-2	BLACKROCKINC SENIORCORPBND 1.900% 01/28/31		12/02/2021	Third Party Trades		49,493	50,000	338
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO BX 2.8 09/30/50 2.800% 09/30/50		11/04/2021	Third Party Trades		2,190,778	2,255,000	6,665
09261B-AF-7	BLACKSTONEHOLDINGSFINANCECO SENIORCORPBND144A 2.850% 08/05/51		10/25/2021	Third Party Trades		5,590,285	5,820,000	37,782
09261H-AA-5	BLACKSTONEPRIVATECREDITFUND SENIORCORPBND144A 1.750% 09/15/24		12/13/2021	Third Party Trades		4,923,500	5,000,000	21,875
09261H-AG-2	BLACKSTONEPRIVATECREDITFUND SENIORCORPBND144A 2.350% 11/22/24		12/07/2021	Third Party Trades		4,994,600	5,000,000	5,875
09261H-AJ-6	BLACKSTONEPRIVATECREDITFUND SENIORCORPBND144A 3.374% 03/15/27		11/15/2021	Third Party Trades		68,396,258	68,600,000	
09261L-AC-2	BLACKSTONESECUREDLENDINGFUN SENIORCORPBND 3.625% 01/15/26		12/08/2021	Third Party Trades		5,223,100	5,000,000	73,003
09579@-AA-8	Blue Ocean Income Fund II LP Blue Ocean Inc FdII 6% 9/22/30 6.000% 09/22/30		12/14/2021	Various		8,971,145	8,971,145	
09581J-AC-0	BLUEOWLFINANCELLC BLUEOWLFINANCELLC 4.125% 10/07/51		10/13/2021	Third Party Trades		12,096,120	12,000,000	11,000
097023-BY-0	BOEING CO BA 3.55 03/01/38 3.550% 03/01/38		12/02/2021	Third Party Trades		50,583	50,000	468
097023-CT-0	BOEING CO SENIORCORPBND 4.875% 05/01/25		12/09/2021	Third Party Trades		5,470,750	5,000,000	28,438
099724-AH-9	BORGWARNER INC BWA 4 3/8 03/15/45 4.375% 03/15/45		12/02/2021	Third Party Trades		59,547	50,000	492
10112R-BF-0	BOSTONPROP SENIORCORPBND 2.450% 10/01/33		12/02/2021	Third Party Trades		48,307	50,000	228
101137-AT-4	BOSTONSCIENTIFICCORP SENIORCORPBND 4.550% 03/01/39		12/02/2021	Third Party Trades		60,269	50,000	600
101137-AW-7	BOSTONSCIENTIFICCORP SENIORCORPBND 3.750% 03/01/26		12/07/2021	Third Party Trades		6,451,980	6,000,000	61,875
10922N-AF-0	BRIGHTHOUSEFINANCIALINC SENIORCORPBND 4.700% 06/22/47		10/26/2021	Third Party Trades		11,305,500	10,000,000	164,500
10949W-AK-8	BWCAP2021-2AB2 MEZZANINABS144A 2.800% 11/15/30		10/20/2021	Third Party Trades		4,999,836	5,000,000	
110122-AU-2	BRISTOL-MYERS SQUIBB CO BMY 3 1/4 08/01/42 3.250% 08/01/42		12/02/2021	Third Party Trades		54,772	50,000	564
11120V-AL-7	BRIXMOROPERATINGPARTNERSHIP SENIORCORPBND 2.500% 08/16/31		12/02/2021	Third Party Trades		48,942	50,000	382
11133T-AE-3	BROADRIDGEFINANCIALSOLUTIONS SENIORCORPBND 2.600% 05/01/31		12/02/2021	Third Party Trades		50,370	50,000	126
11135E-AA-2	BROADSTONENETLEASELLC SENIORCORPBND 2.600% 09/15/31		12/02/2021	Third Party Trades		49,015	50,000	293
11135F-BG-5	BROADCOM INC AVGO 3 3/4 02/15/51 3.750% 02/15/51		12/02/2021	Various		19,669,644	20,050,000	168,286
11135F-BJ-9	BROADCOM INC AVGO 3 1/2 02/15/41 3.500% 02/15/41		03/29/2021	Various		17,108,040	18,000,000	120,167
11135F-BQ-3	BROADCOM INC BASIC 3.187% 11/15/36		09/30/2021	Tax Free Exchange		815,254	800,000	
11271R-AB-5	BROOKFIELD FINANCE LLC BAMACN 3.45 04/15/50 3.450% 04/15/50		04/12/2021	Various		9,640,950	10,000,000	165,313
115236-AC-5	BROWN&BROWNINC SENIORCORPBND 2.375% 03/15/31		12/02/2021	Third Party Trades		49,049	50,000	267
11575T-AC-2	BROWNUNIVERSITY SENIORCORPBND 2.924% 09/01/50		12/02/2021	Third Party Trades		56,834	50,000	386
117043-AT-6	BRUNSWICK CORP SENIORCORPBND 2.400% 08/18/31		12/02/2021	Various		19,181,333	20,050,000	89,693
120568-BC-3	BUNGELIMITEDFINANCECORP SENIORCORPBND 2.750% 05/14/31		12/02/2021	Third Party Trades		50,382	50,000	84
12189L-AJ-0	BURLINGTN NORTH SANTA FE BNSF 4.4 03/15/42 4.400% 03/15/42		12/02/2021	Third Party Trades		61,601	50,000	495
12189L-BG-5	BURLINGTN NORTH SANTA FE BNSF 3.3 09/15/51 3.300% 09/15/51		04/14/2021	Various		5,157,450	5,000,000	4,583
12189L-BH-3	BURLINGTON NORTHERN SENIORCORPBND 2.875% 06/15/52		11/29/2021	Third Party Trades		21,960,220	22,085,000	
12325J-AJ-0	BUSINESSDEVELOPMENTCORPORATI SENIORCORPBND 3.250% 03/30/26		12/14/2021	Third Party Trades		5,002,250	5,000,000	34,306
124857-AK-9	CBS CORP SENIORCORPBND 4.900% 08/15/44		10/18/2021	Third Party Trades		12,289,700	10,000,000	88,472
12503M-AC-2	CBOEGLOBALMARKETSINC SENIORCORPBND 1.625% 12/15/30		12/02/2021	Third Party Trades		47,801	50,000	386
12505B-AE-0	CBRESERVICESINC SENIORCORPBND 2.500% 04/01/31		12/02/2021	Third Party Trades		50,077	50,000	226
12513G-BJ-7	CDWFINANCECORP SENIORCORPBND 3.569% 12/01/31		11/23/2021	Third Party Trades		3,869,000	3,869,000	
125523-AG-5	CIGNACORP SENIORCORPBND 4.125% 11/15/25		12/21/2021	Third Party Trades		7,647,290	7,000,000	30,479
12572Q-AH-8	CMEGROUPINC SENIORCORPBND 4.150% 06/15/48		12/02/2021	Third Party Trades		66,021	50,000	986
125896-BL-3	CMS ENERGY CORP CMS 4.7 03/31/43 4.700% 03/31/43		05/26/2021	STIFEL NICOLAUS		9,434,400	8,000,000	60,578
12596W-AC-8	CSAILCOMMERCIALMORTGAGETRUS LCFSENIORCMBS19-C16 3.329% 06/17/52		10/25/2021	Third Party Trades		24,674,688	23,000,000	55,298
12597N-AS-2	CSAILCOMMERCIALMORTGAGETRUS LCFSENIORCMBS20-C19 2.561% 03/15/53		10/19/2021	Third Party Trades		22,948,625	22,438,500	31,923
12636Y-AD-4	CRH AMERICA FINANCE INC CRHID 4 1/2 04/04/48 4.500% 04/04/48		10/28/2021	Various		11,250,742	9,400,000	116,100
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37		08/01/2021	Interest Capitalization		38	38	
126408-HP-1	CSX CORP SENIORCORPBND 4.500% 03/15/49		12/02/2021	Third Party Trades		63,842	50,000	506
126650-CN-8	CVS PASSTHROUGH TRUST CVS 5 1/8 07/20/45 5.125% 07/20/45		03/12/2021	Various		4,826,800	4,000,000	31,889
126650-CZ-1	CVS PASSTHROUGH TRUST CVS 5.05 03/25/48 5.050% 03/25/48		12/02/2021	Various		12,327,225	10,050,000	238,970
126694-WE-4	CWHL_06-HYB1 SUPSENWHOLECM06-HYB1 2.657% 03/20/36		11/08/2021	Third Party Trades		1,701,690	2,108,662	1,089

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
13034V-AA-2	CALIFORNIA INSTITUTE OF BASIC 4.700% 11/01/11		04/19/2021	PIPER SANDLER & CO		31,522,883	23,179,000	497,473
13034V-AD-6	CALIFORNIAINSTITUTEOFTECHNO SENIORCORPBND 3.650% 09/01/19		12/02/2021	Third Party Trades		60,550	50,000	482
133131-AY-8	CAMDENPROPERTYTRUST SENIORCORPBND 3.350% 11/01/49		12/02/2021	Third Party Trades		56,098	50,000	163
134429-BK-4	CAMPBELL SOUP CO SENIORCORPBND 3.125% 04/24/50		12/02/2021	Third Party Trades		50,148	50,000	182
14040H-BJ-3	CAPITALONEFINCORP SUBCORPBND 4.200% 10/29/25		12/09/2021	Third Party Trades		5,431,300	5,000,000	25,667
14040H-CJ-2	CAPITALONEFINCORP SENIORCORPBND 2.618% 11/02/32		12/02/2021	Various		20,049,870	20,050,000	124
14149Y-BM-9	CARDINAL HEALTH INC CAH 4.368 06/15/47 4.368% 06/15/47		12/02/2021	Third Party Trades		56,934	50,000	1,037
141781-BR-4	CARGILL INC SENIORCORPBND144A 3.125% 05/25/51		12/02/2021	Third Party Trades		54,718	50,000	48
142339-AL-4	CARLISLECOINC SENIORCORPBND 2.200% 03/01/32		12/02/2021	Third Party Trades		48,261	50,000	208
14448C-AR-5	CARRIERGLOBALCORP SENIORCORPBND 3.377% 04/05/40		12/02/2021	Third Party Trades		51,906	50,000	286
14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA CASTLE LAKE AIRCRAFT 6.150% 08/15/41		07/15/2021	Interest Capitalization		80	80	
149123-CE-9	CATERPILLAR INC SENIORCORPBND 4.750% 05/15/64		12/02/2021	Third Party Trades		73,662	50,000	139
15189W-AH-3	CENTERPOINTENERGYRESOURCESC SENIORCORPBND 5.850% 01/15/41		12/21/2021	Third Party Trades		2,371,110	1,726,000	44,315
161175-BT-0	CHARTER COMM OPT LLC/CAP CHTR 4.8 03/01/50 4.800% 03/01/50		04/08/2021	Various		21,913,400	20,000,000	104,000
161175-BZ-6	CHARTER COMM OPT LLC/CAP CHTR 3 1/2 06/01/41 3.500% 06/01/41		03/29/2021	CREDIT SUISSE SECURITIES		18,886,400	20,000,000	51,528
161175-CG-7	CHARTERCOMMUNICATIONSOPERATI CHARTERCOMMUNICATIONSOPERATI 3.950% 06/30/62		10/13/2021	Third Party Trades		5,814,900	6,000,000	1,975
162665-AQ-6	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS F 2.718% 06/15/34		12/15/2021	Interest Capitalization				
16412X-AC-9	CHENIERECORPUSCHRISTIHOLDIN SECUREDCORPBND 5.875% 03/31/25		12/13/2021	Third Party Trades		11,129,550	10,000,000	265,191
166756-AT-3	CHEVRON USA INC CVX 6 03/01/41 6.000% 03/01/41		01/06/2021	Tax Free Exchange		14,183,547	13,559,000	282,479
166756-AU-0	CHEVRON USA INC CVX 5 1/4 11/15/43 5.250% 11/15/43		01/06/2021	Various		14,924,901	15,000,000	111,563
169905-AG-1	CHOICEHOTELSINTLINC SENIORCORPBND 3.700% 01/15/31		12/02/2021	Third Party Trades		52,693	50,000	725
171232-AQ-4	CHUBBINAHOLDINGSINC SENIORCORPBND 6.000% 05/11/37		12/02/2021	Third Party Trades		71,621	50,000	208
171239-AJ-5	CHUBBINAHOLDINGSINC SENIORCORPBND 3.050% 12/15/61		11/15/2021	Third Party Trades		36,666,109	36,870,000	
17275R-AD-4	CISCO SYSTEMS INC CSCO 5.9 02/15/39 5.900% 02/15/39		12/02/2021	Third Party Trades		72,294	50,000	910
17287H-AA-8	CITADELFINANCELLC SENIORCORPBND144A 3.375% 03/09/26		12/07/2021	Third Party Trades		5,010,900	5,000,000	42,656
172967-JT-9	CITIGROUP INC SUBCORPBND 4.400% 06/10/25		12/09/2021	Third Party Trades		5,423,900	5,000,000	1,833
172967-MM-0	CITIGROUP INC BASIC 5.316% 03/26/41		10/12/2021	Third Party Trades		17,048,200	13,000,000	34,554
172967-NE-7	CITIGROUP INC SENIORCORPBND 2.520% 11/03/32		10/27/2021	Third Party Trades		16,930,000	16,930,000	
17858#-AA-1	Brandywine Acq & Dev, LLC PF Training Investors, LLC 5.280% 09/15/43		03/05/2021	DIRECT		19,085,000	18,903,848	
184692-C#-6	CLEARBRIDGE ENERGY MLP FUND 3.460% 06/11/25		12/31/2021	Interest Capitalization		11,528	11,528	
18551P-AD-1	CLECOCORPORATEHOLDINGSLLC SECUREDCORPBND 4.973% 05/01/46		12/02/2021	Third Party Trades		62,046	50,000	242
18600T-AA-0	CLEVELAND CLINIC FOUND BASIC 4.858% 01/01/14		10/19/2021	Various		51,816,955	36,431,000	510,566
191216-CQ-1	COCA-COLA CO SENIORCORPBND 4.200% 03/25/50		12/02/2021	Third Party Trades		64,855	50,000	414
19416Q-EK-2	COLGATE-PALMOLIVE CO COLGATE - PALMOLIVE 3.700% 08/01/47		12/02/2021	Third Party Trades		61,886	50,000	642
19424W-AB-3	CASL_21-C ABS21-C144A 2.320% 07/26/55		11/16/2021	Third Party Trades		4,797,203	4,800,000	
19424W-AC-1	CASL_21-C ABS21-C144A 2.720% 07/26/55		11/16/2021	Third Party Trades		881,966	882,000	
20030N-BH-3	COMCAST CORPORATION CMCSA 4 1/4 01/15/33 4.250% 01/15/33		08/13/2021	DEFAULT ATHENE BROKER		1,426,047	1,200,000	3,967
20030N-BK-6	COMCASTCORPORATION SENIORCORPBND 4.750% 03/01/44		12/02/2021	Third Party Trades		63,360	50,000	627
20030N-CZ-2	COMCAST CORPORATION CMCSA 3.45 02/01/50 3.450% 02/01/50		04/14/2021	Various		31,734,000	30,000,000	215,625
20030N-DR-9	COMCAST CORPORATION BASIC 2.887% 11/01/51		08/20/2021	Taxable Exchange		263,814	263,814	
20268J-AC-7	COMMONSPIRITHEALTH SECUREDCORPBND 4.187% 10/01/49		12/02/2021	Third Party Trades		59,820	50,000	378
202795-JP-6	COMMONWEALTH EDISON COMPANY SECUREDCORPBND 4.000% 03/01/49		12/02/2021	Third Party Trades		61,089	50,000	528
20454P-AC-7	COMPEERFINANCIALFLCA SUBCORPBND144A 3.375% 06/01/36		12/22/2021	Third Party Trades		10,171,374	10,000,000	19,717
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38 5.300% 11/01/38		12/02/2021	Third Party Trades		63,134	50,000	258
207597-EL-5	CONNECTICUT LIGHT & PWR SECUREDCORPBND 4.000% 04/01/48		12/02/2021	Third Party Trades		61,699	50,000	361
20825C-BB-9	CONOCOPHILLIPS COP 4 7/8 10/01/47 4.875% 10/01/47		02/08/2021	Various		25,268,244	25,000,000	429,948
209111-FK-4	CONSOLIDATED EDISON CO O SENIORCORPBND 4.300% 12/01/56		10/19/2021	Third Party Trades		5,966,400	5,000,000	83,611
209111-FQ-1	CONSOLIDATED EDISON CO O SENIORCORPBND 4.500% 05/15/58		10/19/2021	Third Party Trades		12,005,876	9,821,000	191,510
21036P-AP-3	CONSTELLATIONBRANDSINC SENIORCORPBND 4.750% 12/01/25		12/09/2021	Third Party Trades		4,473,240	4,000,000	6,333
21036P-BD-9	CONSTELLATIONBRANDSINC SENIORCORPBND 5.250% 11/15/48		12/02/2021	Third Party Trades		67,153	50,000	153
210518-DB-9	CONSUMERSENERGYCOMPANY SECUREDCORPBND 4.050% 05/15/48		11/23/2021	Third Party Trades		3,423,823	2,851,000	3,528
210518-DF-0	CONSUMERSENERGYCOMPANY SECUREDCORPBND 3.100% 08/15/50		11/23/2021	Third Party Trades		15,668,250	15,000,000	130,458
210518-DJ-2	CONSUMERSENERGYCOMPANY SECUREDCORPBND 2.500% 05/01/60		12/02/2021	Third Party Trades		45,843	50,000	122
219350-BF-1	CORNING INC SENIORCORPBND 4.375% 11/15/57		11/05/2021	Third Party Trades		12,253,391	9,908,000	206,475
22003B-AM-8	CORPOFFICE SENIORCORPBND 2.750% 04/15/31		12/02/2021	Third Party Trades		50,032	50,000	195
22160K-AQ-8	PRICE COSTCO INC SENIORCORPBND 1.750% 04/20/32		12/02/2021	Third Party Trades		48,669	50,000	112
224044-BV-8	COX COMMUNICATIONS INC COX COMMUNICATIONS 8.375% 03/01/39		10/13/2021	Third Party Trades		19,791,120	12,000,000	122,833
224044-CC-9	COX COMMUNICATIONS INC COXENT 4 1/2 06/30/43 4.500% 06/30/43		03/29/2021	Various		30,077,460	27,000,000	303,750
224044-CK-1	COX COMMUNICATIONS INC COXENT 4.6 08/15/47 4.600% 08/15/47		04/12/2021	BARCLAYS CAPITAL GROUP		8,214,990	7,000,000	52,772
22822V-AF-8	CROWN CASTLE INTERNATIONAL COR CCI 4 3/4 05/15/47 4.750% 05/15/47		12/02/2021	Various		5,832,572	5,050,000	79,305
22822V-AQ-4	CROWN CASTLE INTERNATIONAL COR CCI 4.15 07/01/50 4.150% 07/01/50		03/11/2021	Various		13,900,770	13,000,000	110,897
22822V-AX-9	CROWN CASTLE INTERNATIONAL COR CCI 2.9 04/01/41 2.900% 04/01/41		03/30/2021	BARCLAYS CAPITAL GROUP		9,070,200	10,000,000	36,250
22845J-AE-1	CROWNPOINTCLOLTDCRNPT_21-1 ABS11144A 2.516% 01/17/34		12/03/2021	Third Party Trades		4,000,000	4,000,000	
22845J-AG-6	CROWNPOINTCLOLTDCRNPT_21-1 ABS11144A 3.816% 01/17/34		12/03/2021	Third Party Trades		3,000,000	3,000,000	
22966R-AG-1	CUBESMARTLP SENIORCORPBND 2.000% 02/15/31		12/02/2021	Third Party Trades		48,625	50,000	308

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
231021-AS-5	CUMMINSINC SENIORCORPBND 2.600% 09/01/50		12/02/2021	Third Party Trades		48,226	50,000	343
233046-AS-0	DBMASTERFINANCELLC ABS 2.791% 11/20/51		10/15/2021	Third Party Trades		4,000,000	4,000,000	
23306G-AA-5	DBGSMORTGAGETRUSTDBGS_18-BI SENIORSENIORCMBS18-BIOD144 0.913% 05/15/35		12/10/2021	Third Party Trades		7,469,184	7,471,518	5,372
23308L-AL-8	DBG_21-W52 ABS21-W52 2.740% 01/15/38		11/12/2021	Third Party Trades		7,500,000	7,500,000	
23308L-AN-4	DBG_21-W52 ABS21-W52 3.240% 01/15/38		11/12/2021	Third Party Trades		21,400,000	21,400,000	
23338V-AL-0	DTE ELECTRIC CO SECUREDCORPBND 2.950% 03/01/50		12/02/2021	Third Party Trades		52,129	50,000	389
233853-AG-5	DAIMLERTRUCKSFINANCENORTHA SENIORCORPBND144A 2.602% 12/14/28		12/02/2021	Third Party Trades		41,576,966	41,705,000	
235851-AR-3	DANAHER CORP DHR 4 3/8 09/15/45 4.375% 09/15/45		12/02/2021	Third Party Trades		63,320	50,000	492
237194-AM-7	DARDENRESTAURANTSINC SENIORCORPBND 4.550% 02/15/48		12/02/2021	Third Party Trades		59,329	50,000	701
23745Q-AA-2	DARTMOUTH-HITCH HEALTH BASIC 4.178% 08/01/48		04/28/2021	RAYMOND JAMES & ASSOCIATES		5,974,599	5,221,000	53,927
244199-BF-1	DEERE & COMPANY DE 3.9 06/09/42 3.900% 06/09/42		12/02/2021	Third Party Trades		60,134	50,000	959
24703D-BG-5	DELLINTERNATIONALLLC SENIORCORPBND144A 3.450% 12/15/51		12/06/2021	Third Party Trades		9,968,400	10,000,000	
24703T-AE-6	DELLINTERNATIONALLLC SECUREDCORPBND 4.900% 10/01/26		12/07/2021	Third Party Trades		3,381,180	3,000,000	28,175
24703T-AJ-5	DELL INT LLC / EMC CORP BASIC 8.100% 07/15/36		11/09/2021	Third Party Trades		11,433,985	7,500,000	172,238
247361-ZX-9	DELTA AIR LINES SECUREDCORPBND144A 7.000% 05/01/25		12/14/2021	Third Party Trades		6,886,800	6,000,000	52,500
25278X-AQ-2	DIAMONDBACKENERGYINC SENIORCORPBND 4.400% 03/24/51		11/17/2021	Third Party Trades		18,231,205	16,065,000	107,993
254687-EX-0	WALTDISNEYCO SENIORCORPBND 4.950% 10/15/45		12/02/2021	Third Party Trades		66,549	50,000	351
254687-FM-3	DISNEY (WALT) COMPANY DIS 2 3/4 09/01/49 2.750% 09/01/49		04/14/2021	CREDIT SUISSE SECURITIES		3,775,320	4,000,000	13,750
254709-AP-3	DISCOVERFINANCIALSERVICES SENIORCORPBND 4.500% 01/30/26		12/09/2021	Third Party Trades		4,391,600	4,000,000	66,500
25470D-AL-3	DISCOVERYCOMMUNICATIONSLLC SENIORCORPBND 4.900% 03/11/26		12/08/2021	Third Party Trades		4,475,840	4,000,000	48,456
25470D-AT-6	DISCOVERYCOMMUNICATIONSLLC DISCOVERYCOMMUNICATIONSLLC 5.200% 09/20/47		10/13/2021	Third Party Trades		6,196,700	5,000,000	18,056
256677-AH-8	DOLLARGENERALCORP SENIORCORPBND 4.125% 04/03/50		12/02/2021	Third Party Trades		59,185	50,000	361
25746U-BQ-1	DOMINION ENERGY INC D 4.05 09/15/42 4.050% 09/15/42		04/21/2021	Various		11,191,600	10,000,000	42,750
260543-BY-8	DOW CHEMICAL CO/THE SENIORCORPBND 9.400% 05/15/39		10/20/2021	Third Party Trades		16,070,580	9,000,000	368,950
260543-DD-2	DOW CHEMICAL CO/THE DOW 3.6 11/15/50 3.600% 11/15/50		04/15/2021	Various		28,936,560	28,000,000	638,000
26078J-AC-4	DUPONTDENEMOURSINC SENIORCORPBND 4.493% 11/15/25		12/21/2021	Third Party Trades		7,723,590	7,000,000	33,198
26078J-AE-0	DOWDUPONT INC DD 5.319 11/15/38 5.319% 11/15/38		12/02/2021	Third Party Trades		64,553	50,000	155
26138E-AT-6	DR PEPPER SNAPPLE GROUP KDP 4 1/2 11/15/45 4.500% 11/15/45		12/02/2021	Third Party Trades		60,801	50,000	131
26441C-AY-1	DUKE ENERGY CORP DUK 3.95 08/15/47 3.950% 08/15/47		04/21/2021	Various		11,014,400	10,000,000	74,611
26441C-BL-8	DUKE ENERGY CO SENIORCORPBND 2.550% 06/15/31		12/06/2021	Third Party Trades		2,014,236	2,000,000	24,933
26441Y-BD-8	DUKEREALTYPARTNERSHIPLTD SENIORCORPBND 3.050% 03/01/50		12/02/2021	Third Party Trades		50,827	50,000	402
26442C-AB-0	DUKEENERGYCAROLINASLLC SECUREDCORPBND 6.000% 01/15/38		12/13/2021	Third Party Trades		13,359,964	9,587,000	239,675
26444H-AL-5	DUKE ENERGY FLORIDA LLC SECUREDCORPBND 3.198% 12/15/51		11/29/2021	Third Party Trades		14,467,065	14,550,000	
266233-AJ-4	DUQUESNELIGHTHOLDINGSINC SENIORCORPBND144A 2.775% 01/07/32		12/02/2021	Third Party Trades		50,052	50,000	574
26863L-AA-2	ELP2021-ELP SENIORSENIORCMBS144A 0.801% 11/15/36		11/01/2021	Third Party Trades		43,309,850	43,480,000	
26863L-AE-4	ELP2021-ELP SUBSUBCMBS144A 1.220% 11/15/36		11/01/2021	Third Party Trades		35,112,144	35,250,000	
26884A-BB-8	ERPOPERATINGLP SENIORCORPBND 4.500% 07/01/44		12/02/2021	Third Party Trades		63,227	50,000	969
26884T-AS-1	ERACUSAFINANCELLC SENIORCORPBND144A 4.200% 11/01/46		12/02/2021	Third Party Trades		60,018	50,000	204
26969P-AB-4	EAGLEMATERIALSINC SENIORCORPBND 2.500% 07/01/31		12/02/2021	Third Party Trades		49,390	50,000	538
276480-AA-8	EASTERNGASTRANSMISSIONANDS SENIORCORPBND144A 3.900% 11/15/49		10/18/2021	Third Party Trades		12,133,550	11,000,000	184,708
277432-AL-4	EASTMAN CHEMICAL CO EMN 4.8 09/01/42 4.800% 09/01/42		12/02/2021	Third Party Trades		60,765	50,000	633
278062-AD-6	EATON CORP ETN 4 11/02/32 4.000% 11/02/32		12/02/2021	Third Party Trades		57,744	50,000	189
278642-AV-5	EBAYINC SENIORCORPBND 1.900% 03/11/25		12/21/2021	Third Party Trades		7,080,010	7,000,000	37,683
278642-AZ-6	EBAYINC SENIORCORPBND 3.650% 05/10/51		12/02/2021	Third Party Trades		55,197	50,000	132
278865-BG-4	ECOLABINC SENIORCORPBND 2.125% 08/15/50		12/02/2021	Third Party Trades		45,493	50,000	328
278865-BN-9	ECOLABINC SENIORCORPBND 2.849% 12/15/51		12/06/2021	Third Party Trades		39,976,816	40,075,000	
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS KMI 4.7 11/01/42 4.700% 11/01/42		10/19/2021	Third Party Trades		11,551,700	10,000,000	221,944
285512-AE-9	ELECTRONICARTSINC SENIORCORPBND 1.850% 02/15/31		12/02/2021	Third Party Trades		47,855	50,000	285
291011-BM-5	EMERSONELECTRICCO SENIORCORPBND 2.750% 10/15/50		12/02/2021	Third Party Trades		50,078	50,000	195
29103D-AM-8	EMERA US FINANCE LP EMACN 4 3/4 06/15/46 4.750% 06/15/46		12/02/2021	Third Party Trades		60,327	50,000	1,128
29157T-AE-6	EMORYUNIVERSITY SENIORCORPBND 2.969% 09/01/50		12/02/2021	Third Party Trades		54,505	50,000	392
29364G-AK-9	ENTERGYCORP SENIORCORPBND 3.750% 06/15/50		12/21/2021	Third Party Trades		21,621,800	20,000,000	16,667
29365T-AJ-3	ENTERGYTX SECUREDCORPBND 3.550% 09/30/49		12/02/2021	Third Party Trades		55,141	50,000	325
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/38		10/20/2021	Third Party Trades		6,114,944	4,000,000	5,273
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING EPD 3.2 02/15/52 3.200% 02/15/52		03/26/2021	Various		9,165,200	10,000,000	40,000
294429-AT-2	EQUIFAXINC SENIORCORPBND 2.350% 09/15/31		12/02/2021	Third Party Trades		49,147	50,000	369
29444U-BF-2	EQUINIXINC SENIORCORPBND 1.250% 07/15/25		12/09/2021	Third Party Trades		4,901,400	5,000,000	25,694
29444U-BJ-4	EQUINIXINC SENIORCORPBND 3.000% 07/15/50		11/16/2021	Various		5,773,070	6,000,000	56,083
29444U-BQ-8	EQUINIX INC BASIC 1.450% 05/15/26		05/03/2021	DEFAULT ATHENE BROKER		1,497,840	1,500,000	
29444U-BT-2	EQUINIXINC SENIORCORPBND 3.400% 02/15/52		12/02/2021	Third Party Trades		51,747	50,000	940
296418-AA-0	ESCORT VESSELS LLC ESCORT VESSELS LLC 4.5 7/31/32 4.500% 07/31/32		01/15/2021	PARETO SECURITIES		7,500,000	7,500,000	
29670V-AA-7	ESSENTIALPROPERTIESLP SENIORCORPBND 2.950% 07/15/31		12/02/2021	Third Party Trades		49,606	50,000	647
29717P-AV-9	ESSEXPORTFOLIOLP SENIORCORPBND 2.650% 03/15/32		12/02/2021	Third Party Trades		50,241	50,000	298
29717P-AX-5	ESSEX PORTFOLIO LP ESS 2.65 09/01/50 2.650% 09/01/50		04/09/2021	Various		8,589,600	10,000,000	30,917
29736R-AM-2	ESTEELAUDERCOMPANIESINC.(T SENIORCORPBND 3.125% 12/01/49		12/02/2021	Third Party Trades		55,070	50,000	22

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
299808-AJ-4	EVERESTREINSURANCEHOLDINGSI SENIORCORPBND 3.125% 10/15/52		12/02/2021	Third Party Trades		49,160	50,000	269
30161N-AV-3	EXELON CORP EXELON CORP 4.450% 04/15/46		12/16/2021	Third Party Trades		2,947,004	2,431,000	19,532
30212P-AM-7	EXPEDIAGROUPINC SENIORCORPBND 5.000% 02/15/26		12/09/2021	Third Party Trades		4,467,520	4,000,000	65,556
30225V-AF-4	EXTRASPSTRG SENIORCORPBND 2.550% 06/01/31		12/02/2021	Third Party Trades		49,604	50,000	18
30227F-AL-4	EXTENDEDSTAYAMERICATRUSTES SUBSENIORCMBS21-ESH144A 2.920% 07/15/38		12/15/2021	Third Party Trades		16,761,192	16,601,812	2,744
302491-AV-7	FMCCORP SENIORCORPBND 4.500% 10/01/49		12/02/2021	Third Party Trades		61,424	50,000	406
302635-AG-2	FSKKRCAPITALCORP SENIORCORPBND 3.400% 01/15/26		12/07/2021	Third Party Trades		5,097,550	5,000,000	68,472
302635-AK-3	FS KKR CAPITAL CORP BASIC 3.125% 10/12/28		10/12/2021	Third Party Trades		11,890,440	12,000,000	2,083
30323C-AG-5	FSRIA_21-FL3 MEZZANINSENIORCMBS21-FL314 2.139% 11/16/36		10/21/2021	Third Party Trades		5,000,000	5,000,000	
304528-AA-6	FAIRFIELD LANCASTER 2017 LSE-B FAIRFIRLD LANCASTER 2017 LSE-B 4.950% 01/05/44		12/05/2021	DEFAULT ATHENE BROKER		36,777	36,777	
309580-AA-9	FARMERS EXCHANGE CAPITAL II BASIC 5.454% 10/15/54		11/24/2021	Third Party Trades		5,446,560	4,480,000	35,293
313747-AV-9	FEDERAL REALTY INVS TRUST FRT 4 1/2 12/01/44 4.500% 12/01/44		12/02/2021	Third Party Trades		59,809	50,000	31
31428X-CA-2	FEDEX CORP BASIC 5.250% 05/15/50		10/12/2021	Third Party Trades		17,083,040	13,000,000	282,479
314353-AA-1	FEDEX CORP FEDEX 2020-1 CLASS AA 1.875% 02/20/34		12/22/2021	Third Party Trades		5,413,749	5,489,859	34,883
31620M-BT-2	FIDELITYNATIONALINFORMATION SENIORCORPBND 2.250% 03/01/31		12/02/2021	Third Party Trades		48,752	50,000	297
316773-CH-1	FIFTH THIRD BANCORP SUBCORPBND 8.250% 03/01/38		12/02/2021	Third Party Trades		83,255	50,000	1,089
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2 3.000% 10/25/50		11/22/2021	DIRECT		563	563	
31847R-AH-5	FIRSTAMERICANFINANCIALCORP SENIORCORPBND 2.400% 08/15/31		12/02/2021	Third Party Trades		48,611	50,000	410
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47 4.625% 02/13/47		12/02/2021	Third Party Trades		65,087	50,000	726
33767B-AA-7	FIRSTENERGYTRANSMISSIONLLC SENIORCORPBND144A 5.450% 07/15/44		12/02/2021	Third Party Trades		63,326	50,000	1,067
337738-AV-0	FISERVINC SENIORCORPBND 4.400% 07/01/49		12/13/2021	Third Party Trades		34,773,628	29,441,000	551,567
341081-FR-3	FLORIDA POWER & LIGHT CO SECUREDCORPBND 4.125% 06/01/48		10/22/2021	Third Party Trades		14,360,126	11,580,000	192,397
341081-FU-6	FLORIDA POWER & LIGHT CO SECUREDCORPBND 3.990% 03/01/49		10/22/2021	Third Party Trades		12,215,400	10,000,000	60,958
341081-GE-1	FLORIDA POWER & LIGHT CO SECUREDCORPBND 2.875% 12/04/51		12/02/2021	Third Party Trades		18,019,484	18,025,000	72
343498-AC-5	FLOWERSFOODSINC SENIORCORPBND 2.400% 03/15/31		12/02/2021	Third Party Trades		11,345,607	11,550,000	48,570
34355J-AB-4	FLOWSERVECORPORATION SENIORCORPBND 2.800% 01/15/32		12/02/2021	Third Party Trades		49,130	50,000	284
34500*-AB-0	NFL TRUST XII NFL TRUST XII 2.96 10/05/2034 2.960% 10/05/34		01/27/2021	BANK OF AMERICA		4,000,000	4,000,000	
34500*-AC-8	NFL TRUST XII NFL TRUST XII 3.01 10/5/2035 3.010% 10/05/35		01/27/2021	BANK OF AMERICA		6,000,000	6,000,000	
34531X-AC-8	FORD FOUNDATION/THE BASIC 2.815% 06/01/70		12/02/2021	Various		9,059,282	10,050,000	93,853
34959E-AB-5	FORTINETINC SENIORCORPBND 2.200% 03/15/31		12/02/2021	Third Party Trades		49,107	50,000	248
34959J-AH-1	FORTIVE CORPORATION FTV 4.3 06/15/46 4.300% 06/15/46		12/02/2021	Third Party Trades		61,110	50,000	1,021
35042P-AA-8	FFIN_21-2 ABS21-2144A 2.190% 01/15/42		11/17/2021	Third Party Trades		28,399,296	28,400,000	
35137L-AK-1	FOX CORP BASIC 5.576% 01/25/49		10/12/2021	Third Party Trades		17,450,290	13,000,000	159,071
354613-AM-3	FRANKLINRESOURCESINC SENIORCORPBND 2.950% 08/12/51		12/02/2021	Third Party Trades		50,077	50,000	467
36253V-AN-9	GSMS_17-STAY GSMS_17-STAY 2.760% 07/15/32		10/12/2021	Third Party Trades		2,600,000	2,600,000	592
36257H-AA-4	GS MORTGAGE SECURITIES TRUST SERIES 2019GC40 CLASS D 3.000% 07/10/52		03/24/2021	DEFAULT ATHENE BROKER		923,750	1,000,000	2,083
36262P-AB-7	GSMBS_21-PJ10 SUPSENIWHOLECMO21-PJ10144A 2.500% 03/25/52		10/20/2021	Third Party Trades		9,902,617	9,862,551	19,177
36264B-AG-5	GPMTLTDGPMT_21-FL3 SENIORCMBS21-FL3144A 2.489% 07/16/35		12/15/2021	Third Party Trades		6,511,158	6,501,000	12,584
36266C-AG-1	GSMS_21-ARDN SENIORCMBS21-ARDN144A 2.136% 11/15/26		10/26/2021	Third Party Trades		5,000,000	5,000,000	
363576-AB-5	ARTHURJGALLAGHER&CO SENIORCORPBND 3.500% 05/20/51		12/02/2021	Third Party Trades		53,854	50,000	78
369550-BQ-0	GENERAL DYNAMICS CORP SENIORCORPBND 2.850% 06/01/41		12/02/2021	Third Party Trades		51,643	50,000	20
369604-BY-8	GENERAL ELECTRIC COMPANY GE 4.35 05/01/50 4.350% 05/01/50		12/02/2021	Various		22,452,290	20,050,000	383,253
370425-RZ-5	GENERAL MOTORS ACCEPTANCE CORP SENIORCORPBND 8.000% 11/01/31		12/02/2021	Third Party Trades		69,486	50,000	389
37045V-AQ-3	GENERAL MOTORS CO GM 5.4 04/01/48 5.400% 04/01/48		04/21/2021	Various		24,471,800	20,000,000	66,000
37045V-AT-7	GENERAL MOTORS CO BASIC 5.950% 04/01/49		10/12/2021	Third Party Trades		17,135,560	13,000,000	27,932
37045X-BW-5	GENERALMOTORSFINANCIALCOIN SENIORCORPBND 3.950% 04/13/24		12/08/2021	Third Party Trades		5,269,000	5,000,000	31,271
372546-AW-1	GEORGEWASHINGTONUNIVERSITY SENIORCORPBND 4.126% 09/15/48		12/02/2021	Third Party Trades		63,255	50,000	464
37310P-AB-7	GEORGETOWN UNIVERSITY BASIC 5.215% 10/01/18		04/19/2021	Various		12,924,916	9,104,000	26,376
373334-KA-8	GEORGIA POWER COMPANY SENIORCORPBND 4.300% 03/15/43		12/02/2021	Third Party Trades		57,573	50,000	484
375558-AX-1	GILEADSCIENCESINC SENIORCORPBND 4.800% 04/01/44		12/02/2021	Third Party Trades		62,891	50,000	433
375558-BF-9	GILEADSCIENCESINC SENIORCORPBND 3.650% 03/01/26		12/21/2021	Third Party Trades		7,554,610	7,000,000	79,489
375558-BK-8	GILEADSCIENCESINC SENIORCORPBND 4.150% 03/01/47		11/16/2021	Third Party Trades		3,497,760	3,000,000	26,629
378272-BC-1	Glencore Funding GLENLN 3 7/8 04/27/51 3.875% 04/27/51		04/22/2021	Various		30,259,220	30,000,000	
37940X-AC-6	GLOBALPAYMENTSINC. SENIORCORPBND 4.150% 08/15/49		12/02/2021	Third Party Trades		56,570	50,000	640
37940X-AH-5	GLOBALPAYMENTSINC. SENIORCORPBND 2.900% 11/15/31		11/16/2021	Third Party Trades		13,833,236	13,875,000	
37959G-AB-3	GLOBALATLANTIC(FIN)CO SENIORCORPBND144A 3.125% 06/15/31		12/02/2021	Third Party Trades		49,828	50,000	734
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE BASIC 6.250% 02/01/41		08/13/2021	DEFAULT ATHENE BROKER		147,325	100,000	208
38141G-VR-2	GOLDMAN SACHS SUBCORPBND 4.250% 10/21/25		12/20/2021	Third Party Trades		11,995,330	11,000,000	72,132
38141G-WJ-9	GOLDMAN SACHS SENIORCORPBND 2.908% 06/05/23		10/19/2021	Third Party Trades		3,042,877	3,000,000	32,473
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE BASIC 4.411% 04/23/39		08/13/2021	DEFAULT ATHENE BROKER		1,190,641	980,000	13,208
38141G-YC-2	GOLDMAN SACHS GROUP INC/THE GS 3.21 04/22/42 3.210% 04/22/42		04/15/2021	Various		10,000,000	10,000,000	
38141G-YN-8	GOLDMAN SACHS SENIORCORPBND 2.650% 10/21/32		10/18/2021	Third Party Trades		13,375,000	13,375,000	
38143V-AA-7	GOLDMAN SACHS CAPITAL I GS 6.345 02/15/34 6.345% 02/15/34		12/02/2021	Third Party Trades		69,379	50,000	978
38147U-AD-9	GOLDMANSACHSBDCINC SENIORCORPBND 2.875% 01/15/26		12/08/2021	Third Party Trades		5,108,066	5,000,000	57,899
38173M-AA-0	GOLUBCAPITALBDCINC. SENIORCORPBND 3.375% 04/15/24		12/07/2021	Third Party Trades		7,203,350	7,000,000	36,094

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
384802-AB-0	WWGRAINGERINC SENIORCORPBND 4.600% 06/15/45		12/02/2021	Third Party Trades		65,409	50,000	1,093
39057W-AC-3	GREATLAKESCLOLTDGRTLK_21- ABS144A 2.218% 01/15/34		10/27/2021	Third Party Trades		5,000,000	5,000,000	
404119-BT-5	HCA-THEHEALTHCARECO SECUREDCORPBND 5.250% 06/15/26		12/09/2021	Third Party Trades		10,119,510	9,000,000	231,438
404119-BV-0	HCA-THEHEALTHCARECO SECUREDCORPBND 5.500% 06/15/47		10/27/2021	Third Party Trades		11,682,407	8,796,000	180,074
404119-BY-4	HCA-THEHEALTHCARECO SECUREDCORPBND 5.125% 06/15/39		12/02/2021	Third Party Trades		61,452	50,000	1,217
404530-AA-5	HACKENSACK MERIDIAN HLTH BASIC 4.500% 07/01/57		04/14/2021	Various		12,716,700	10,000,000	131,250
412822-AE-8	HARLEY-DAVIDSONINC SENIORCORPBND 4.625% 07/28/45		12/08/2021	Third Party Trades		11,968,398	11,000,000	165,879
41283L-AY-1	HARLEY-DAVIDSONFINANCIAL SENIORCORPBND144A 3.350% 06/08/25		12/07/2021	Third Party Trades		6,304,380	6,000,000	1,117
413875-AS-4	L3HARRIS TECHNOLOGIES INC HARRIS CORPORATION 4.854% 04/27/35		12/02/2021	Third Party Trades		61,788	50,000	263
416515-BD-5	HARTFORD FINL SVCS GRP HIG 4.4 03/15/48 4.400% 03/15/48		12/02/2021	Third Party Trades		62,990	50,000	495
418056-AU-1	HASBROINC SENIORCORPBND 5.100% 05/15/44		10/18/2021	Third Party Trades		6,104,150	5,000,000	109,792
421946-AM-6	HEALTHCAREREALTYTRUSTINC SENIORCORPBND 2.050% 03/15/31		12/02/2021	Third Party Trades		48,276	50,000	231
42217K-AX-4	WELLTOWERINC SENIORCORPBND 6.500% 03/15/41		10/29/2021	Third Party Trades		10,768,659	7,369,000	62,534
42218S-AH-1	HEALTHCARESERVICECORP SENIORCORPBND144A 3.200% 06/01/50		12/02/2021	Third Party Trades		52,273	50,000	22
42225U-AH-7	HEALTHCARETRUSTOFAMERICAHO SENIORCORPBND 2.000% 03/15/31		12/02/2021	Third Party Trades		47,259	50,000	225
42250P-AB-9	HEALTHPEAKPROPERTIESINC SENIORCORPBND 2.875% 01/15/31		12/02/2021	Third Party Trades		51,873	50,000	563
42307T-AH-1	HEINZ (H J) FINANCE CO 144A 7.125% 08/01/39		12/02/2021	Third Party Trades		75,545	50,000	1,237
427866-BB-3	HERSHEYCOMPANYTHE SENIORCORPBND 3.125% 11/15/49		12/02/2021	Third Party Trades		55,116	50,000	91
428236-BR-3	HP INC 6.000% 09/15/41		10/12/2021	Third Party Trades		11,632,950	9,000,000	43,500
42824C-AY-5	HP ENTERPRISE CO BASIC 6.600% 10/15/45		10/12/2021	Third Party Trades		12,016,440	9,000,000	284,163
431282-AT-9	HIGHWOODSREALTYLP SENIORCORPBND 2.600% 02/01/31		12/02/2021	Third Party Trades		49,943	50,000	451
43137P-AA-8	HILLCITYFUNDINGTRUST SENIORCORPBND144A 4.046% 08/15/41		12/02/2021	Third Party Trades		48,172	50,000	107
437076-BS-0	HOME DEPOT INC HD 3.9 06/15/47 3.900% 06/15/47		12/02/2021	Third Party Trades		59,918	50,000	926
438516-CF-1	HONEYWELL INTERNATIONAL SENIORCORPBND 1.750% 09/01/31		12/02/2021	Third Party Trades		48,388	50,000	267
440327-AK-0	HORACE MANN EDUCATORS CO HMN 4 1/2 12/01/25 4.500% 12/01/25		12/20/2021	Third Party Trades		11,938,550	11,000,000	25,125
440452-AJ-9	HORMELFOODSCORP SENIORCORPBND 3.050% 06/03/51		12/02/2021	Third Party Trades		53,671	50,000	13
44107T-AW-6	HOST HOTELS & RESORTS LP HST 4 1/2 02/01/26 4.500% 02/01/26		12/14/2021	Third Party Trades		5,414,100	5,000,000	84,375
44107T-BA-3	HOSTHOTELS&RESORTSLP SENIORCORPBND 2.900% 12/15/31		12/02/2021	Third Party Trades		48,516	50,000	52
443510-AK-8	HUBBELLINC SENIORCORPBND 2.300% 03/15/31		12/02/2021	Third Party Trades		49,722	50,000	259
444859-BL-5	HUMANAINC SENIORCORPBND 3.950% 08/15/49		12/02/2021	Third Party Trades		58,102	50,000	609
446150-AW-4	HUNTINGTON BANCSHARES SUBCORPBND144A 2.487% 08/15/36		12/02/2021	Third Party Trades		48,060	50,000	380
446413-AS-5	HUNTINGTONINGALLSINDUSTRIES SENIORCORPBND 3.844% 05/01/25		12/07/2021	Third Party Trades		5,315,350	5,000,000	20,822
44701Q-BF-8	HUNTSMANINTERNATIONALLLC SENIORCORPBND 2.950% 06/15/31		12/02/2021	Third Party Trades		51,041	50,000	778
448579-AF-9	HYATT HOTELS CORP HYATT HOTELS CORP 4.850% 03/15/26		12/10/2021	Third Party Trades		5,464,850	5,000,000	59,951
44891A-BN-6	HYUNDAICAPITALAMERICA SENIORCORPBND144A 1.800% 10/15/25		12/20/2021	Third Party Trades		13,001,300	13,000,000	40,850
45167R-AH-7	IDEXCORP SENIORCORPBND 2.625% 06/15/31		12/02/2021	Third Party Trades		50,499	50,000	685
452308-AR-0	ILLINOIS TOOL WORKS INC SENIORCORPBND 3.900% 09/01/42		12/02/2021	Third Party Trades		58,689	50,000	515
452327-AM-1	ILLUMINAINC SENIORCORPBND 2.550% 03/23/31		12/02/2021	Third Party Trades		50,149	50,000	259
455170-AB-6	INDIANAUNIVERSITYHEALTHINC SENIORCORPBND 2.852% 11/01/51		12/02/2021	Third Party Trades		52,452	50,000	139
45661E-CM-4	INDYMACINDXMORTGAGELOANTRU SUPSENIWHOLECM006-AR5 3.132% 05/25/36		11/08/2021	Third Party Trades		3,005,714	3,296,824	2,015
45687A-AG-7	TRANETECHNOLOGIESGLOBALHOLD SENIORCORPBND 5.750% 06/15/43		12/02/2021	Third Party Trades		72,050	50,000	1,366
458140-BX-7	INTEL CORP INTELCORPORATION 3.200% 08/12/61		10/13/2021	Third Party Trades		10,732,575	10,500,000	58,800
45834Q-AA-7	INTEGRISBAPTISTMEDICALCENTE SENIORCORPBND 3.875% 08/15/50		12/02/2021	Third Party Trades		58,767	50,000	597
45866F-AQ-7	INTERCONTINENTALEXCHANGEINC SENIORCORPBND 3.000% 09/15/60		10/28/2021	Third Party Trades		11,889,481	12,285,000	47,093
459200-BB-6	IBM CORP IBM 5 7/8 11/29/32 5.875% 11/29/32		12/02/2021	Third Party Trades		66,150	50,000	57
459506-AL-5	INTL FLAVOR & FRAGRANCES SENIORCORPBND 5.000% 09/26/48		12/02/2021	Third Party Trades		65,900	50,000	486
460146-CF-8	INTERNATIONAL PAPER CO IP 7.3 11/15/39 7.300% 11/15/39		10/22/2021	Third Party Trades		6,065,278	3,954,000	129,087
460690-BT-6	INTERPUBLICGRPOFCOINC SENIORCORPBND 2.400% 03/01/31		12/02/2021	Third Party Trades		50,109	50,000	317
46188B-AC-6	INVITATIONHOMESOPERATINGPAR SENIORCORPBND 2.700% 01/15/34		12/02/2021	Third Party Trades		49,330	50,000	116
46592X-AC-8	JPMMT_21-13 WHOLECM021-13144A 2.500% 04/25/52		10/26/2021	Third Party Trades		8,369,376	8,329,032	16,195
466313-AK-9	JABILINC SENIORCORPBND 3.000% 01/15/31		12/02/2021	Third Party Trades		51,282	50,000	588
46647P-AL-0	J P MORGAN & CO JPMORGANCHASE&CO 3.964% 11/15/48		10/13/2021	Third Party Trades		17,309,250	15,000,000	247,750
46647P-CE-4	JPMORGAN CHASE & CO JPM 3.328 04/22/52 3.328% 04/22/52		04/15/2021	Various		20,000,000	20,000,000	
46647P-CR-5	J P MORGAN & CO SENIORCORPBND 2.545% 11/08/32		11/01/2021	Third Party Trades		10,810,000	10,810,000	
46654C-AE-5	JPMMT_21-INV7 WHOLECM021-INV7144A 2.500% 02/25/52		10/27/2021	Third Party Trades		8,893,639	8,826,065	17,162
46654E-AA-9	JPMCC_21-NYAH LCFSENIORCMBS21-NYAH 0.870% 06/15/38		10/21/2021	Third Party Trades		14,972,475	15,010,000	
46654T-AC-2	JPMMT_21-15 WHOLECM021-15144A 2.500% 06/25/52		12/20/2021	Third Party Trades		25,176,375	25,200,000	50,750
46817M-AM-9	JACKSONFINANCIALINC SENIORCORPBND144A 4.000% 11/23/51		11/17/2021	Third Party Trades		19,796,400	20,000,000	
47233J-GT-9	JEFFERIESGROUPLLC SENIORCORPBND 2.625% 10/15/31		12/02/2021	Third Party Trades		49,009	50,000	211
478160-AN-4	JOHNSON & JOHNSON SENIORCORPBND 5.950% 08/15/37		12/02/2021	Third Party Trades		72,169	50,000	917
478375-AN-8	TYCO INTERNATIONAL LTD SENIORCORPBND 4.950% 07/02/64		12/02/2021	Third Party Trades		67,765	50,000	1,059
48203R-AD-6	JUNIPER NETWORKS INC JNPR 5.95 03/15/41 5.950% 03/15/41		12/02/2021	Third Party Trades		66,469	50,000	669
48239E-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		09/16/2021	Interest Capitalization		40,701	40,701	
482480-AJ-9	KLACORP SENIORCORPBND 3.300% 03/01/50		12/02/2021	Third Party Trades		54,172	50,000	435
48253U-AE-6	KKR FINANCIAL CLO LTD SERIES 34A CLASS C 2.332% 07/15/34		06/04/2021	DEFAULT ATHENE BROKER		4,000,000	4,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
48255B-AA-4	KKRGROUPFINANCECOXLLC SENIORCORPBND144A 3.250% 12/15/51		12/22/2021	Third Party Trades		25,322,703	25,385,000	4,288
485170-BC-7	KANSASCITYSOUTHERN SENIORCORPBND 4.200% 11/15/69		12/02/2021	Third Party Trades		60,666	50,000	123
485260-BJ-1	KANSAS GAS & ELECTRIC CO SECUREDCORPBND144A 6.530% 12/15/37		10/27/2021	Third Party Trades		11,799,360	8,000,000	194,449
487836-BQ-0	KELLOGG CO SENIORCORPBND 4.500% 04/01/46		12/02/2021	Third Party Trades		63,221	50,000	406
489170-AF-7	KENNAMETALINC SENIORCORPBND 2.800% 03/01/31		12/02/2021	Third Party Trades		50,194	50,000	369
49338C-AA-1	KEYSPAN GAS EAST CORPORATION NGGLN 5.819 04/01/41 5.819% 04/01/41		10/29/2021	Third Party Trades		7,574,905	5,635,000	28,236
49427R-AR-3	KILROYREALTYLP SENIORCORPBND 2.650% 11/15/33		12/02/2021	Third Party Trades		48,868	50,000	217
494368-BC-6	KIMBERLY-CLARK CORP SENIORCORPBND 6.625% 08/01/37		12/02/2021	Third Party Trades		77,019	50,000	1,150
49446R-AY-5	KIMCOREALTYCORP SENIORCORPBND 2.250% 12/01/31		12/02/2021	Third Party Trades		48,575	50,000	231
49456B-AB-7	KINDERMORGANINC SENIORCORPBND144A 5.625% 11/15/23		12/08/2021	Third Party Trades		3,438,004	3,205,000	12,520
49456B-AT-8	KINDERMORGANINC SENIORCORPBND 3.600% 02/15/51		10/26/2021	Various		8,744,302	8,670,000	72,828
500255-AX-2	KOHLSCORP SENIORCORPBND 3.375% 05/01/31		12/02/2021	Third Party Trades		51,282	50,000	164
501044-CR-0	KROGER CO KR 5 04/15/42 5.000% 04/15/42		12/02/2021	Third Party Trades		63,338	50,000	354
501044-DG-3	KROGER CO KR 4.45 02/01/47 4.450% 02/01/47		03/26/2021	DEUTSCHE BANK		7,960,820	7,000,000	51,051
501044-DN-8	KROGER CO KR 3.95 01/15/50 3.950% 01/15/50		03/24/2021	Various		14,027,780	13,000,000	101,274
50155Q-AG-5	KYNDRYLHOLDINGSINC SENIORCORPBND144A 4.100% 10/15/41		10/18/2021	Third Party Trades		12,014,400	12,000,000	6,833
50540R-AS-1	LABORATORYCORPOFAMERHLDGS SENIORCORPBND 4.700% 02/01/45		12/02/2021	Third Party Trades		61,733	50,000	816
512807-AT-5	LAMRSRCHCORP SENIORCORPBND 4.875% 03/15/49		10/19/2021	Third Party Trades		5,377,480	4,000,000	19,500
512807-AX-6	LAMRSRCHCORP SENIORCORPBND 3.125% 06/15/60		12/02/2021	Third Party Trades		53,131	50,000	742
521865-AZ-8	LEAR CORP BASIC 5.250% 05/15/49		10/12/2021	Third Party Trades		12,351,300	10,000,000	217,292
521865-BD-6	LEARCORP SENIORCORPBND 3.550% 01/15/52		11/17/2021	Various		29,883,757	30,280,000	16,271
524660-BA-4	LEGGETT&PLATTINC SENIORCORPBND 3.500% 11/15/51		12/22/2021	Third Party Trades		39,960,231	39,905,000	33,065
524901-AR-6	LEGG MASON INC LM 5 5/8 01/15/44 5.625% 01/15/44		11/05/2021	Third Party Trades		7,199,313	5,100,000	90,844
52532X-AH-8	LEIDOSINC SENIORCORPBND 2.300% 02/15/31		12/02/2021	Third Party Trades		48,401	50,000	355
526057-BW-3	LENNARCORP SENIORCORPBND 4.875% 12/15/23		12/08/2021	Third Party Trades		5,313,350	5,000,000	118,490
529537-AA-0	LEXINGTONREALTYTRUST SENIORCORPBND 2.375% 10/01/31		12/02/2021	Third Party Trades		48,085	50,000	317
53079E-BJ-2	LIBERTY MUTUAL GROUP INC LIBMUT 3.951 10/15/50 3.951% 10/15/50		03/11/2021	Various		21,154,400	20,000,000	329,250
53227J-AD-6	LIFESTORAGELP SENIORCORPBND 2.400% 10/15/31		12/02/2021	Third Party Trades		49,105	50,000	197
532457-BZ-0	ELI LILLY & CO SENIORCORPBND 2.500% 09/15/60		12/02/2021	Third Party Trades		47,489	50,000	281
534187-BL-2	LINCOLN NATIONAL CORP SENIORCORPBND 4.375% 06/15/50		12/02/2021	Third Party Trades		62,021	50,000	1,039
539830-BC-2	LOCKHEED MARTIN CORPORATION LMT 3.6 03/01/35 3.600% 03/01/35		12/02/2021	Third Party Trades		56,071	50,000	475
546676-AV-9	LOUISVILLE GAS & ELEC PPL 4.65 11/15/43 4.650% 11/15/43		10/28/2021	Third Party Trades		10,626,868	8,495,000	180,770
548661-DN-4	LOWES COMPANIES INC LOW 3.7 04/15/46 3.700% 04/15/46		12/02/2021	Third Party Trades		55,696	50,000	262
55284D-AA-0	MF1_21-W10X LCFSENIORCMBS21-W10X144A 1.050% 12/15/34		12/17/2021	Third Party Trades		5,015,577	5,020,000	
55284D-AG-7	MF1_21-W10X SUBSUBCMBS21-W10X144A 1.400% 12/15/34		12/17/2021	Third Party Trades		2,248,027	2,250,000	
55817E-AN-6	MADISONPARKFUNDINGLTDMDPK_ SENIORABS19-37A144A 1.194% 07/15/33		10/21/2021	Third Party Trades		11,213,787	11,200,000	3,714
565130-AA-9	MAPLEGROVEFUNDINGTRUSTI SENIORCORPBND144A 4.161% 08/15/51		12/08/2021	Third Party Trades		5,280,709	5,050,000	32,080
56607B-AS-3	MP18_16-R MEZZANINABS16-R144A 3.520% 11/16/34		10/21/2021	Third Party Trades		5,000,000	5,000,000	
56847J-AA-5	MFIT_21-B SENIORABS21-B144A 2.100% 11/20/36		10/26/2021	Third Party Trades		32,888,635	32,890,000	
56847J-AB-3	MFIT_21-B SUBABS21-B144A 2.490% 11/20/36		10/26/2021	Third Party Trades		17,031,366	17,040,000	
570535-AX-2	MARKELCORP SENIORCORPBND 3.450% 05/07/52		12/02/2021	Third Party Trades		52,952	50,000	139
571676-AN-5	MARSINC SENIORCORPBND144A 2.375% 07/16/40		12/02/2021	Third Party Trades		48,384	50,000	462
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC SENIORCORPBND 4.900% 03/15/49		12/02/2021	Third Party Trades		68,267	50,000	551
571748-BP-6	MARSH & MCLENNAN COMPANIES INC SENIORCORPBND 2.375% 12/15/31		12/01/2021	Third Party Trades		4,664,209	4,670,000	
571903-BG-7	MARRIOTTINTERNATIONALINC SENIORCORPBND 2.850% 04/15/31		12/02/2021	Third Party Trades		49,800	50,000	202
573284-AU-0	MARTIN MARIETTA MATERIAL MLM 4 1/4 12/15/47 4.250% 12/15/47		12/10/2021	Third Party Trades		5,107,915	4,319,000	91,222
573874-AJ-3	MARVELLTECHNOLOGYINC SENIORCORPBND 2.950% 04/15/31		12/02/2021	Third Party Trades		50,906	50,000	209
574599-BQ-8	MASCO CORP SENIORCORPBND 2.000% 02/15/31		12/02/2021	Third Party Trades		47,850	50,000	308
57636Q-AQ-7	MASTERCARDINC SENIORCORPBND 3.850% 03/26/50		12/02/2021	Third Party Trades		60,399	50,000	374
579780-AS-6	MCCORMICK&COMPANYINCORPORAT SENIORCORPBND 1.850% 02/15/31		12/02/2021	Third Party Trades		47,703	50,000	285
58013M-FA-7	MCDONALDS CORPORATION SENIORCORPBND 4.875% 12/09/45		12/02/2021	Third Party Trades		64,807	50,000	1,198
58403Y-AD-8	MED_21-MDLN SENIORCMBS21-MDLN144A 1.040% 11/15/26		10/29/2021	Third Party Trades		35,140,000	35,140,000	
585055-BT-2	MEDTRONIC INC MDT 4 3/8 03/15/35 4.375% 03/15/35		12/02/2021	Third Party Trades		61,404	50,000	492
586054-AD-0	MEMORIALSLOAN-KETTERINGCANCE SENIORCORPBND 2.955% 01/01/50		12/02/2021	Third Party Trades		52,617	50,000	636
58933Y-AW-5	MERCK & CO INC SENIORCORPBND 4.000% 03/07/49		12/02/2021	Third Party Trades		61,705	50,000	494
58933Y-BG-9	MERCK & CO INC SENIORCORPBND 3.075% 12/10/61		12/07/2021	Third Party Trades		11,902,340	11,936,000	
59023V-AA-8	BANK OF AMERICA CORP BASIC 7.750% 05/14/38		08/13/2021	DEFAULT ATHENE BROKER		4,614,434	2,930,000	56,138
59156R-BS-6	METLIFEINC JRSUBCORPBND144A 9.250% 04/08/68		10/27/2021	Third Party Trades		19,828,400	13,000,000	55,757
59217G-GU-7	METROPOLITANLIFEGLOBALFUNDI SECUREDCORPBND144A 1.550% 01/07/31		12/08/2021	Third Party Trades		4,829,394	5,100,000	33,596
594918-CA-0	MICROSOFTCORP SENIORCORPBND 4.250% 02/06/47		12/02/2021	Third Party Trades		65,566	50,000	708
595017-BA-1	MICROCHIPTECHINC SENIORCORPBND 4.250% 09/01/25		12/08/2021	Third Party Trades		6,240,480	6,000,000	70,125
595112-BU-6	MICRONTECHNOLOGYINC SENIORCORPBND 3.477% 11/01/51		12/02/2021	Third Party Trades		50,711	50,000	169
59523U-AU-1	MID-AMERICAAPARTMENTSLP SENIORCORPBND 2.875% 09/15/51		12/02/2021	Third Party Trades		50,038	50,000	427
59833C-AA-0	MIDWESTCONNECTORCAPITALCOMP SENIORCORPBND144A 3.900% 04/01/24		12/17/2021	Third Party Trades		7,276,290	7,000,000	60,667
60871R-AH-3	MOLSON COORS BREWING CO TAP 4.2 07/15/46 4.200% 07/15/46		12/02/2021	Third Party Trades		55,727	50,000	823

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
609207-AW-5	KRAFT INC SENIORCORPBND 2.625% 09/04/50		12/02/2021	Third Party Trades		47,283	50,000	335
617446-7X-1	MORGAN STANLEY MS 5 11/24/25 5.000% 11/24/25		12/20/2021	Third Party Trades		11,196,907	10,000,000	32,222
617482-V9-2	MORGAN STANLEY SENIORCORPBND 6.375% 07/24/42		12/02/2021	Third Party Trades		75,920	50,000	1,169
61945C-AD-5	MOSAIC CO MOS 5.45 11/15/33 5.450% 11/15/33		12/02/2021	Third Party Trades		62,638	50,000	159
620076-BU-2	MOTOROLA SOLUTIONS INC SENIORCORPBND 2.750% 05/24/31		12/02/2021	Third Party Trades		50,000	50,000	46
623115-AF-9	MOUNT SINAI HOSPITAL MSINAI 3.391 07/01/50 3.391% 07/01/50		04/12/2021	Various		20,093,600	20,000,000	194,041
627496-AA-0	MUSEUM OF MODERN ART/THE BASIC 3.220% 07/01/51		04/15/2021	Various		10,324,900	10,000,000	
628530-BJ-5	MYLANINC SENIORCORPBND 5.200% 04/15/48		10/26/2021	Third Party Trades		8,662,920	7,000,000	13,144
62854A-AN-4	UTAHACQUISITIONSUBINC SENIORCORPBND 3.950% 06/15/26		12/10/2021	Third Party Trades		10,768,250	10,000,000	194,208
62928C-AA-0	NGPLPIPECOLLC SENIORCORPBND144A 3.250% 07/15/31		10/15/2021	Third Party Trades		32,475,625	32,500,000	443,038
629377-CK-6	NRGENERGYINC SECUREDCORPBND144A 3.750% 06/15/24		12/13/2021	Third Party Trades		10,457,450	10,000,000	91,146
62952E-AA-5	NYU HOSPITALS CENTER BASIC 4.428% 07/01/42		04/08/2021	Various		38,134,752	32,237,000	374,650
62954R-AA-4	NYULANGONEHOSPITALS SENIORCORPBND 3.380% 07/01/55		12/02/2021	Third Party Trades		54,343	50,000	728
63111X-AB-7	NASDAQINC SENIORCORPBND 3.250% 04/28/50		12/02/2021	Third Party Trades		51,440	50,000	172
636180-BR-1	NATIONALFUELGASCO SENIORCORPBND 2.950% 03/01/31		12/02/2021	Third Party Trades		50,497	50,000	389
63633D-AF-1	NATIONALHLTHINVESTORSINC. SENIORCORPBND 3.000% 02/01/31		12/02/2021	Third Party Trades		48,227	50,000	521
63636#-AG-1	NATIONAL HOCKEY LEAGUE NATHOC 3.15 01/06/2028 3.150% 01/06/28		01/06/2021	CITIGROUP GLOBAL MARKETS		12,500,000	12,500,000	
637417-AQ-9	NATIONALRETAILPROPERTIESINC SENIORCORPBND 3.500% 04/15/51		12/02/2021	Third Party Trades		53,389	50,000	248
637432-NT-8	NATIONAL RURAL UTIL COOP SECUREDCORPBND 4.300% 03/15/49		12/02/2021	Third Party Trades		64,194	50,000	484
64034Y-AB-7	NPELT_21-D ABS21-D144A 1.630% 04/20/62		10/21/2021	Third Party Trades		31,662,604	31,664,998	
64034Y-AC-5	NPELT_21-D SUBABS21-D144A 2.900% 04/20/62		10/21/2021	Third Party Trades		31,064,174	31,070,000	
64035D-AF-3	Nelnet Student Loan Trust SERIES 2021A CLASS C 3.750% 04/20/62		05/13/2021	DEFAULT ATHENE BROKER		14,990,343	15,000,000	
644188-BF-0	NEW ENGLAND POWER CO NGGLN 3.8 12/05/47 3.800% 12/05/47		04/21/2021	DEUTSCHE BANK		10,946,200	10,000,000	145,667
649840-CT-0	NY STATE ELECTRIC & GAS SENIORCORPBND144A 2.150% 10/01/31		12/02/2021	Third Party Trades		49,526	50,000	215
651587-AG-2	NEWMARKET SENIORCORPBND 2.700% 03/18/31		12/02/2021	Third Party Trades		49,783	50,000	293
65339K-BZ-2	NEXTERAENERGYCAPITALHOLDING SENIORCORPBND 2.696% 01/15/32		12/08/2021	Third Party Trades		7,222,977	7,225,000	
65339K-CA-6	NEXTERAENERGYCAPITALHOLDING SENIORCORPBND 3.218% 01/15/52		12/08/2021	Third Party Trades		8,197,009	8,215,000	
654106-AG-8	NIKE INC SENIORCORPBND 3.375% 11/01/46		12/02/2021	Third Party Trades		56,852	50,000	164
65473Q-BB-8	NISOURCEINC. SENIORCORPBND 5.250% 02/15/43		12/02/2021	Third Party Trades		65,764	50,000	809
655844-CC-0	NORFOLK SOUTHERN CORP SENIORCORPBND 4.100% 05/15/49		12/02/2021	Third Party Trades		60,867	50,000	120
665859-AS-3	NORTHERNTRUSTCORPORATION SUBCORPBND 3.375% 05/08/32		12/02/2021	Third Party Trades		52,843	50,000	131
666807-BJ-0	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP 3.850% 04/15/45		12/02/2021	Third Party Trades		57,815	50,000	273
667274-AC-8	NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC 4.260% 11/01/47		12/02/2021	Various		5,201,467	4,625,000	81,413
66988A-AH-7	NOVANTHEALTHINC CORPBND 3.168% 11/01/51		12/02/2021	Third Party Trades		54,695	50,000	154
66988A-AJ-3	NOVANT HEALTH INC BASIC 3.318% 11/01/61		04/14/2021	Various		20,366,200	20,000,000	1,843
67066G-AG-9	NVIDIACORP SENIORCORPBND 3.500% 04/01/40		12/02/2021	Third Party Trades		56,384	50,000	316
67066G-AH-7	NVIDIA CORP NVDA 3 1/2 04/01/50 3.500% 04/01/50		04/15/2021	Various		16,363,050	15,000,000	24,792
67103H-AK-3	OREILLYAUTOMOTIVEINC SENIORCORPBND 1.750% 03/15/31		12/02/2021	Third Party Trades		47,517	50,000	197
67401P-AC-2	OAKTREE SPECIALTY LENDING CORP BASIC 2.700% 01/15/27		05/11/2021	DEFAULT ATHENE BROKER		6,382,080	6,400,000	
67623C-AF-6	OFFICEPROPERTIESINCOMETRUST SENIORCORPBND 3.450% 10/15/31		12/02/2021	Third Party Trades		48,686	50,000	326
677050-AG-1	OGLETHORPEPOWERCORP SECUREDCORPBND 5.950% 11/01/39		11/16/2021	Third Party Trades		5,836,644	4,375,000	12,293
677052-AA-0	OGLETHORPE POWER CORP OGLETH 5 3/8 11/01/40 5.375% 11/01/40		11/16/2021	Third Party Trades		7,620,005	6,065,000	15,394
67777J-AM-0	OHIOHEALTHCORP SECUREDCORPBND 2.650% 11/15/41		12/02/2021	Various		13,307,668	13,306,000	157
680223-AL-8	OLDREPUBINTLCORP SENIORCORPBND 3.850% 06/11/51		12/02/2021	Third Party Trades		55,119	50,000	936
681919-BD-7	OMNICOMGROUPINC SENIORCORPBND 2.600% 08/01/31		12/02/2021	Various		10,184,671	10,050,000	56,785
681936-BD-1	OMEGAHLTHCAREINVESTORSINC SENIORCORPBND 4.500% 01/15/25		12/09/2021	Third Party Trades		5,368,450	5,000,000	92,500
681936-BM-1	OMEGAHLTHCAREINVESTORSINC SENIORCORPBND 3.375% 02/01/31		12/02/2021	Third Party Trades		50,434	50,000	586
68233J-BD-5	ONCORELECTRICDELIVERYCOMPAN SECUREDCORPBND 3.800% 09/30/47		12/02/2021	Third Party Trades		59,640	50,000	348
68233J-CB-8	ONCORELECTRICDELIVERYCOMPAN SECUREDCORPBND144A 2.934% 11/15/51		11/10/2021	Third Party Trades		12,691,423	12,940,000	
68235P-AF-5	ONEGASINC SENIORCORPBND 4.658% 02/01/44		12/02/2021	Third Party Trades		62,354	50,000	809
682680-BD-4	ONEOKINC SENIORCORPBND 5.850% 01/15/26		12/20/2021	Third Party Trades		10,355,460	9,000,000	222,788
682680-BF-9	ONEOKINC SENIORCORPBND 7.150% 01/15/51		10/18/2021	Third Party Trades		11,962,880	8,000,000	150,944
68389X-AM-7	ORACLE CORPORATION 5.375% 07/15/40		10/12/2021	Third Party Trades		12,501,800	10,000,000	132,882
68389X-BF-1	ORACLECORPORATION SENIORCORPBND 4.125% 05/15/45		11/02/2021	Third Party Trades		11,002,100	10,000,000	193,646
68389X-BJ-3	ORACLECORPORATION SENIORCORPBND 4.000% 07/15/46		11/02/2021	Third Party Trades		10,797,000	10,000,000	121,111
68389X-BQ-7	ORACLE CORPORATION ORCL 4 11/15/47 4.000% 11/15/47		11/02/2021	Third Party Trades		16,184,250	15,000,000	281,667
68389X-BY-0	ORACLECORPORATION ORACLECORPORATION 3.850% 04/01/60		12/08/2021	Third Party Trades		16,784,208	16,200,000	52,809
68902V-AM-9	OTISWORLDWIDECORP SENIORCORPBND 3.362% 02/15/50		12/02/2021	Third Party Trades		53,898	50,000	518
690742-AH-4	OWENS CORNING OWENS CORNING 4.400% 01/30/48		12/02/2021	Third Party Trades		60,011	50,000	770
691205-AC-2	OWLROCKTECHNOLOGYFINANCECO SENIORCORPBND144A 4.750% 12/15/25		12/09/2021	Third Party Trades		5,332,650	5,000,000	117,431
69121K-AB-0	OWLROCKCAPITALCORP SENIORCORPBND 4.000% 03/30/25		12/09/2021	Third Party Trades		4,694,220	4,500,000	36,500
69122J-AA-4	OWL ROCK CAPITAL CORPORA BASIC 3.125% 04/13/27		10/05/2021	DEFAULT ATHENE BROKER		3,998,800	4,000,000	
69346Y-AF-0	PK AIR FINANCE 2019 PK AIR FINANCE 2019 B-F 3.434% 12/31/49		01/01/2021	DEFAULT ATHENE BROKER		(181,424)	(181,424)	
69346Y-AP-8	PK AIR FINANCE 2019 PK AIRFIN 2020 B1-F 3.00 1/35 3.000% 01/20/35		11/22/2021	Third Party Trades		1,879,947	1,879,947	
69346Y-AQ-6	PK AIR FINANCE 2019 PK AIRFIN 2020 B2-F 3.75 1/35 3.750% 01/20/35		11/22/2021	Third Party Trades		1,640,030	1,640,030	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
69346Y-AR-4	PK AIR FINANCE 2019 PK AIRFIN 2020 D1-F 7.00 1/35 7.000% 01/20/35		11/22/2021	Third Party Trades		164,719	164,719	
69346Y-AU-7	PK AIR FINANCE 2019 PK AIRFIN 2020 C-F 5.00 1/35 5.000% 01/20/35		11/22/2021	Third Party Trades		966,830	966,830	
693475-BA-2	PNCFINANCIALSERVICESGROUPI SENIORCORPBND 2.307% 04/23/32		12/02/2021	Third Party Trades		50,239	50,000	138
69352P-AJ-2	PPL CAPITAL FUNDING INC PPL 5 03/15/44 5.000% 03/15/44		04/21/2021	Various		37,813,500	30,000,000	158,333
694308-HM-2	PACIFIC GAS AND ELECTRIC COMPA SENIORCORPBND 3.500% 06/15/25		12/13/2021	Third Party Trades		5,232,550	5,000,000	
694308-HN-0	PACIFIC GAS AND ELECTRIC COMPA SENIORCORPBND 4.250% 03/15/46		12/02/2021	Third Party Trades		51,585	50,000	478
694476-AE-2	PACIFIC LIFECORP PACLIF 3.35 09/15/50 3.350% 09/15/50		11/15/2021	Various		19,262,586	18,185,000	85,876
695156-AV-1	PACKAGINGCORPOFAMERICA SENIORCORPBND 4.050% 12/15/49		12/02/2021	Third Party Trades		60,424	50,000	962
701094-AP-9	PARKERHANNIFINCORPORATION SENIORCORPBND 4.000% 06/14/49		12/02/2021	Third Party Trades		59,409	50,000	956
70213H-AE-8	MASSGENERALBRIGHAMINC SENIORCORPBND 3.192% 07/01/49		12/02/2021	Third Party Trades		55,499	50,000	687
70213H-AF-5	PARTNERS HEALTHCARE SYST BASIC 3.342% 07/01/60		03/29/2021	Various		30,619,200	30,000,000	250,650
70450Y-AJ-2	PAYPAL HOLDINGS INC PYPL 3 1/4 06/01/50 3.250% 06/01/50		12/03/2021	Various		79,300,023	75,225,000	654,631
705322-AL-9	PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22 5.952% 11/15/22		11/01/2021	Tax Free Exchange		1,167,420	1,205,000	33,072
705322-AM-7	PEDERNALES ELECTRIC COOP PEDELC 6.202 11/15/32 6.202% 11/15/32		11/01/2021	Tax Free Exchange		25,900,276	24,375,000	697,079
709599-BG-8	PENSKETRUCKLEASINGCOLP SENIORCORPBND144A 2.700% 11/01/24		12/08/2021	Third Party Trades		7,225,470	7,000,000	20,475
713448-EV-6	PEPSICO INC SENIORCORPBND 3.875% 03/19/60		12/02/2021	Third Party Trades		64,324	50,000	414
714046-AN-9	PERKINELMERINC SENIORCORPBND 2.250% 09/15/31		12/02/2021	Third Party Trades		48,556	50,000	269
71680*-AQ-1	Petros PACE Finance, LLC Petros PACE Finance 2021-2 A 3.844% 12/31/52		10/26/2021	Various		3,627,739	3,534,966	3,097
716808-AL-0	Petros PACE Finance, LLC Petros PACE Finance 2021-1 A 3.691% 09/30/52		10/26/2021	Various		5,238,887	5,051,862	4,248
716808-AQ-9	PETROS PACE FINANCE LLC SECUREDCORPBND 3.814% 03/31/48		10/26/2021	Third Party Trades		3,016,819	2,885,645	
716808-AV-8	Petros PACE Finance, LLC Petros PACE Finance 2021-3 A 3.848% 03/31/48		10/26/2021	Various		1,936,978	1,869,307	1,639
717081-CY-7	PFIZER INC 7.200% 03/15/39		10/12/2021	Third Party Trades		17,572,390	11,000,000	63,800
717081-DE-0	PFIZER INC SENIORCORPBND 4.300% 06/15/43		10/27/2021	Third Party Trades		4,117,740	3,300,000	52,818
718172-BL-2	PHILIP MORRIS INTERNATIONAL IN PM 4 1/4 11/10/44 4.250% 11/10/44		04/21/2021	Various		34,378,500	30,000,000	577,292
718172-CS-6	PHILIP MORRIS INTERNATIONAL IN BASIC 1.750% 11/01/30		02/18/2021	DEFAULT ATHENE BROKER		395,663	400,000	1,788
71845J-AA-6	PHILLIPSEDISONGROCERYCENTER SENIORCORPBND 2.625% 11/15/31		12/02/2021	Third Party Trades		49,179	50,000	219
72014T-AD-1	PIEDMONTHEALTHCAREINC CORPBND 2.719% 01/01/42		12/02/2021	Third Party Trades		9,796,861	10,050,000	47,133
720198-AF-7	PIEDMONTOPERATINGPARTNERSHIP SENIORCORPBND 2.750% 04/01/32		12/02/2021	Third Party Trades		49,229	50,000	290
72650R-BJ-0	PLAINSALLAMERICANPIPELINEL SENIORCORPBND 4.650% 10/15/25		12/10/2021	Third Party Trades		7,688,310	7,000,000	53,346
74005P-BD-5	PRAXAIR INC LIN 3.55 11/07/42 3.550% 11/07/42		12/02/2021	Third Party Trades		56,967	50,000	143
740816-AP-8	PRESIDENTANDFELLOWSOFHARVA SENIORCORPBND 2.517% 10/15/50		12/02/2021	Third Party Trades		52,283	50,000	178
74164M-AB-4	PRIMERICAINC SENIORCORPBND 2.800% 11/19/31		11/16/2021	Third Party Trades		36,838,478	37,005,000	
742718-FK-0	PROCTER & GAMBLE CO/THE SENIORCORPBND 3.600% 03/25/50		12/02/2021	Third Party Trades		63,165	50,000	355
743315-AS-2	PROGRESSIVE CORP PGR 4 1/8 04/15/47 4.125% 04/15/47		12/02/2021	Third Party Trades		61,602	50,000	292
74340X-BP-5	PROLOGISLP SENIORCORPBND 3.000% 04/15/50		12/02/2021	Third Party Trades		52,152	50,000	213
743820-AB-8	PROVIDENCESTJOSEPHHEALTHOB SENIORCORPBND 2.700% 10/01/51		12/02/2021	Third Party Trades		49,563	50,000	244
744320-AN-2	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC 5.200% 03/15/44		12/02/2021	Third Party Trades		52,093	50,000	585
744448-CG-4	PUBLIC SERVICE COLORADO XEL 3.6 09/15/42 3.600% 09/15/42		12/02/2021	Third Party Trades		56,056	50,000	405
74456Q-CD-6	PUBLIC SERVICE ELECT & GAS SECUREDCORPBND 2.700% 05/01/50		12/02/2021	Third Party Trades		50,097	50,000	131
74460D-AJ-8	PUBLICSTO SENIORCORPBND 2.250% 11/09/31		12/02/2021	Third Party Trades		49,744	50,000	84
745332-CK-0	PUGET SOUND ENERGY INC SECUREDCORPBND 2.893% 09/15/51		12/02/2021	Third Party Trades		51,217	50,000	325
745867-AP-6	PULTE CORP SENIORCORPBND 6.375% 05/15/33		12/02/2021	Third Party Trades		65,373	50,000	186
746245-AA-7	PUREWESTFUNDINGLLCPUREW_21- ABS144A 4.091% 12/22/36		11/16/2021	Third Party Trades		20,500,000	20,500,000	
74762E-AH-5	QUANTASERVINC. SENIORCORPBND 2.350% 01/15/32		12/02/2021	Third Party Trades		49,031	50,000	238
74834L-BC-3	QUESTDIAGNOSTICSINC SENIORCORPBND 2.800% 06/30/31		12/02/2021	Third Party Trades		51,556	50,000	607
75063M-AA-5	RADYCHILDRENSHOSPITALSANDI SECUREDCORPBND 3.154% 08/15/51		12/02/2021	Third Party Trades		55,640	50,000	486
754730-AF-6	RAYMOND JAMES FINANCIAL RJF 4.95 07/15/46 4.950% 07/15/46		04/12/2021	STIFEL NICOLAUS		12,543,700	10,000,000	122,375
754730-AH-2	RAYMOND JAMES FINANCIAL RJF 3 3/4 04/01/51 3.750% 04/01/51		12/02/2021	Various		10,385,230	10,050,000	339
75508X-AA-4	RAYONIERLP SENIORCORPBND 2.750% 05/17/31		12/02/2021	Third Party Trades		49,855	50,000	73
75513E-CN-9	RAYTHEON TECHNOLOGIES CORPORAT SENIORCORPBND 2.375% 03/15/32		12/22/2021	Third Party Trades		5,003,811	5,000,000	11,875
75574Y-AJ-2	RCMT_21-FL5 SUBCMBS21-FL5144A 3.092% 04/25/38		12/15/2021	Third Party Trades		4,500,000	4,500,000	8,116
75575T-AJ-2	RCMT_21-FL6 SENIORSENIORCMBS21-FL6144A 2.492% 07/25/36		12/15/2021	Third Party Trades		5,003,125	5,000,000	7,267
756109-BL-7	REALTYINCOMECORP SENIORCORPBND 2.850% 12/15/32		12/02/2021	Third Party Trades		51,976	50,000	677
75886F-AF-4	REGENERONPHARMACEUTICALSINC. SENIORCORPBND 2.800% 09/15/50		12/02/2021	Third Party Trades		47,386	50,000	315
75888T-AE-5	REGATTAXVIFUNDINGLTDREG16_ SUBABS19-2A144A 2.176% 01/15/33		11/30/2021	Third Party Trades		13,406,700	13,400,000	38,838
75907U-AA-7	RMIT_21-2 ABS21-2144A 1.900% 08/15/33		10/25/2021	Third Party Trades		5,562,822	5,650,000	3,578
7591EP-AE-0	REGIONSFINANCIALCORPORATION SUBCORPBND 7.375% 12/10/37		11/03/2021	Third Party Trades		11,856,888	7,819,000	232,262
76042U-AA-1	REPS_21-A ABS21-A144A 2.300% 12/20/31		11/10/2021	Third Party Trades		2,169,293	2,170,000	
760759-AW-0	REPUBLICSERVICESINC SENIORCORPBND 3.050% 03/01/50		12/02/2021	Third Party Trades		52,182	50,000	402
76169X-AA-2	REXFORDINDUSTRIALREALTYLP SENIORCORPBND 2.125% 12/01/30		12/02/2021	Third Party Trades		47,747	50,000	15
771196-BY-7	ROCHEHOLDINGSINC SENIORCORPBND144A 2.745% 12/13/51		12/06/2021	Third Party Trades		17,935,000	17,935,000	
77310V-AA-2	ROCKEFELLERFOUNDATION SENIORCORPBND 2.492% 10/01/50		12/02/2021	Third Party Trades		50,879	50,000	225
773903-AJ-8	ROCKWELL INTERNATIONAL SENIORCORPBND 4.200% 03/01/49		12/02/2021	Third Party Trades		63,893	50,000	554
776743-AL-0	ROPERTECHNOLOGIESINC SENIORCORPBND 1.750% 02/15/31		12/02/2021	Third Party Trades		46,709	50,000	270
778296-AG-8	ROSSSTORESINC SENIORCORPBND 1.875% 04/15/31		12/02/2021	Third Party Trades		47,909	50,000	133

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
78081B-AP-8	ROYALTYPHARMAPLC SENIORCORPBND 3.350% 09/02/51		12/02/2021	Third Party Trades		48,672	50,000	605
78409V-AR-5	MCGRAW-HILL COMPANIES INC SENIORCORPBND 2.300% 08/15/60		12/02/2021	Third Party Trades		44,738	50,000	355
78450M-AA-0	SMB_21-E ABS21-E144A 1.680% 02/15/51		11/02/2021	Third Party Trades		75,166,873	75,170,000	
78450M-AC-6	SMB_21-E ABS21-E144A 2.490% 02/15/51		11/02/2021	Third Party Trades		5,345,894	5,350,000	
78472U-AA-6	SREIT_21-MFP SENIORCMBS21-MFP144A 0.831% 11/15/38		11/16/2021	Third Party Trades		24,972,970	25,120,000	
78472U-AC-2	SREIT_21-MFP SENIORCMBS21-MFP144A 1.180% 11/15/38		11/16/2021	Third Party Trades		21,891,181	22,020,000	
78486Q-AF-8	SVBFINANCIALGROUP SENIORCORPBND 1.800% 02/02/31		12/02/2021	Third Party Trades		47,333	50,000	310
78646U-AB-5	SAFEHOLDOPERATINGPARTNERSHIP SENIORCORPBND 2.850% 01/15/32		12/02/2021	Third Party Trades		48,937	50,000	71
79466L-AK-0	SALESFORCECOM SENIORCORPBND 2.700% 07/15/41		12/02/2021	Third Party Trades		50,283	50,000	540
797440-BY-9	SAN DIEGO G & E SECUREDCORPBND 3.320% 04/15/50		12/21/2021	Third Party Trades		1,083,804	1,018,000	6,384
80282K-AE-6	SANTANDERHOLDINGSUSAINC SENIORCORPBND 4.500% 07/17/25		12/20/2021	Third Party Trades		11,938,250	11,000,000	207,500
808513-BG-9	CHARLESSCHWABCORP SENIORCORPBND 1.650% 03/11/31		12/02/2021	Third Party Trades		47,906	50,000	195
808513-BW-4	CHARLES SCHWAB CORP SCHW 3.3 04/01/27 3.300% 04/01/27		09/24/2021	Tax Free Exchange		59,943,167	60,000,000	951,500
81257V-AB-7	SEATTLECHILDRENSHOSPITAL SENIORCORPBND 2.719% 10/01/50		12/02/2021	Third Party Trades		50,527	50,000	245
81618T-AC-4	OFFICEPROPERTIESINCOMETRUST SENIORCORPBND 4.500% 02/01/25		12/14/2021	Third Party Trades		5,299,900	5,000,000	84,375
81728X-AA-6	SENTARAHLTHCRE SENIORCORPBND 2.927% 11/01/51		12/02/2021	Various		3,107,523	3,050,000	1,362
817826-AC-4	7-ELEVENINC SENIORCORPBND144A 0.950% 02/10/26		12/21/2021	Third Party Trades		9,684,280	10,000,000	34,569
817826-AG-5	7-ELEVENINC SENIORCORPBND144A 2.800% 02/10/51		12/02/2021	Third Party Trades		46,995	50,000	451
824348-BP-0	SHERWIN-WILLIAMS CO SENIORCORPBND 2.900% 03/15/52		12/02/2021	Third Party Trades		49,118	50,000	105
827048-AX-7	SILGANHOLDINGSINC SECUREDCORPBND144A 1.400% 04/01/26		12/09/2021	Third Party Trades		4,860,200	5,000,000	14,000
832696-AT-5	JMSMUCKERCO SENIORCORPBND 3.550% 03/15/50		12/02/2021	Third Party Trades		54,748	50,000	399
833034-AM-3	SNAP-ON INC SENIORCORPBND 3.100% 05/01/50		12/02/2021	Various		26,182,066	25,050,000	368,276
833794-AA-8	SODEXOINC SENIORCORPBND144A 1.634% 04/16/26		12/09/2021	Third Party Trades		2,926,497	2,946,000	7,622
833794-AB-6	SODEXOINC SENIORCORPBND144A 2.718% 04/16/31		12/02/2021	Third Party Trades		51,117	50,000	189
835495-AJ-1	SONOCO PRODUCTS CO SON 5 3/4 11/01/40 5.750% 11/01/40		12/02/2021	Third Party Trades		68,843	50,000	280
842400-FW-8	SOUTHERN CALIFORNIA EDISON COM EIX 3.9 03/15/43 3.900% 03/15/43		04/21/2021	DEUTSCHE BANK		10,741,200	10,000,000	41,167
842400-GY-3	SOUTHERN CALIFORNIA EDISON COM SECUREDCORPBND 2.950% 02/01/51		12/02/2021	Third Party Trades		47,962	50,000	512
842434-CS-9	SOUTHERN CALIF GAS CO SECUREDCORPBND 4.300% 01/15/49		10/18/2021	Third Party Trades		17,457,160	14,000,000	158,861
8426EP-AB-4	SOUTHERN CO GAS CAPITAL SO 3.95 10/01/46 3.950% 10/01/46		04/21/2021	Various		11,028,500	10,000,000	24,139
845011-AD-7	SOUTHWESTGASCORP SENIORCORPBND 3.180% 08/15/51		12/02/2021	Third Party Trades		50,018	50,000	468
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO AEP 6.2 03/15/40 6.200% 03/15/40		11/08/2021	Third Party Trades		11,416,320	8,000,000	75,778
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO AEP 3.9 04/01/45 3.900% 04/01/45		04/21/2021	Various		16,156,650	15,000,000	35,750
84859D-AA-5	SPIREMISSOURIINC SECUREDCORPBND 3.300% 06/01/51		12/02/2021	Third Party Trades		55,078	50,000	23
84861T-AG-3	SPIRITREALTYLP SENIORCORPBND 3.200% 02/15/31		12/02/2021	Third Party Trades		51,902	50,000	493
85208N-AD-2	SPRINTSPECTRUMCOI/II/III/ SECUREDCORPBND144A 4.738% 09/20/29		12/08/2021	Third Party Trades		5,897,813	4,921,875	59,225
854502-AJ-0	STANLEYBLACK&DECKERINC SENIORCORPBND 4.850% 11/15/48		12/02/2021	Third Party Trades		68,931	50,000	141
855244-AX-7	STARBUCKSCORP SENIORCORPBND 3.350% 03/12/50		12/02/2021	Third Party Trades		52,882	50,000	391
857477-BP-7	STATESTREETCORP SUBCORPBND 2.200% 03/03/31		12/02/2021	Third Party Trades		49,532	50,000	284
86277*-AA-3	STRATEGIC PARTNERS VIII LP ABS STRAT PTRS FDVIII 4.147 3/2025 3.237% 03/10/25		01/11/2021	DIRECT		11,375,000	11,375,000	
863667-AG-6	STRYKER CORP SYK 4 3/8 05/15/44 4.375% 05/15/44		12/02/2021	Third Party Trades		61,348	50,000	128
866677-AE-7	SUNCOMMUNITIESOPERATINGLP SENIORCORPBND 2.700% 07/15/31		12/02/2021	Third Party Trades		49,966	50,000	593
86944B-AJ-2	SUTTERHEALTH SENIORCORPBND 3.361% 08/15/50		12/02/2021	Third Party Trades		54,478	50,000	518
87089H-AB-9	SWISS RE TREASURY (US) SRENVX 4 1/4 12/06/42 4.250% 12/06/42		12/03/2021	Third Party Trades		3,445,372	2,800,000	331
87162W-AC-4	TDSYNNEXCORP SENIORCORPBND144A 1.250% 08/09/24		12/10/2021	Third Party Trades		4,948,750	5,000,000	21,701
87162W-AJ-9	TDSYNNEXCORP SENIORCORPBND144A 2.650% 08/09/31		12/02/2021	Third Party Trades		48,461	50,000	431
87165B-AN-3	SYNCHRONYFINANCIAL SENIORCORPBND 4.375% 03/19/24		12/14/2021	Third Party Trades		5,284,800	5,000,000	52,865
871829-BN-6	SYSCO CORPORATION SENIORCORPBND 6.600% 04/01/50		12/02/2021	Third Party Trades		78,499	50,000	596
872287-AL-1	TCI COMMUNICATIONS INC CMCSA 7 1/8 02/15/28 7.125% 02/15/28		08/13/2021	DEFAULT ATHENE BROKER		186,588	140,000	4,932
872540-AW-9	TJXCOMPANIESINC SENIORCORPBND 1.600% 05/15/31		12/02/2021	Third Party Trades		47,994	50,000	47
87264A-AZ-8	T-MOBILEUSAINC SECUREDCORPBND 4.500% 04/15/50		12/02/2021	Third Party Trades		58,192	50,000	319
87264A-BF-1	T-MOBILE USA INC BASIC 3.875% 04/15/30		05/26/2021	Tax Free Exchange		997,342	1,000,000	538
87264A-BL-8	T-MOBILE USA INC BASIC 3.000% 02/15/41		05/27/2021	Tax Free Exchange		2,003,204	2,000,000	1,000
87264A-BN-4	T-MOBILE USA INC TMUS 3.3 02/15/51 3.300% 02/15/51		05/27/2021	Various		34,255,622	36,000,000	330,550
87264A-BX-2	T-MOBILE USA INC BASIC 2.250% 11/15/31		05/27/2021	Tax Free Exchange		750,214	750,000	281
87264A-CM-5	T-MOBILEUSAINC SECUREDCORPBND144A 3.400% 10/15/52		10/21/2021	Third Party Trades		4,844,400	5,000,000	34,000
87267T-AA-9	TRKT_21-INV2 SENIORWHOLECMO21-INV2144A 1.966% 11/25/56		11/01/2021	Third Party Trades		4,321,134	4,381,398	572
875127-BF-8	TAMPA ELECTRIC CO TE 4.45 06/15/49 4.450% 06/15/49		04/21/2021	Various		12,283,900	10,000,000	158,222
875127-BJ-0	TAMPA ELECTRIC CO TE 3.45 03/15/51 3.450% 03/15/51		12/02/2021	Various		20,619,012	20,050,000	15,721
875484-AL-1	TANGERPROPERTIESLP SENIORCORPBND 2.750% 09/01/31		12/02/2021	Third Party Trades		47,934	50,000	443
87612E-AR-7	TARGET CORP TGT 6 1/2 10/15/37 6.500% 10/15/37		12/02/2021	Third Party Trades		76,296	50,000	460
879360-AE-5	TELEDYNETECHNOLOGIESINC SENIORCORPBND 2.750% 04/01/31		12/02/2021	Third Party Trades		50,879	50,000	248
882508-BD-5	TEXAS INSTRUMENTS INC SENIORCORPBND 4.150% 05/15/48		12/02/2021	Third Party Trades		64,016	50,000	121
883203-CC-3	TEXTRON INC SENIORCORPBND 2.450% 03/15/31		12/02/2021	Third Party Trades		49,593	50,000	276
883556-BG-6	THERMOFISHER SENIORCORPBND 5.300% 02/01/44		12/02/2021	Third Party Trades		69,650	50,000	920
883556-CL-4	THERMO FISHER SCIENTIFIC BASIC 2.000% 10/15/31		08/10/2021	DEFAULT ATHENE BROKER		2,964,324	3,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
88579Y-BD-2	MINNESOTA MINING & MFG COMPANY SENIORCORPBND 4.000% 09/14/48		12/02/2021	Third Party Trades		61,445	50,000	456
88581E-AD-3	REITCMS_21-PF1 LCFSENIORCMBS21-PF1 2.522% 11/15/54		11/05/2021	Third Party Trades		100,828,923	97,900,000	116,593
88732J-AN-8	TIMEWARNERCABLELLC TIMEWARNERCABLEINC 7.300% 07/01/38		10/13/2021	Third Party Trades		17,221,320	12,000,000	253,067
88732J-BB-3	TIME WARNER CABLE LLC TWC 5 1/2 09/01/41 5.500% 09/01/41		03/24/2021	CREDIT SUISSE SECURITIES		11,870,800	10,000,000	38,194
88732J-BD-9	TIME WARNER CABLE LLC TWC 4 1/2 09/15/42 4.500% 09/15/42		03/12/2021	Various		7,432,110	7,000,000	875
889184-AE-7	TOLEDOHOSPITAL SECUREDCORPBND 6.015% 11/15/48		12/02/2021	Third Party Trades		62,147	50,000	175
891906-AC-3	GLOBALPAYMENTSINC. SENIORCORPBND 4.800% 04/01/26		12/09/2021	Third Party Trades		4,443,360	4,000,000	38,400
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP SENIORCORPBND 1.900% 09/12/31		12/02/2021	Third Party Trades		49,173	50,000	219
89256B-AA-7	TRADEMARK ROYALTY 2021-1 LLC TRDMK RYLTY 2021 4.35 1/31/60 4.350% 01/31/60		02/02/2021	GOLDMAN SACHS & CO.		35,000,000	35,000,000	
89417E-AH-2	TRAVELERS COMPANIES INC TRV 5.35 11/01/40 5.350% 11/01/40		12/02/2021	Third Party Trades		68,160	50,000	260
898813-AR-1	TUCSONELECTRICPOWERCO SENIORCORPBND 4.000% 06/15/50		12/02/2021	Third Party Trades		59,252	50,000	950
902494-BG-7	TYSON FOODS INC SENIORCORPBND 3.900% 09/28/23		10/19/2021	Third Party Trades		4,240,243	4,000,000	9,100
902494-BH-5	TYSON FOODS INC SENIORCORPBND 5.100% 09/28/48		12/02/2021	Third Party Trades		67,393	50,000	482
902494-BJ-1	TYSON FOODS INC SENIORCORPBND 4.000% 03/01/26		12/09/2021	Third Party Trades		9,738,070	9,000,000	100,333
90265E-AR-1	UDR INC UDR 3 08/15/31 3.000% 08/15/31		12/02/2021	Third Party Trades		52,005	50,000	463
906548-CQ-3	UNION ELECTRIC CO SECUREDCORPBND 3.250% 10/01/49		12/02/2021	Third Party Trades		54,830	50,000	293
907818-EJ-3	UNION PACIFIC CORPORATION UNP 4.05 03/01/46 4.050% 03/01/46		12/02/2021	Third Party Trades		60,210	50,000	534
911312-BQ-8	UNITEDPARCELSERVICEINC SENIORCORPBND 4.250% 03/15/49		12/02/2021	Third Party Trades		64,940	50,000	478
91159H-JB-7	USBANCORP SUBCORPBND 2.491% 11/03/36		12/02/2021	Third Party Trades		49,760	50,000	114
913017-CX-5	RAYTHEON TECHNOLOGIES CORPORAT SENIORCORPBND 4.625% 11/16/48		12/02/2021	Third Party Trades		64,998	50,000	128
91324P-BQ-4	UNITEDHEALTH GROUP INC UNH 5.95 02/15/41 5.950% 02/15/41		12/02/2021	Third Party Trades		72,211	50,000	917
91324P-EC-2	UNITEDHEALTH GROUP INC BASIC 1.150% 05/15/26		05/17/2021	DEFAULT ATHENE BROKER		3,327,201	3,333,000	
913903-AY-6	UNIVERSALHEALTHSERVICESINC SECUREDCORPBND144A 2.650% 01/15/32		12/02/2021	Third Party Trades		48,959	50,000	375
91481C-AC-4	TRUSTEESOFTHEUNIVERSITYOF SENIORCORPBND 3.610% 02/15/19		10/18/2021	Third Party Trades		1,397,930	1,215,000	7,919
919794-AE-7	VALLEY NATIONAL BANCORP BASIC 3.000% 06/15/31		05/25/2021	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
92277G-AW-7	VENTASREALTYLP SENIORCORPBND 2.500% 09/01/31		12/02/2021	Third Party Trades		49,414	50,000	368
92343E-AM-4	VERISIGNINC SENIORCORPBND 2.700% 06/15/31		12/02/2021	Third Party Trades		50,398	50,000	668
92343V-EP-5	VERIZON COMMUNICATIONS SENIORCORPBND 1.256% 05/15/25		12/08/2021	Third Party Trades		7,145,670	7,000,000	6,106
92343V-GC-2	VERIZON COMMUNICATIONS VERIZONCOMMUNICATIONSINC 3.700% 03/22/61		10/13/2021	Third Party Trades		17,035,200	16,000,000	37,822
92345Y-AG-1	VERISKANALYTICSINC SENIORCORPBND 3.625% 05/15/50		12/02/2021	Third Party Trades		55,410	50,000	106
92778*-AA-5	VCU HEALTH VCU HEALTH CTL 3.008 9/15/2049 3.010% 09/15/49		06/17/2021	DEFAULT ATHENE BROKER		4,000,000	4,000,000	
927804-FG-4	VIRGINIA ELEC & POWER CO 8.875% 11/15/38		11/05/2021	Third Party Trades		14,399,530	8,000,000	341,934
92826C-AF-9	VISAINC SENIORCORPBND 4.300% 12/14/45		12/02/2021	Third Party Trades		63,479	50,000	1,027
928563-AJ-4	VMWARE INC BASIC 1.400% 08/15/26		07/20/2021	DEFAULT ATHENE BROKER		3,993,200	4,000,000	
928563-AL-9	VMWAREINC SENIORCORPBND 2.200% 08/15/31		12/02/2021	Third Party Trades		48,484	50,000	379
929160-AV-1	VULCAN MATERIALS CO VMC 4 1/2 06/15/47 4.500% 06/15/47		12/02/2021	Third Party Trades		63,215	50,000	1,069
92936U-AG-4	WPCAREYINC SENIORCORPBND 2.400% 02/01/31		12/02/2021	Third Party Trades		49,463	50,000	417
92940P-AG-9	WRKCOINC SENIORCORPBND 3.000% 06/15/33		12/02/2021	Third Party Trades		51,766	50,000	713
92976G-AJ-0	WELLS FARGO BANK NA 6.600% 01/15/38		10/14/2021	Third Party Trades		17,528,880	12,000,000	204,600
931142-EC-3	WAL-MART STORES INC SENIORCORPBND 4.050% 06/29/48		12/02/2021	Third Party Trades		64,529	50,000	883
931427-AQ-1	WALGREENSBOOTSALLIANCEINC SENIORCORPBND 3.450% 06/01/26		12/09/2021	Third Party Trades		5,317,700	5,000,000	5,750
931427-AT-5	WALGREENSBOOTSALLIANCEINC SENIORCORPBND 4.100% 04/15/50		12/02/2021	Third Party Trades		56,756	50,000	290
93884P-DY-3	WASHINGTON GAS LIGHT CO WGL 3.65 09/15/49 3.650% 09/15/49		04/14/2021	Various		10,772,300	10,000,000	31,431
94106L-BB-4	WMX TECHNOLOGIES INC SENIORCORPBND 3.900% 03/01/35		12/02/2021	Third Party Trades		56,625	50,000	515
94951J-AE-0	WELLFLEETCLOLIMITEDWELF_21- ABS144A 2.396% 01/15/35		11/02/2021	Third Party Trades		3,000,000	3,000,000	
94973V-BL-0	ANTHEMINC SENIORCORPBND 4.850% 08/15/54		12/02/2021	Third Party Trades		64,785	50,000	748
949746-SK-8	WELLS FARGO & COMPANY BASIC 3.069% 01/24/23		06/29/2021	DEFAULT ATHENE BROKER		1,015,763	1,000,000	13,214
94974B-GU-8	WELLS FARGO & COMPANY WFC 4 3/4 12/07/46 4.750% 12/07/46		03/25/2021	Various		23,646,400	20,000,000	295,556
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WELLS FARGO MTGE LOAN TRUST 2.545% 08/27/35		01/01/2021	Interest Capitalization				
95040Q-AP-9	WELLTOWERINC SENIORCORPBND 2.750% 01/15/32		11/16/2021	Third Party Trades		17,960,081	17,975,000	
957638-AD-1	WESTERN ALLIANCE BANCORP WAL 3 06/15/31 3.000% 06/15/31		12/02/2021	Various		25,050,934	25,050,000	746
958102-AM-7	WESTERNDIGITALCORP SENIORCORPBND 4.750% 02/15/26		12/20/2021	Third Party Trades		19,747,400	18,000,000	291,333
960413-AS-1	WESTLAKECHEMICALCORP SENIORCORPBND 5.000% 08/15/46		12/02/2021	Third Party Trades		63,707	50,000	771
962166-BR-4	WEYERHAEUSER CO SENIORCORPBND 7.375% 03/15/32		12/02/2021	Third Party Trades		70,805	50,000	830
963320-AX-4	WHIRLPOOLCORP SENIORCORPBND 4.600% 05/15/50		12/02/2021	Various		12,921,307	10,550,000	215,248
970648-AH-4	WILLISNORTHAMERICAINC SENIORCORPBND 5.050% 09/15/48		11/19/2021	Third Party Trades		5,047,431	3,890,000	37,106
976826-BP-1	WISCONSIN POWER & LIGHT SENIORCORPBND 1.950% 09/16/31		12/02/2021	Third Party Trades		49,467	50,000	217
976843-BN-1	WISCONSIN PUBLIC SERVICE SENIORCORPBND 2.850% 12/01/51		12/02/2021	Third Party Trades		11,579,988	11,600,000	71
98419M-AL-4	XYLEMINC(INDIANA) SENIORCORPBND 2.250% 01/30/31		12/02/2021	Third Party Trades		50,024	50,000	394
98420E-AD-7	XLIT LTD 5.500% 03/31/45		12/02/2021	Third Party Trades		70,750	50,000	504
98956P-AS-1	ZIMMERBIOMETHOLDINGSINC SENIORCORPBND 3.050% 01/15/26		12/07/2021	Third Party Trades		5,250,300	5,000,000	61,424
98956P-AV-4	ZIMMERBIOMETHOLDINGSINC SENIORCORPBND 2.600% 11/24/31		12/02/2021	Third Party Trades		50,176	50,000	43
98978V-AP-8	ZOETISINC SENIORCORPBND 4.450% 08/20/48		12/02/2021	Third Party Trades		64,817	50,000	655
BMSOUV-6C-7	HARBOURVIEWDEBT ABS 2.150% 12/13/51		12/16/2021	Third Party Trades		50,000,000	50,000,000	
BMSOUV-6K-9	HARBOURVIEWDEBT ABS 3.250% 12/13/51		12/16/2021	Third Party Trades		5,000,000	5,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BMSOUV-6R-4	HARBOURVIEWDEBT ABS 5.000% 12/13/51		12/16/2021	Third Party Trades		3,000,000	3,000,000	
BMSOVE-DN-2	NERNOTEISSUER1LTD SENIORCORPBND 4.250% 12/30/28		12/30/2021	Third Party Trades		18,897,780	18,897,780	
G2950*-AA-7	AA INFRASTRUCTURE DEBT AA Infrastructure Fund 1 LTD 1.801% 11/01/34		02/18/2021	DEFAULT ATHENE BROKER		17,880,172	17,880,172	7,750
Z95CRB-NF-1	AGORA_20-21 SENIORCMBS20-21 0.192% 08/17/31		10/15/2021	Third Party Trades		10,383,660	10,383,660	54,365
Z95CRB-NH-7	AGORA_20-21 SENIORCMBS20-21 0.192% 08/17/31		10/15/2021	Third Party Trades		5,191,830	5,191,830	39,728
01626P-AQ-9	ALIMENTATIONCOUCHE-TARDINC SENIORCORPBND144A 3.625% 05/13/51	A	12/02/2021	Third Party Trades		53,655	50,000	116
06368B-GS-1	BANKOFMONTREAL SUBCORPBND 3.803% 12/15/32	A	12/02/2021	Third Party Trades		53,530	50,000	903
0778FP-AB-5	BELLTELEPHONECOMPANYOFCANA SENIORCORPBND 4.300% 07/29/49	A	12/02/2021	Third Party Trades		61,481	50,000	758
11259P-20-8	BROOKFIELDBRPHOLDINGS(CANAD SUBCORPBND 4.875% Perpet.	A	12/07/2021	Third Party Trades		35,000,000	1,400,000	
11271L-AB-8	BROOKFIELD FINANCE INC BAMACN 4.7 09/20/47 4.700% 09/20/47	A	03/11/2021	STIFEL NICOLAUS		5,824,200	5,000,000	114,236
12532H-AD-6	CGI INC SENIORCORPBND144A 2.300% 09/14/31	A	12/02/2021	Third Party Trades		48,447	50,000	262
125491-AP-5	CIFINANCIALCORP SENIORCORPBND 4.100% 06/15/51	A	10/25/2021	Third Party Trades		10,912,545	10,100,000	161,039
136375-CP-5	CANADIAN NATIONAL RAILWAY COMP SENIORCORPBND 3.650% 02/03/48	A	12/02/2021	Third Party Trades		57,303	50,000	624
136385-AL-5	CANADIANNATURALRESOURCESLTD CANADIANNATURALRESOURCESLIM 6.250% 03/15/38	A	10/13/2021	Third Party Trades		12,020,670	9,000,000	46,875
13645R-AF-1	CANADIAN PACIFIC RR CO CP 5.95 05/15/37 5.950% 05/15/37	A	12/02/2021	Third Party Trades		68,616	50,000	174
13645R-BG-8	CANADIANPACIFICRAILWAYCOMPA SENIORCORPBND 3.379% 12/02/41	A	11/17/2021	Third Party Trades		7,351,424	7,390,000	
29250N-AH-8	ENBRIDGE INC ENBRIDGE INC 3.500% 06/10/24	A	12/07/2021	Third Party Trades		5,237,750	5,000,000	
29250N-BE-4	ENBRIDGEINC ENBRIDGEINC 3.400% 08/01/51	A	10/14/2021	Third Party Trades		5,113,000	5,000,000	51,944
30606T-AA-9	FALCONHOLDINGACQUISITIONCOR SENIORCORPBND 6.125% 06/30/31		10/15/2021	Third Party Trades		16,153,784	16,153,784	294,077
67077M-AU-2	NUTRIENLTD SENIORCORPBND 5.000% 04/01/49	A	12/02/2021	Third Party Trades		67,603	50,000	451
775109-BP-5	ROGERS COMMUNICATIONS IN BASIC 3.700% 11/15/49	A	10/12/2021	Third Party Trades		12,426,480	12,000,000	183,767
78016E-YH-4	ROYALBANKOFCANADA SENIORCORPBND 2.300% 11/03/31	A	12/02/2021	Third Party Trades		50,234	50,000	118
87971M-BK-8	TELUSCORP SENIORCORPBND 4.300% 06/15/49	A	12/02/2021	Third Party Trades		62,275	50,000	1,021
891160-MJ-9	TORONTO-DOMINION BANK/THE TORONTO DOMINION BANK 3.625% 09/15/31	A	12/02/2021	Third Party Trades		53,904	50,000	408
893526-DJ-9	TRANSCANADA PIPELINES LTD TRPCN 6.1 06/01/40 6.100% 06/01/40	A	10/20/2021	Third Party Trades		12,190,320	9,000,000	215,025
94106B-AD-3	WASTECONNECTIONSINC SENIORCORPBND 2.950% 01/15/52	A	12/02/2021	Third Party Trades		49,960	50,000	311
BMSOVC-E6-2	LIEVREPOWERHOLDINGSLP SENIORCORPBND 4.046% 12/31/61		12/29/2021	Third Party Trades		31,276,000	31,276,000	
Y7563*-AA-5	Seaspan Holdco III Ltd SSPN 3.91 6/5/2031 GTD SR SECD 3.910% 06/05/31		05/12/2021	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
Y7563*-AB-3	Seaspan Holdco III Ltd SSPN 3.91 6/5/2031 GTD SR SECD 3.910% 06/05/31		05/12/2021	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
XS1372-84-9	NTPC LTD NTPC LTD 4.250% 02/26/26	D	12/09/2021	Third Party Trades		2,777,759	2,750,000	33,439
XS2198-42-5	SHIMAO GROUP HLDGS LTD SHIMAO 4.6 07/13/30 4.600% 07/13/30	D	12/09/2021	Third Party Trades		4,603,410	4,370,000	81,525
T50089-74-6	WestConnex Finance Company Pty WENNEX 2.98 SER A 09/15/2031 2.980% 09/15/31	D	05/11/2021	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
XS2056-55-7	KASIKORNBANK PCL HK BASIC 3.343% 10/02/31	D	12/09/2021	Third Party Trades		3,539,528	3,500,000	21,776
XS2098-65-8	LONGFOR HOLDINGS LTD BASIC 3.850% 01/13/32	D	12/09/2021	Third Party Trades		5,067,806	4,800,000	74,947
XS2053-34-9	THREE GORGES FIN I KY BASIC 3.200% 10/16/49	D	12/09/2021	Third Party Trades		1,035,889	1,000,000	4,711
00084D-AV-2	ABN AMRO BANK NV ABN AMRO BANK NV 3.324% 03/13/37	D	12/06/2021	Third Party Trades		25,000,000	25,000,000	
001199-AG-3	AGLCORE4CLOLTDAGL_20-4A ABS20-4A144A 1.202% 04/20/33	D	11/03/2021	Third Party Trades		15,465,675	15,450,000	5,916
00182E-BN-8	ANZ NEW ZEALAND INTL/LDN BASIC 1.250% 06/22/26	D	06/15/2021	DEFAULT ATHENE BROKER		1,996,900	2,000,000	
00774M-AN-5	AERCAPIRELANDCAPITALDAC SENIORCORPBND 6.500% 07/15/25	D	12/20/2021	Third Party Trades		10,320,800	9,000,000	246,458
00774M-AW-5	AERCAPIRELANDCAPITALDAC SENIORCORPBND 3.243% 10/29/28	D	10/21/2021	Third Party Trades		2,690,095	2,695,000	
00774M-AX-3	AERCAPIRELANDCAPITALDAC SENIORCORPBND 3.575% 01/30/32	D	10/21/2021	Third Party Trades		3,566,539	3,580,000	
00774M-AY-1	AERCAPIRELANDCAPITALDAC SENIORCORPBND 3.725% 10/29/33	D	11/19/2021	Various		13,853,816	13,730,000	21,409
00851W-AA-7	AGL_14 ABS14144A 1.328% 12/04/34	D	11/05/2021	Third Party Trades		34,400,000	34,400,000	
01609W-AU-6	ALIBABA GROUP HOLDING BABA 4 12/06/37 4.000% 12/06/37	D	11/03/2021	Third Party Trades		5,453,550	5,000,000	82,778
017154-AC-9	ALLEGANYPARKCLOLTDALLPK_19 MEZZANINABS19-1A144A 1.932% 01/20/33	D	12/13/2021	Third Party Trades		2,000,000	2,000,000	6,009
020564-AE-0	ALPEKSABDECV SENIORCORPBND144A 3.250% 02/25/31	D	11/19/2021	Third Party Trades		20,074,125	20,000,000	156,555
03330A-AA-0	ANCHORAGECAPITALCLOLTDANCH SENIORABS14-3ARR144A 1.186% 01/28/31	D	10/25/2021	Third Party Trades		300,000	300,000	896
03330L-AS-7	ANCHF_6R-R ABS6R-R144A 3.424% 07/25/36	D	10/25/2021	Third Party Trades		1,100,000	1,100,000	
03330Y-AG-5	ANCHC_20 MEZZANINABS20144A 2.524% 01/20/35	D	10/20/2021	Third Party Trades		5,000,000	5,000,000	
03665A-AQ-0	ANTARES CLO ANTR_17-2A SERIES 20172A CLASS DR 3.882% 10/20/33	D	09/30/2021	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
03665J-AL-2	ANTARES CLO SERIES 20171A CLASS CR 2.832% 04/20/33	D	03/02/2021	DEFAULT ATHENE BROKER		2,500,000	2,500,000	
03666B-AE-4	ANTARES CLO SERIES 20211A CLASS B 1.985% 07/25/33	D	06/15/2021	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
03718N-AA-4	ANTOFAGASTAPLC SENIORCORPBND144A 2.375% 10/14/30	D	11/23/2021	Third Party Trades		20,108,156	21,000,000	52,575
03835V-AF-3	APTIV PLC APTV 4.4 10/01/46 4.400% 10/01/46	D	12/02/2021	Third Party Trades		60,208	50,000	397
03835V-AJ-5	APTIVPLC SENIORCORPBND 3.100% 12/01/51	D	11/09/2021	Third Party Trades		17,748,350	18,145,000	
03939A-AA-5	ARCH CAPITAL GROUP LTD ACGL 3.635 06/30/50 3.635% 06/30/50	D	03/29/2021	Various		16,956,650	17,000,000	154,488
04018N-AN-1	ARES_20-56A SENIORABS20-56A144A 1.318% 10/25/34	D	10/21/2021	Third Party Trades		10,200,000	10,200,000	
046353-AM-0	ASTRAZENECA PLC AZN 4 3/8 11/16/45 4.375% 11/16/45	D	04/21/2021	Various		18,042,450	15,000,000	286,198
04966H-AE-6	ATRIUMCDOCORPATRM_13A SENIORABS13A144A 1.638% 11/21/30	D	10/27/2021	Third Party Trades		7,250,000	7,250,000	1,308
052528-AK-2	AUST & NZ BANKING GROUP AUST & NZ BANKING GRP 4.400% 05/19/26	D	12/20/2021	Third Party Trades		19,744,980	18,000,000	61,600
05553M-AE-1	BCRED BSL CLO 2021-1, LTD SERIES 20211A CLASS C 2.278% 07/20/34	D	05/27/2021	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
05553M-AG-6	BCRED BSL CLO 2021-1, LTD SERIES 20211A CLASS D 3.482% 07/20/34	D	05/27/2021	DEFAULT ATHENE BROKER		2,700,000	2,700,000	
05578Q-AF-0	BPCESA BPCESA 3.116% 10/19/32	D	10/12/2021	Third Party Trades		3,000,000	3,000,000	
05581K-AA-9	BNPPARIBASSA SUBCORPBND144A 4.375% 09/28/25	D	12/20/2021	Third Party Trades		11,972,220	11,000,000	106,823
05765X-AJ-0	Balboa Bay Loan Funding Ltd SERIES 20211A CLASS D 3.178% 07/20/34	D	05/27/2021	DEFAULT ATHENE BROKER		3,500,000	3,500,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05971K-AL-3	BANCOSANTANDERSA SUBCORPBND 3.225% 11/22/32	D	11/23/2021	Third Party Trades		9,835,700	10,000,000	3,583
06326B-AA-7	BANK LEUMI LE ISRAEL BM BASIC 3.275% 01/29/31	D	12/09/2021	Third Party Trades		2,000,000	2,000,000	23,653
067316-AH-2	BACARDILTD SENIORCORPBND144A 5.300% 05/15/48	D	12/02/2021	Third Party Trades		67,021	50,000	155
06738E-AP-0	BARCLAYS PLC BARCLAYS PLC 5.200% 05/12/26	D	12/20/2021	Third Party Trades		19,072,400	17,000,000	86,522
06738E-BV-6	BARCLAYSPLC SENIORCORPBND 3.140% 11/24/32	D	11/17/2021	Third Party Trades		35,905,000	35,905,000	
06738E-BW-4	BARCLAYSPLC SENIORCORPBND 3.579% 11/24/42	D	11/17/2021	Third Party Trades		17,955,000	17,955,000	
08186P-AJ-2	BSP_18-R ABS18-R144A 1.329% 10/15/34	D	11/02/2021	Third Party Trades		3,000,000	3,000,000	
08860H-AC-8	BHARTI AIRTEL LTD BASIC 3.250% 06/03/31	D	03/01/2021	DEFAULT ATHENE BROKER		993,220	1,000,000	
09077L-AE-2	BGCLO2021-2AB ABS144A 1.890% 10/19/34	D	10/18/2021	Third Party Trades		4,254,250	4,250,000	8,143
09204G-AE-9	BLACK DIAMOND CLO LTD MEZZANINABS19-2A144A 6.278% 07/23/32	D	12/06/2021	Third Party Trades		993,620	1,000,000	4,811
10806J-AA-1	BRDGS2021-1A ABS144A 1.320% 07/20/34	D	11/03/2021	Third Party Trades		1,502,550	1,500,000	3,519
10949Y-AB-4	Brightwood Capital Fund III Ho SERIES 20211RA CLASS LOAN 2.560% 04/15/28	D	06/30/2021	DEFAULT ATHENE BROKER		9,707,544	9,707,544	
111021-AE-1	BRITISHTELECOMMUNICATIONSPLC SENIORCORPBND 8.625% 12/15/30	D	10/25/2021	Third Party Trades		11,385,986	7,510,000	265,040
11102A-AE-1	BRITISHTELECOMMUNICATIONSPLC SENIORCORPBND144A 3.250% 11/08/29	D	11/10/2021	Third Party Trades		8,064,573	7,750,000	4,898
11272B-AA-1	BROOKFIELDFINANCEIUKPLC SENIORCORPBND 2.340% 01/30/32	D	12/02/2021	Third Party Trades		48,899	50,000	423
12481K-AW-8	CBAM CLO Management SERIES 20172A CLASS CR 2.424% 07/17/34	D	06/01/2021	DEFAULT ATHENE BROKER		4,000,000	4,000,000	
12481K-AY-4	CBAM CLO Management SERIES 20172A CLASS DR 3.474% 07/17/34	D	06/01/2021	DEFAULT ATHENE BROKER		4,000,000	4,000,000	
12560E-AL-0	CIFC_20-3A SENIORABS20-3A144A 1.308% 10/20/34	D	11/01/2021	Third Party Trades		37,000,000	37,000,000	
12565E-AA-9	CIFC_21-5 ABS21-5144A 1.261% 07/15/34	D	10/20/2021	Third Party Trades		5,010,750	5,000,000	14,883
151191-BD-4	CELULOSAARAUCO SENIORCORPBND 5.500% 11/02/47	D	12/13/2021	Third Party Trades		17,535,000	15,000,000	91,667
151191-BJ-1	CELULOSAARAUCO SENIORCORPBND144A 4.200% 01/29/30	D	12/03/2021	Third Party Trades		4,569,955	4,293,000	62,829
151191-BL-6	CELULOSAARAUCO SENIORCORPBND144A 5.150% 01/29/50	D	12/01/2021	Third Party Trades		5,650,000	5,000,000	88,694
15186A-AG-6	CENTERBRIDGECREDITFUNDINGCB MEZZANINABS 3.850% 01/25/40	C	12/21/2021	Third Party Trades		1,050,000	1,050,000	
191241-AF-5	COCA-COLA FEMSA SAB CV KOF 5 1/4 11/26/43 5.250% 11/26/43	D	06/14/2021	Various		21,374,240	16,000,000	46,667
192714-AD-5	COLBUNSA SENIORCORPBND144A 3.150% 03/06/30	D	12/14/2021	Third Party Trades		10,924,200	10,800,000	94,500
192714-AE-3	COLBUNSA SENIORCORPBND144A 3.150% 01/19/32	D	10/15/2021	Third Party Trades		19,965,200	20,000,000	
25255D-AA-8	DCF_1R ABS1R144A 1.363% 07/15/36	D	11/03/2021	Third Party Trades		2,003,400	2,000,000	7,494
25255G-AA-1	DCF_4 ABS4144A 0.467% 01/15/40	D	12/01/2021	Third Party Trades		3,000,000	3,000,000	
25255L-AA-0	DCF_2R ABS2R144A 1.343% 10/15/36	D	11/01/2021	Third Party Trades		750,938	750,000	
26252N-AU-3	DRYDEN SENIOR LOAN FUND SERIES 201972A CLASS DR 3.160% 05/15/32	D	04/29/2021	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
26253L-AC-6	DRSLF_78 ABS78144A 1.622% 04/17/33	D	10/20/2021	Third Party Trades		3,248,188	3,250,000	586
268317-AT-1	ELECTRICITE DE FRANCE SA EDF 5 09/21/48 5.000% 09/21/48	D	03/26/2021	Various		19,534,530	16,000,000	157,639
29278G-AC-2	ENEL FINANCE INTL ENELIM 4 3/4 05/25/47 4.750% 05/25/47	D	03/26/2021	Various		4,701,930	4,000,000	65,576
30607F-AA-8	FALABELLA SA BASIC 3.375% 01/15/32	D	10/12/2021	DEFAULT ATHENE BROKER		1,982,320	2,000,000	
33938X-AC-9	FLEXLTD SENIORCORPBND 3.750% 02/01/26	D	12/09/2021	Third Party Trades		5,346,200	5,000,000	68,750
344419-AC-0	FOMENTOECONOMICOMEXICANOSAB SENIORCORPBND 3.500% 01/16/50	D	10/21/2021	Third Party Trades		20,826,090	20,000,000	189,681
34960J-AW-5	FORTRESS CREDIT OPP CLO SERIES 20156A CLASS BTR 2.174% 07/10/30	D	10/14/2021	Third Party Trades		4,957,425	4,950,000	1,791
34960J-AY-1	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO 2.771% 07/10/30	D	10/28/2021	Third Party Trades		1,599,989	1,600,000	1,971
34960K-AF-9	FORTRESS CREDIT OPP CLO 15-6A SERIES 20156I CLASS ER 7.499% 07/10/30	D	10/18/2021	Tax Free Exchange		1,486,696	1,500,000	
34960N-AS-5	FCBSL_3R MEZZANINABS3R144A 2.422% 04/18/31	D	10/19/2021	Third Party Trades		2,000,000	2,000,000	404
358070-AB-6	FRESNILLOPLC SENIORCORPBND144A 4.250% 10/02/50	D	10/21/2021	Third Party Trades		20,368,750	20,000,000	48,403
36264B-AJ-9	GPMT_21-FL3 SENIORCMBS21-FL3144A 3.239% 07/16/35	D	12/15/2021	Third Party Trades		10,025,000	10,000,000	25,190
38172F-AG-3	GOCAP_34-R SENIORABS34-R144A 2.740% 03/14/31	D	10/28/2021	Third Party Trades		1,000,065	1,000,000	6,350
38174Y-AC-9	GOCAP_24-MR SENIORABS24-MR144A 2.140% 11/05/29	D	10/14/2021	Third Party Trades		4,957,425	4,950,000	21,585
38176E-AS-6	GOLUBCAPITALPARTNERSCL040B ABS144A 3.324% 01/25/32	C	10/21/2021	Third Party Trades		2,000,000	2,000,000	
38178E-AG-0	GOLUBCAPITALPARTNERSCL0LTD ABS16-RR144A 3.024% 07/25/33	D	12/06/2021	Third Party Trades		1,999,970	2,000,000	7,056
390578-AN-2	GRTLK_19-1A GRTLK_19-1A 1.974% 07/15/31	D	10/12/2021	Third Party Trades		4,996,500	5,000,000	823
40049J-BA-4	GRUPO TELEVISA SAB TELVIS 5 05/13/45 5.000% 05/13/45	D	10/13/2021	Third Party Trades		12,035,300	10,000,000	211,111
40170U-AC-7	GUGGENHEIMCORPORATEFUNDINGL MEZZANINABS144A 2.161% 01/21/34	D	11/04/2021	Third Party Trades		5,000,000	5,000,000	
402562-AE-2	Gulf Stream Meridian 1 Ltd. SERIES 20214A CLASS B 2.224% 07/15/34	D	04/29/2021	DEFAULT ATHENE BROKER		9,000,000	9,000,000	
402562-AG-7	Gulf Stream Meridian 1 Ltd. SERIES 20214A CLASS C 3.274% 07/15/34	D	04/29/2021	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
42086N-AL-2	KING_11-R MEZZANINABS11-R144A 2.590% 10/20/34	D	10/21/2021	Third Party Trades		5,000,000	5,000,000	
449272-AJ-2	ICGCLO ABS144A 2.341% 10/26/34	D	10/21/2021	Third Party Trades		3,000,000	3,000,000	
449272-AL-7	ICGCLO ABS144A 3.670% 10/26/34	D	10/21/2021	Third Party Trades		2,000,000	2,000,000	
456472-AD-1	INDUSTRIASPENOLESSABDECV SENIORCORPBND144A 4.750% 08/06/50	D	10/19/2021	Third Party Trades		21,830,000	20,000,000	197,917
46590X-AC-0	JBSUSALUXSA SENIORCORPBND144A 3.750% 12/01/31	D	12/02/2021	Third Party Trades		50,622	50,000	26
48661Q-AJ-0	KAYNE_20-9A MEZZANINABS20-9A144A 0.000% 01/15/34	D	12/06/2021	Third Party Trades		5,390,072	5,350,000	21,049
50204A-AG-1	LCM 32 Ltd SERIES 32A CLASS C 2.332% 07/20/34	D	04/29/2021	DEFAULT ATHENE BROKER		3,448,875	3,450,000	
510760-AE-1	THLLS_2R ABS2R144A 2.622% 10/17/31	D	10/29/2021	Third Party Trades		5,000,000	5,000,000	
53944Y-AB-9	LLOYDSBANKINGGROUPPLC SUBCORPBND 4.650% 03/24/26	D	12/20/2021	Third Party Trades		18,822,530	17,000,000	181,221
552081-AM-3	LYONDELLBASELLINDUSTRIESNV SENIORCORPBND 4.625% 02/26/55	D	11/03/2021	Third Party Trades		22,052,160	18,000,000	159,563
55284A-AJ-7	MF1_21-FL7 SENIORCMBS21-FL7144A 2.759% 10/20/36	D	12/15/2021	Third Party Trades		9,993,750	10,000,000	733
55607P-AF-2	MACQUARIE GROUP LTD BASIC 1.629% 09/23/27	D	06/15/2021	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
566061-AG-2	MP18_10 MEZZANINABS10144A 2.476% 10/15/30	D	10/19/2021	Third Party Trades		999,500	1,000,000	412
58003U-AJ-7	MF1_20-FL4 SENIORCMBS20-FL4144A 4.264% 12/17/35	D	12/15/2021	Third Party Trades		10,641,094	10,500,000	1,243

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
62954H-AF-5	NXP BV/NXP FDG/NXP USA NXPI 3 1/4 05/11/41 3.250% 05/11/41	D	05/04/2021	Various		29,777,400	30,000,000	
632525-AS-0	NATIONAL AUSTRALIA BANK SUBCORPBND144A 3.933% 08/02/34	D	10/22/2021	Third Party Trades		5,339,500	5,000,000	45,885
632525-AY-7	NATIONAL AUSTRALIA BANK BASIC 2.990% 05/21/31	D	05/17/2021	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
64131Q-AJ-9	NEUBERGER BERMAN CLO LTD SENIORABS144A 1.065% 10/18/30	D	10/22/2021	Third Party Trades		5,150,000	5,150,000	
64131Q-AL-4	NEUBERGER BERMAN CLO LTD SENIORABS144A 1.545% 10/18/30	D	10/22/2021	Third Party Trades		1,390,000	1,390,000	
65120F-AE-4	NEWCREST FINANCE PTY LTD NCMAU 4.2 05/13/50 4.200% 05/13/50	D	03/29/2021	Various		21,837,600	20,000,000	319,667
654579-AK-7	NIPPONLIFEINS SUBCORPBND144A 2.900% 09/16/51	D	10/18/2021	Third Party Trades		16,699,100	17,000,000	46,561
67516C-AS-8	OCTR_10-R ABS10-R144A 2.640% 10/15/34	D	10/28/2021	Third Party Trades		4,600,000	4,600,000	
67570Q-AK-7	OCPCLOLTDOCP_2019-16A ABS19-16A144A 1.124% 04/10/33	D	10/28/2021	Third Party Trades		8,006,400	8,000,000	4,983
67577E-AC-5	OCTAG_56 ABS56144A 1.817% 10/15/34	D	11/02/2021	Third Party Trades		5,010,000	5,000,000	3,200
67577T-AA-6	ODEBRECHT HOLDCO FIN LTD ODBRBZ 0 09/10/58 0.000% 09/10/58	D	03/01/2021	Tax Free Exchange		309,375	3,168,620	
67614C-AB-6	OEC FINANCE LTD OECENG 5 1/8 12/26/26 7.688% 12/26/26	D	12/26/2021	Interest Capitalization		120,698	120,698	
67614C-AB-6	OEC FINANCE LTD OECENG 5 1/8 12/26/26 7.688% 12/26/26	D	03/01/2021	Tax Free Exchange		253,125	2,592,507	
691204-AE-1	Owl Rock CLO Ltd SERIES 20203A CLASS B 2.582% 04/20/32	D	06/15/2021	DEFAULT ATHENE BROKER		2,006,000	2,000,000	8,501
69346T-AJ-3	PFP_19-5 SUBSUBCMBS19-5144A 2.741% 04/14/36	D	12/15/2021	Third Party Trades		4,567,420	4,576,000	348
69688A-AL-5	PALMERSQUARECLOLTDPLMRS_13 ABS13-2A 1.122% 10/17/31	D	10/21/2021	Third Party Trades		16,120,125	16,100,000	3,015
69701W-AC-0	PLMRS_21-1A ABS21-1A144A 1.532% 04/20/34	D	11/03/2021	Third Party Trades		986,100	1,000,000	681
69916K-AE-3	PARALLELLTDPARL_21-2A ABS21-2144A 2.419% 10/20/34	D	10/26/2021	Third Party Trades		3,000,000	3,000,000	
69916K-AG-8	PARALLELLTDPARL_21-2A ABS21-2144A 3.519% 10/20/34	D	10/26/2021	Third Party Trades		4,000,000	4,000,000	
72133C-AC-6	PIPK_8 MEZZANINABS8144A 1.897% 07/20/34	D	10/26/2021	Third Party Trades		2,452,818	2,450,000	15,529
74042H-AA-5	PREFERRED TERM SECS XIX BASIC 0.553% 12/22/35	D	05/26/2021	Various		974,563	1,080,597	1,074
74971C-AE-3	RR Ltd SERIES 202116A CLASS B 2.074% 07/15/36	D	04/30/2021	CREDIT SUISSE SECURITIES		5,000,000	5,000,000	
74971C-AG-8	RR Ltd SERIES 202116A CLASS C 3.124% 07/15/36	D	04/30/2021	CREDIT SUISSE SECURITIES		4,000,000	4,000,000	
75884B-AC-2	REGATTAXFUNDINGLTDRGT10_17 MEZZANINABS17-3A144A 1.572% 01/17/31	D	10/25/2021	Third Party Trades		1,243,950	1,250,000	491
75888H-AS-0	REGT4_12-R ABS12-R144A 0.000% 10/15/32	D	11/29/2021	Third Party Trades		6,121,710	6,150,000	
767201-AT-3	RIOTINTOFINANCE(USA)LTD SENIORCORPBND 2.750% 11/02/51	D	10/28/2021	Third Party Trades		6,201,594	6,270,000	
78081B-AL-7	ROYALTY PHARMA PLC RPRX 3.3 09/02/40 3.300% 09/02/40	D	08/05/2021	Tax Free Exchange		51,316,598	52,000,000	729,300
78413H-AB-5	SESSA SENIORCORPBND144A 5.300% 04/04/43	D	10/26/2021	Third Party Trades		22,879,200	20,000,000	70,667
78486A-AG-1	STWD 2021-SIF1 Ltd STWD 2021-SIF1 D 4.024% 04/15/32	D	02/23/2021	Various		13,000,000	13,000,000	
80281L-AB-1	SANTANDERUKGROUPHOLDINGSPL SUBCORPBND144A 5.625% 09/15/45	D	10/22/2021	Third Party Trades		9,898,428	7,681,000	49,206
81124L-AG-9	SCULPTORCLOLTDSCUL_28A ABS28144A 2.571% 01/20/35	D	11/18/2021	Third Party Trades		1,700,000	1,700,000	
82620K-BF-9	SIEMENS FINANCIERINGSMAT SIEGR 2 7/8 03/11/41 2.875% 03/11/41	D	04/21/2021	DEUTSCHE BANK		29,945,400	30,000,000	100,625
8265QN-AA-0	SIGMAFINANCENETHERLANDSBV SENIORCORPBND144A 4.875% 03/27/28	D	11/09/2021	Third Party Trades		19,125,000	17,000,000	103,594
83367T-BR-9	SOCIETEGENERALESA SUBCORPBND144A 4.750% 11/24/25	D	12/09/2021	Third Party Trades		9,819,530	9,000,000	20,583
853254-AL-4	STANDARD CHARTERED PLC 144A 5.200% 01/26/24	D	12/20/2021	Third Party Trades		9,327,936	8,706,000	172,588
853254-AN-0	STANDARDCHARTEREDPLC SUBCORPBND144A 5.700% 03/26/44	D	10/18/2021	Third Party Trades		11,800,890	9,000,000	34,200
85917P-AB-3	STERISIRISHFINCOUNLIMITEDC SENIORCORPBND 3.750% 03/15/51	D	12/02/2021	Third Party Trades		55,668	50,000	422
87089N-AA-8	SWISS RE FINANCE LUX SRENVX 5 04/02/49 5.000% 04/02/49	D	10/21/2021	Third Party Trades		17,095,060	15,000,000	46,472
87938W-AU-7	TELEFONICA EMISIONES SAU TELEFO 5.213 03/08/47 5.213% 03/08/47	D	04/14/2021	CREDIT SUISSE SECURITIES		33,296,880	28,000,000	147,702
88032W-AH-9	TENCENTHOLDINGSLTD SENIORCORPBND144A 3.925% 01/19/38	D	11/04/2021	Third Party Trades		5,364,350	5,000,000	59,965
89532U-AA-1	TREST_5 ABS5144A 1.330% 10/20/34	D	10/26/2021	Third Party Trades		80,000,000	80,000,000	
89680Y-AC-9	TRITON CONTAINER BASIC 3.150% 06/15/31	D	05/26/2021	DEFAULT ATHENE BROKER		3,000,140	3,000,000	
898339-AB-2	FIDEICOMISOFIBRAUNOBANCOAC SENIORCORPBND144A 6.390% 01/15/50	D	10/21/2021	Third Party Trades		23,368,750	20,000,000	346,125
92857W-BS-8	VODAFONEGROUPPLC SENIORCORPBND 4.875% 06/19/49	D	10/29/2021	Third Party Trades		7,594,860	6,000,000	108,063
92857W-BU-3	VODAFONE GROUP PLC VOD 4 1/4 09/17/50 4.250% 09/17/50	D	04/21/2021	Various		34,086,500	30,000,000	122,778
92916M-AD-3	VOYA CLO LTD VOYA_14-2A SERIES 20171A CLASS C 3.452% 04/17/30	D	09/23/2021	DEFAULT ATHENE BROKER		990,678	1,000,000	6,543
961214-EF-6	WESTPAC BANKING CORP BASIC 4.110% 07/24/34	D	10/12/2021	Third Party Trades		11,887,040	11,000,000	100,467
961214-EX-7	WESTPAC BANKING CORP SUBCORPBND 3.020% 11/18/36	D	11/08/2021	Third Party Trades		14,270,000	14,270,000	
961214-EY-5	WESTPAC BANKING CORP SUBCORPBND 3.133% 11/18/41	D	11/08/2021	Third Party Trades		5,260,000	5,260,000	
96466C-AQ-1	WBOX_2R ABS2R144A 1.890% 10/24/34	D	10/28/2021	Third Party Trades		1,500,000	1,500,000	
97988U-AU-9	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS CR 2.874% 07/15/31	D	06/18/2021	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
97988U-AW-5	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS DR 4.024% 07/15/31	D	06/18/2021	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
BMS0GA-40-7	CANARYWHARFGROUPINVESTMENT SECUREDCORPBND 3.375% 04/23/28	B	10/15/2021	Third Party Trades		32,777,424	32,964,000	585,224
BMS0R5-DA-4	BANKHAPOALIMBM SUBCORPBND 3.255% 01/21/32	D	10/14/2021	Third Party Trades		3,000,000	3,000,000	
BMS0UC-EB-2	LBCTANKTERMINALSHOLDINGNET SUBCORPBND 4.680% 10/27/29	C	12/02/2021	Third Party Trades		29,850,000	30,000,000	
BRWDZV-TN-9	ZURICHFINANCE(IRELAND)DAC SUBCORPBND 3.000% 04/19/51	D	10/21/2021	Third Party Trades		16,928,550	17,000,000	263,500
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM FIDEICOMISO UNION VIAL RIO PAM 5.850% 04/16/28	D	12/03/2021	Various		3,284,971	3,284,971	
P3769#-AB-0	UNION VIAL RIO PAMPLONITA S.A. FIUVRP FLT Tranche B 9/28/2029 5.850% 09/28/29	D	09/28/2021	DIRECT		31,921	31,921	
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MEX3.61 2/9/31 3.610% 02/09/31	D	02/09/2021	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	
P4001*-AD-6	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MX3.66 7/15/31 3.660% 07/15/31	D	01/27/2021	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
P4001*-AE-4	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MEX3.71 2/9/33 3.710% 02/09/33	D	02/09/2021	CITIGROUP GLOBAL MARKETS		6,000,000	6,000,000	
P4001*-AF-1	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MX3.76 7/15/33 3.760% 07/15/33	D	01/27/2021	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000	
Q74508-AP-5	PERTH AIRPORT PTY LTD PERTH AIRPORT 3.66 1/21/2033 3.660% 01/21/33	D	01/21/2021	DIRECT		15,000,000	15,000,000	
Z95D4C-M5-5	EURO_38 SENIORCMBS38 2.851% 07/22/29	B	10/15/2021	Third Party Trades		7,595,456	7,595,456	50,417
Z95E7Z-TW-3	EURO_39 SENIORCMBS39 1.400% 07/28/51	B	10/15/2021	Third Party Trades		7,706,786	7,706,786	22,158

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Z95E7Z-TY-9	EURO_39 SENIORCMBS39 2.000% 07/28/51	B	10/15/2021	Third Party Trades		17,383,727	17,383,727	49,979
42806D-ZZ-5	HERTZ SERIES 2013-A VFN		01/01/2021	DIRECT		33,000,000	33,000,000	
L72598-YY-2	LENDMARK LENDMARK FUNDING TRUST 2018 A		01/01/2021	DIRECT		296,327	296,327	
L72598-ZZ-8	LENDMARK LENDMARK FUNDING TRUST 2018-A		01/01/2021	DIRECT		147,859	147,859	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,181,933,321	6,753,895,784	38,925,452
05463H-AC-5	AXISSPECIALTYFINANCELLC JRSUBCORPBND 4.900% 01/15/40		12/02/2021	Third Party Trades		52,133	50,000	960
064058-AL-4	BANK OF NEW YORK CO INC CAPSECCORPBND 3.750% 12/31/49		12/22/2021	Third Party Trades		5,473,582	5,500,000	19,479
172967-NB-3	CITIGROUP INC CAPSECCORPBND 4.150% 12/31/49		10/20/2021	Third Party Trades		3,000,000	3,000,000	
26441C-BP-9	DUKE ENERGY CO DUKEENERGYCORP 3.250% 01/15/82		10/14/2021	Third Party Trades		12,002,760	12,000,000	21,667
929089-AF-7	VOYAFINANCIALINC JRSUBCORPBND 4.700% 01/23/48		12/02/2021	Third Party Trades		51,594	50,000	868
064159-8N-9	BANKOFNOVASCOTIA BANKOFNOVASCOTIA 3.625% 10/27/81	A	10/14/2021	Third Party Trades		11,877,600	12,000,000	13,292
4899999. Subtotal - Bonds - Hybrid Securities						32,457,669	32,600,000	56,266
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		06/24/2021	DIRECT		22,827,705	22,827,705	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		06/24/2021	DIRECT		22,828,390	22,828,390	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		06/24/2021	DIRECT		22,186,723	22,186,723	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		06/24/2021	DIRECT		21,583,020	21,583,020	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		07/30/2021	DIRECT		1,115,519	1,115,519	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		07/30/2021	DIRECT		1,593,672	1,593,672	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		07/30/2021	DIRECT		1,394,726	1,394,726	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		07/08/2021	DIRECT		1,991,999	1,991,999	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		07/08/2021	DIRECT		996,045	996,045	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		07/08/2021	DIRECT		996,511	996,511	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		07/14/2021	DIRECT		12,350,960	12,350,960	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		07/14/2021	DIRECT		12,350,391	12,350,391	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		07/14/2021	DIRECT		12,353,286	12,353,286	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		08/13/2021	DIRECT		4,481,997	4,481,997	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		08/13/2021	DIRECT		4,482,203	4,482,203	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		08/13/2021	DIRECT		4,483,047	4,483,047	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		08/13/2021	DIRECT		4,484,301	4,484,301	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		08/19/2021	DIRECT		5,378,396	5,378,396	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		08/19/2021	DIRECT		5,379,657	5,379,657	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		08/19/2021	DIRECT		5,381,161	5,381,161	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		08/05/2021	DIRECT		4,064,673	4,064,673	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		08/05/2021	DIRECT		4,064,860	4,064,860	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		08/05/2021	DIRECT		4,066,762	4,066,762	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		08/30/2021	DIRECT		1,199,183	1,199,183	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		08/30/2021	DIRECT		1,366,574	1,366,574	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		08/30/2021	DIRECT		1,278,167	1,278,167	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		09/01/2021	DIRECT		199,200	199,200	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		09/01/2021	DIRECT		199,209	199,209	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		09/01/2021	DIRECT		199,247	199,247	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		09/07/2021	DIRECT		796,799	796,799	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		09/07/2021	DIRECT		796,836	796,836	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		09/07/2021	DIRECT		796,986	796,986	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		09/07/2021	DIRECT		896,860	896,860	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		09/28/2021	DIRECT		2,240,998	2,240,998	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		09/28/2021	DIRECT		2,241,102	2,241,102	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		09/28/2021	DIRECT		2,241,524	2,241,524	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		09/29/2021	DIRECT		597,627	597,627	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		09/29/2021	DIRECT		597,740	597,740	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		09/29/2021	DIRECT		597,907	597,907	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		09/29/2021	DIRECT		34,860	34,860	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		10/22/2021	Third Party Trades		8,420,520	8,420,520	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		10/22/2021	Third Party Trades		8,416,194	8,416,194	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		10/28/2021	Third Party Trades		10,139,740	10,139,740	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		10/28/2021	Third Party Trades		12,755,344	12,755,344	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		10/28/2021	Third Party Trades		11,055,592	11,055,592	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		10/22/2021	Third Party Trades		8,416,581	8,416,581	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		10/28/2021	Third Party Trades		22,066,556	22,066,556	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		11/10/2021	Third Party Trades		675,000	675,000	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		11/10/2021	Third Party Trades		500,000	500,000	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		11/10/2021	Third Party Trades		345,000	345,000	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		11/10/2021	Third Party Trades		1,210,000	1,210,000	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		11/17/2021	Third Party Trades		4,655,000	4,655,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		11/17/2021	Third Party Trades		1,805,000	1,805,000	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		11/17/2021	Third Party Trades		4,655,000	4,655,000	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		11/17/2021	Third Party Trades		4,085,000	4,085,000	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		12/20/2021	Third Party Trades		3,467,500	3,467,500	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		12/20/2021	Third Party Trades		2,945,000	2,945,000	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		12/20/2021	Third Party Trades		3,230,000	3,230,000	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		12/20/2021	Third Party Trades		2,707,500	2,707,500	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		12/22/2021	Third Party Trades		7,552,500	7,552,500	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		11/29/2021	Third Party Trades		760,000	760,000	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		11/29/2021	Third Party Trades		4,180,000	4,180,000	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		11/29/2021	Third Party Trades		1,852,500	1,852,500	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		11/29/2021	Third Party Trades		3,420,000	3,420,000	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		12/08/2021	Third Party Trades		5,510,000	5,510,000	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		12/08/2021	Third Party Trades		5,035,000	5,035,000	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		12/08/2021	Third Party Trades		6,365,000	6,365,000	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		12/08/2021	Third Party Trades		6,270,000	6,270,000	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		12/22/2021	Third Party Trades		3,325,000	3,325,000	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		12/22/2021	Third Party Trades		3,325,000	3,325,000	
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT		372,382	372,382	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT		300,189	300,189	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT		289,045	289,045	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT		406,895	406,895	
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		08/09/2021	DIRECT		209,694	209,694	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		08/09/2021	DIRECT		209,496	209,496	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		08/09/2021	DIRECT		209,525	209,525	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		08/09/2021	DIRECT		209,347	209,347	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		08/13/2021	DIRECT		1,496,401	1,496,401	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		08/13/2021	DIRECT		1,496,609	1,496,609	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		08/13/2021	DIRECT		1,495,336	1,495,336	
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		08/19/2021	DIRECT		1,098,397	1,098,397	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		08/19/2021	DIRECT		1,097,361	1,097,361	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		08/19/2021	DIRECT		1,097,513	1,097,513	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		08/19/2021	DIRECT		1,096,580	1,096,580	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		08/26/2021	DIRECT		199,520	199,520	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		08/26/2021	DIRECT		199,548	199,548	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		08/26/2021	DIRECT		199,378	199,378	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		09/07/2021	DIRECT		299,280	299,280	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		09/07/2021	DIRECT		299,322	299,322	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		09/07/2021	DIRECT		299,067	299,067	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		10/28/2021	Third Party Trades		2,045,081	2,045,081	
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		10/22/2021	Third Party Trades		2,845,846	2,845,846	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		10/22/2021	Third Party Trades		2,843,162	2,843,162	
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		10/28/2021	Third Party Trades		2,596,211	2,596,211	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		10/28/2021	Third Party Trades		2,594,122	2,594,122	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		10/22/2021	Third Party Trades		2,841,138	2,841,138	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		10/22/2021	Third Party Trades		2,843,557	2,843,557	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		11/10/2021	Third Party Trades		325,000	325,000	
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		11/10/2021	Third Party Trades		335,000	335,000	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		11/10/2021	Third Party Trades		230,000	230,000	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		11/17/2021	Third Party Trades		190,000	190,000	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		11/17/2021	Third Party Trades		617,500	617,500	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		11/17/2021	Third Party Trades		617,500	617,500	
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		11/17/2021	Third Party Trades		617,500	617,500	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		12/20/2021	Third Party Trades		1,045,000	1,045,000	
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		12/20/2021	Third Party Trades		997,500	997,500	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		12/20/2021	Third Party Trades		1,045,000	1,045,000	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		12/22/2021	Third Party Trades		9,310,000	9,310,000	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		12/22/2021	Third Party Trades		9,310,000	9,310,000	
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		12/22/2021	Third Party Trades		9,310,000	9,310,000	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		12/22/2021	Third Party Trades		9,310,000	9,310,000	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		11/29/2021	Third Party Trades		380,000	380,000	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		11/29/2021	Third Party Trades		380,000	380,000	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		11/29/2021	Third Party Trades		380,000	380,000	
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		11/29/2021	Third Party Trades		380,000	380,000	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		12/08/2021	Third Party Trades		760,000	760,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		12/08/2021	Third Party Trades		855,000	855,000	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		12/08/2021	Third Party Trades		1,425,000	1,425,000	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		12/08/2021	Third Party Trades		1,425,000	1,425,000	
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.809% 02/29/24		10/08/2021	DIRECT		17,164,274	17,164,274	
01N012-64-4	MATISSE 401, LP MATISSE 401 LP TL FLT 9/4/2024 5.724% 09/04/24		07/09/2021	DIRECT		9,941,968	9,941,968	
01N013-64-2	MATISSE 403, LP MATISSE 403 LP TL FLT 11/12/25 5.724% 11/12/25		07/09/2021	DIRECT		11,061,757	11,061,757	
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.759% 09/16/26		12/23/2021	Various		429,146	429,146	
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.752% 08/22/22		01/01/2021	DIRECT		(3,016,749)	(3,016,749)	
35632U-AB-1	DONLEN ALT FLEET LEASING TL 6.5 3/5/2028 5.641% 03/05/28		04/09/2021	DEFAULT ATHENE BROKER		7,801,297	7,960,000	
BMSOTR-2H-1	ISQGLOBALINFRASTRUCTURECRED SENIORCORPBND 2.000% 09/30/29		12/29/2021	Various		134,968,654	134,968,654	
BMSOTR-3X-5	ISQGLOBALINFRASTRUCTURECRED SENIORCORPBND 3.000% 09/30/29		12/29/2021	Various		12,653,311	12,653,311	
BMSOSX-ML-8	BROOKFIELDRENEWABLEUKHYDRO SECUREDTERMLOAN 2.650% 09/15/28	B	11/09/2021	Third Party Trades		21,365,832	21,691,200	
BMSOTY-T4-6	ADANIHYBRIDENERGYJAISALMER SECUREDTERMLOAN 3.854% 03/05/25	D	11/11/2021	Third Party Trades		317,956	319,513	494
BMSOTY-T6-1	ADANIHYBRIDENERGYJAISALMER SECUREDTERMLOAN 3.854% 03/05/25	D	11/11/2021	Third Party Trades		317,956	319,513	494
BMSOTY-T8-7	ADANIGREENENERGYTLD1L SECUREDTERMLOAN 3.854% 03/05/25	D	12/07/2021	Third Party Trades		332,347	333,527	374
BMSOTY-T9-5	ADANIGREENENERGYTLD1L SECUREDTERMLOAN 3.854% 03/05/25	D	12/07/2021	Third Party Trades		1,153,492	1,158,164	1,483
BMSOTY-T7-9	ADANIHYBRIDENERGYJAISALMER SECUREDTERMLOAN 3.854% 03/05/25	D	12/07/2021	Third Party Trades		496,106	498,167	654
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						651,684,699	652,179,797	3,499
8399997. Total - Bonds - Part 3						8,676,136,663	8,225,772,429	42,345,702
8399998. Total - Bonds - Part 5						1,209,736,184	1,184,855,222	3,255,199
8399999. Total - Bonds						9,885,872,847	9,410,627,651	45,600,901
G2950*-12-5	AA INFRASTRUCTURE DEBT AA Infrastructure Debt Fund 1		04/01/2021	DEFAULT ATHENE BROKER	26,737,761.000	2,572,499		
11276B-10-9	BROOKFIELDINFRASTRUCTUREFINA	A	10/15/2021	Third Party Trades	1,300,000.000	32,500,000		
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						35,072,499	XXX	
8999997. Total - Preferred Stocks - Part 3						35,072,499	XXX	
8999998. Total - Preferred Stocks - Part 5						1,112,501	XXX	
8999999. Total - Preferred Stocks						36,185,000	XXX	
G9460G-10-1	Valaris Ltd VALARIS LTD		05/05/2021	Taxable Exchange	87,258.000	2,068,015		
25271C-20-1	DIAMOND OFFSHORE DRILL DIAMOND OFFSHORE DRILLING IN		04/27/2021	Tax Free Exchange	736,581.000	1,890,000		
G6610J-20-9	NOBLE HOLDING INTERNATIONAL NOBLE FINANCE CO	C	03/02/2021	DIRECT	11,722.000	11,722		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,969,737	XXX	
02567@-11-7	American Equity Inv Life Ins Co of Vermont		12/07/2021	DIRECT	5,000.000	92,776,031		
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		12/31/2021	Capital Contribution	0.000	70,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						162,776,031	XXX	
9799997. Total - Common Stocks - Part 3						166,745,768	XXX	
9799998. Total - Common Stocks - Part 5						350,000,000	XXX	
9799999. Total - Common Stocks						516,745,768	XXX	
9899999. Total - Preferred and Common Stocks						552,930,768	XXX	
9999999 - Totals						10,438,803,615	XXX	45,600,901

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
228027-AB-4	VESSEL MANAGEMENT SERVIC CROWL 3.477% 01/16/37 3.477% 01/16/37		07/16/2021	Redemption 100.0000		318,000	318,000	327,698	326,090		(8,090)		(8,090)		318,000				8,293	01/16/2037
0599999. Subtotal - Bonds - U.S. Governments						318,000	318,000	327,698	326,090		(8,090)		(8,090)		318,000				8,293	XXX
71647N-AQ-2	PETROBRAS GLOBAL FINANCE BV BASIC 8.750% 05/23/26	D	11/17/2021	Third Party Trades		6,075,000	5,000,000	6,106,500	5,890,762		(130,167)		(130,167)		5,760,595		314,405	314,405	432,639	05/23/2026
71647N-AY-5	PETROBRAS GLOBAL FINANCE BV BASIC 5.999% 01/27/28	D	12/09/2021	Third Party Trades		6,191,418	6,000,000	6,252,000	6,215,079		(215,079)		(215,079)		6,000,000		191,418	191,418	491,918	01/27/2028
1099999. Subtotal - Bonds - All Other Governments						12,266,418	11,000,000	12,358,500	12,105,841		(345,246)		(345,246)		11,760,595		505,823	505,823	924,557	XXX
419792-TK-2	HAWAII ST REF-SER DZ 4.000% 12/01/30		12/01/2021	Call 100.0000		3,420,000	3,420,000	3,420,000	3,420,000						3,420,000				136,800	12/01/2030
419792-TP-1	HAWAII ST UNREFUNDED-SER DZ 4.000% 12/01/30		12/01/2021	Call 100.0000		4,580,000	4,580,000	4,580,000	4,580,000						4,580,000				183,200	12/01/2030
60412A-AT-0	MINNESOTA ST SER A 4.000% 10/01/31		10/01/2021	Call 100.0000		110,000	110,000	109,412	109,525		27		27		109,552		448	448	4,400	10/01/2031
60412A-BM-4	MINNESOTA ST SER A 4.000% 10/01/31		10/01/2021	Call 100.0000		7,090,000	7,090,000	7,052,074	7,059,384		1,732		1,732		7,061,115		28,885	28,885	283,600	10/01/2031
60416S-G4-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.630% 07/01/38		12/01/2021	Call 100.0000		410,000	410,000	410,000	410,000						410,000				23,738	07/01/2038
60416S-G4-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.630% 07/01/38		09/01/2021	Redemption 100.0000		1,460,000	1,460,000	1,460,000	1,460,000						1,460,000				62,206	07/01/2038
60416S-PY-0	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 3.800% 07/01/31		12/01/2021	Call 100.0000		15,000	15,000	15,000	15,000						15,000				660	07/01/2031
60416S-PY-0	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 3.800% 07/01/31		09/01/2021	Redemption 100.0000		60,000	60,000	60,000	60,000						60,000				1,762	07/01/2031
60416S-PZ-7	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 4.200% 07/01/37		12/01/2021	Call 100.0000		15,000	15,000	15,000	15,000						15,000				659	07/01/2037
60416S-PZ-7	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 4.200% 07/01/37		09/01/2021	Redemption 100.0000		105,000	105,000	105,000	105,000						105,000				3,449	07/01/2037
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		12/01/2021	Call 100.0000		250,000	250,000	250,000	250,000						250,000				8,354	07/01/2034
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		09/01/2021	Redemption 100.0000		695,000	695,000	695,000	695,000						695,000				14,420	07/01/2034
60416S-W3-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.164% 01/01/40		12/01/2021	Call 100.0000		305,000	305,000	305,000	305,000						305,000				10,961	01/01/2040
60416S-W3-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.164% 01/01/40		09/01/2021	Redemption 100.0000		860,000	860,000	860,000	860,000						860,000				19,940	01/01/2040
60416S-YQ-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.450% 07/01/40		12/01/2021	Call 100.0000		470,000	470,000	470,000	470,000						470,000				28,402	07/01/2040
60416S-YQ-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.450% 07/01/40		09/01/2021	Redemption 100.0000		1,175,000	1,175,000	1,175,000	1,175,000						1,175,000				47,622	07/01/2040
677521-PY-6	OHIO ST COMMON SCHS-SER B 4.000% 09/15/30		04/21/2021	Call 100.0000		10,000,000	10,000,000	9,868,900	9,920,372		2,056		2,056		9,922,427		77,573	77,573	240,000	09/15/2030
882722-K5-9	TEXAS ST REF-TAXABLE-PUB FIN AUTH 5.016% 10/01/30		10/01/2021	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				125,400	10/01/2030
882722-K6-7	TEXAS ST REF-TAXABLE-PUB FIN AUTH 5.116% 10/01/31		10/01/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				51,160	10/01/2031
97705L-R4-1	WISCONSIN ST SER C 4.000% 05/01/32		05/03/2021	Call 100.0000		4,520,000	4,520,000	4,480,450	4,493,983		616		616		4,494,600		25,400	25,400	90,400	05/01/2032
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						39,040,000	39,040,000	38,830,836	38,903,264		4,431		4,431		38,907,694		132,306	132,306	1,337,133	XXX
015131-KV-6	ALEXANDRIA MN INDEP SCH DIST # SCH BLDG-SER A 4.250% 02/01/29		02/01/2021	Call 100.0000		4,030,000	4,030,000	4,106,248	4,030,824		(824)		(824)		4,030,000				85,638	02/01/2029
015131-KW-4	ALEXANDRIA MN INDEP SCH DIST # SCH BLDG-SER A 4.250% 02/01/30		02/01/2021	Call 100.0000		2,200,000	2,200,000	2,228,160	2,200,306		(306)		(306)		2,200,000				46,750	02/01/2030
03588E-4E-0	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS 5.875% 04/01/30		04/22/2021	Call 100.0000		890,000	890,000	980,486	891,145		(1,145)		(1,145)		890,000				29,194	04/01/2030
03588E-4Q-3	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND 5.350% 04/01/28		04/22/2021	Call 100.0000		4,890,000	4,890,000	4,874,254	4,881,846		286		286		4,882,132		7,868	7,868	146,068	04/01/2028
03588E-4R-1	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND 5.450% 04/01/29		04/22/2021	Call 100.0000		5,000,000	5,000,000	5,017,400	5,000,317		(317)		(317)		5,000,000				152,146	04/01/2029
03588E-4S-9	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND 5.550% 04/01/30		04/22/2021	Call 100.0000		5,000,000	5,000,000	5,034,900	5,000,535		(535)		(535)		5,000,000				154,938	04/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
059189-PD-6	BALTIMORE MD TAXABLE-CONS PUB IMPT-SER B 5.314% 10/15/31		10/15/2021	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				185,990	10/15/2031
150528-RV-1	CEDAR RAPIDS IA TXBL-URBAN RENEWAL-SER C 3.300% 06/01/27		06/23/2021	Call 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				25,923	06/01/2027
152735-XH-4	CENTRL BUCKS PA SCH DIST PREREFUNDED-TXBL-SER C 5.100% 05/15/28		05/17/2021	Call 100.0000		195,000	195,000	195,000	195,000						195,000				4,973	05/15/2028
152735-XJ-0	CENTRL BUCKS PA SCH DIST PREREFUNDED-TXBL-SER C 5.200% 05/15/29		05/17/2021	Call 100.0000		450,000	450,000	450,000	450,000						450,000				11,700	05/15/2029
152735-XM-3	CENTRL BUCKS PA SCH DIST UNREFUNDED-TXBL-SER C 5.100% 05/15/28		05/17/2021	Call 100.0000		1,305,000	1,305,000	1,305,000	1,305,000						1,305,000				33,278	05/15/2028
152735-XN-1	CENTRL BUCKS PA SCH DIST UNREFUNDED-TXBL-SER C 5.200% 05/15/29		05/17/2021	Call 100.0000		3,390,000	3,390,000	3,390,000	3,390,000						3,390,000				88,140	05/15/2029
199491-5A-5	COLUMBUS OH TAXABLE-SER C 5.220% 07/01/32		07/01/2021	Call 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				91,350	07/01/2032
244415-JP-1	DEERFIELD IL TXBL-QECB-SER B 4.000% 12/01/28		12/01/2021	Redemption 100.0000		1,362,636	1,362,636	1,362,636	1,362,636						1,362,636				54,505	12/01/2028
278407-JU-6	EAU CLAIRE CNTY WI BLDG-SER B 4.000% 09/01/31		09/01/2021	Call 100.0000		3,740,000	3,740,000	3,740,000	3,740,000						3,740,000				149,600	09/01/2031
295139-AR-0	ERIE CNTY OHIO ERIE CNTY OHIO ECONOMIC DEV RE 4.520% 04/01/38		04/01/2021	Redemption 100.0000		75,000	75,000	75,000	75,000						75,000				1,695	04/01/2038
438701-RY-2	HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A 4.500% 07/01/30		07/01/2021	Call 100.0000		2,000,000	2,000,000	2,072,880	2,004,514		(4,514)		(4,514)		2,000,000				90,000	07/01/2030
438701-RZ-9	HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A 4.000% 07/01/31		07/01/2021	Call 100.0000		1,500,000	1,500,000	1,481,805	1,488,600		440		440		1,489,040		10,960	10,960	60,000	07/01/2031
47844P-CM-5	JOHNSON CNTY KS INTERNAL IMPT-SER A 4.000% 09/01/31		09/01/2021	Call 100.0000		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				44,000	09/01/2031
567288-SS-5	MARICOPA CNTY AZ UNIF SCH DIST SCH IMPT-PROJ 2010-SER B 4.000% 07/01/31		07/01/2021	Call 100.0000		3,150,000	3,150,000	3,112,137	3,125,969		928		928		3,126,896		23,104	23,104	126,000	07/01/2031
602245-UM-2	MILWAUKEE CNTY WI TAXABLE-PENSION PROM NTS-SER A 6.840% 12/01/28		12/01/2021	Redemption 100.0000		209,350	209,350	213,097	211,472		(2,122)		(2,122)		209,350				14,320	12/01/2028
613035-E9-1	MONTGOMERY AL BUILD AMERICA BONDS-RECOVERY Z 5.600% 02/01/35		04/16/2021	Call 100.0000		5,000,000	5,000,000	5,072,900	5,000,887		(887)		(887)		5,000,000				198,333	02/01/2035
642305-RZ-1	NEW BERLIN WI SCH DIST REF-TAXABLE 5.200% 03/01/26		03/01/2021	Call 100.0000		1,275,000	1,275,000	1,265,438	1,270,865		116		116		1,270,980		4,020	4,020	33,150	03/01/2026
642305-SA-5	NEW BERLIN WI SCH DIST REF-TAXABLE 5.500% 03/01/27		03/01/2021	Call 100.0000		2,650,000	2,650,000	2,650,000	2,650,000						2,650,000				72,875	03/01/2027
642305-SB-3	NEW BERLIN WI SCH DIST REF-TAXABLE 5.500% 03/01/28		03/01/2021	Call 100.0000		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				71,500	03/01/2028
642305-SC-1	NEW BERLIN WI SCH DIST REF-TAXABLE 5.500% 03/01/29		03/01/2021	Call 100.0000		2,490,000	2,490,000	2,490,000	2,490,000						2,490,000				68,475	03/01/2029
727177-MK-0	PLANO TX REF 4.000% 09/01/30		09/01/2021	Call 100.0000		1,685,000	1,685,000	1,682,708	1,683,562		82		82		1,683,644		1,356	1,356	67,400	09/01/2030
751622-HL-8	RAMSEY CNTY MN TXBL-CAPITAL IMPT PLAN-SER B 3.200% 02/01/26		02/01/2021	Call 100.0000		645,000	645,000	645,000	645,000						645,000				10,320	02/01/2026
751622-HM-6	RAMSEY CNTY MN TXBL-CAPITAL IMPT PLAN-SER B 3.350% 02/01/27		02/01/2021	Call 100.0000		660,000	660,000	660,000	660,000						660,000				11,055	02/01/2027
774217-4M-2	ROCKVILLE MD TXBL-REF-SER C 4.100% 06/01/27		06/01/2021	Call 100.0000		1,575,000	1,575,000	1,575,000	1,575,000						1,575,000				32,288	06/01/2027
774217-4N-0	ROCKVILLE MD TXBL-REF-SER C 4.150% 06/01/28		06/01/2021	Call 100.0000		1,635,000	1,635,000	1,635,000	1,635,000						1,635,000				33,926	06/01/2028
774217-4P-5	ROCKVILLE MD TXBL-REF-SER C 4.200% 06/01/29		06/01/2021	Call 100.0000		1,705,000	1,705,000	1,705,000	1,705,000						1,705,000				35,805	06/01/2029
774217-4Q-3	ROCKVILLE MD TXBL-REF-SER C 4.200% 06/01/30		06/01/2021	Call 100.0000		1,775,000	1,775,000	1,763,622	1,768,168		248		248		1,768,416		6,584	6,584	37,275	06/01/2030
78916B-N5-9	SAINT CLOUD MN BUILD AMERICA BONDS-TAX ABATEM 5.000% 10/01/33		10/28/2021	Redemption 100.0000		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				166,625	10/01/2033
78916B-N8-3	SAINT CLOUD MN BUILD AMERICA BONDS-TAX ABATEM 5.100% 10/01/36		10/28/2021	Redemption 100.0000		6,435,000	6,435,000	6,416,403	6,423,551		11,449		11,449		6,435,000				352,799	10/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
833085-2A-0	SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B 3.500% 12/01/30		12/20/2021	Tax Free Exchange		747,148	750,000	745,005	746,889		258		258		747,148				27,635	12/01/2030
833085-2B-8	SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B 3.500% 12/01/31		12/20/2021	Tax Free Exchange		989,641	1,000,000	982,860	988,816		825		825		989,641				36,847	12/01/2031
833085-2C-6	SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B 3.600% 12/01/32		12/20/2021	Tax Free Exchange		995,525	1,000,000	992,900	995,208		317		317		995,525				37,900	12/01/2032
833085-5Z-2	SNOHOMISH CNTY WA LIMITED TAX-PRE REF-SER B 4.000% 12/01/31		12/01/2021	Call 100.0000		2,010,000	2,010,000	2,010,000	2,010,000						2,010,000				80,400	12/01/2031
833085-6L-2	SNOHOMISH CNTY WA LIMITED TAX-UN REF-SER B 4.000% 12/01/31		12/01/2021	Call 100.0000		6,305,000	6,305,000	6,305,000	6,305,000						6,305,000				252,200	12/01/2031
941647-PK-9	WATERLOO IA TXBL-SER B 3.700% 06/01/28		06/28/2021	Call 100.0000		530,000	530,000	530,000	530,000						530,000				11,276	06/01/2028
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						91,944,300	91,961,986	92,215,839	91,886,110		4,299		4,299		91,890,408		53,892	53,892	3,234,292	XXX
01030L-BS-3	ALABAMA ST INCENTIVES FING AUT TAXABLE-SER B 6.042% 09/01/29		09/01/2021	Call 100.0000		405,000	405,000	406,705	405,667		(45)		(45)		405,622		(622)	(622)	24,470	09/01/2029
052476-YB-8	AUSTIN TX WTR & WSTWTR SYS REV REF 5.000% 11/15/31		12/21/2021	Call 100.0000		2,405,000	2,405,000	2,596,462	2,424,989		(19,989)		(19,989)		2,405,000				132,275	11/15/2031
094743-LU-3	BLOOMINGTON IN WTRWKS REVENUE SER B 4.000% 07/01/27		07/01/2021	Call 100.0000		1,500,000	1,500,000	1,464,030	1,482,174		1,206		1,206		1,483,380		16,620	16,620	60,000	07/01/2027
094743-LV-1	BLOOMINGTON IN WTRWKS REVENUE SER B 4.000% 07/01/28		07/01/2021	Call 100.0000		4,870,000	4,870,000	4,708,365	4,783,046		4,977		4,977		4,788,024		81,976	81,976	194,800	07/01/2028
094743-LW-9	BLOOMINGTON IN WTRWKS REVENUE SER B 4.000% 01/01/29		07/01/2021	Call 100.0000		1,540,000	1,540,000	1,476,968	1,504,838		1,862		1,862		1,506,700		33,300	33,300	61,600	01/01/2029
140542-CG-4	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME 4.500% 03/31/22		02/24/2021	Redemption 100.0000		367,500	367,500	294,459	294,459		73,041		73,041		367,500				2,319	03/31/2022
196479-6V-6	COLORADO HSG & FIN AUTH SINGLE FAMILY HSG 3.550% 05/01/37		07/01/2021	Call 100.0000		230,000	230,000	230,000	230,000						230,000				1,884	05/01/2037
196479-6V-6	COLORADO HSG & FIN AUTH SINGLE FAMILY HSG 3.550% 05/01/37		05/03/2021	Redemption 100.0000		355,000	355,000	355,000	355,000						355,000				7,474	05/01/2037
235417-AA-0	DALLAS TEX CONVENTION CTR HOTE 7.088% 01/01/42		09/07/2021	DEFAULT ATHENE BROKER		711,845	500,000	526,550	519,594		(683)		(683)		518,911		192,934	192,934	42,134	01/01/2042
254846-CV-8	DIST ENERGY CORP NE FAC REVENU BUILD AMERICA BONDS 5.901% 07/01/32		04/01/2021	Call 100.0000		4,670,000	4,670,000	4,745,334	4,671,035		(1,035)		(1,035)		4,670,000				206,683	07/01/2032
31339W-LL-8	FED HM LN MTG CORP FHR 2419 J 7.351% 02/15/32		12/01/2021	Paydown		148,697	148,697	148,697	148,697						148,697				6,275	02/15/2032
3136A7-6E-7	FANNIE MAE FNR 2012-101 CZ 3.500% 09/25/42		12/01/2021	Paydown		4,989,779	4,989,779	4,985,090	4,979,587		10,193		10,193		4,989,779				87,408	09/25/2042
3136AC-GN-5	FANNIE MAE FNA 2013-M3 AL 3.380% 01/25/33		12/01/2021	Paydown		490,291	490,291	487,993	488,279		2,012		2,012		490,291				9,126	01/25/2033
3136AF-5A-8	FNR FNR 2013-84 CY 3.000% 08/25/33		12/01/2021	Paydown		1,086,304	1,086,304	1,012,978	1,040,584		45,720		45,720		1,086,304				31,840	08/25/2033
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ 4.000% 12/15/30		12/01/2021	Paydown		21,113,772	21,113,772	18,916,107	20,282,718		831,055		831,055		21,113,772				424,460	12/15/2030
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31		12/01/2021	Paydown		13,903,893	13,903,893	11,696,112	12,957,231		946,664		946,664		13,903,893				227,009	02/15/2031
31381R-4H-4	FNMA FN 468924 5.350% 08/01/41		12/01/2021	Paydown		34,377	34,377	35,796	35,002		(624)		(624)		34,377				1,016	08/01/2041
31381R-G5-7	FNMA FN 468320 5.420% 07/01/41		12/01/2021	Paydown		70,832	70,832	72,293	71,396		(563)		(563)		70,832				2,121	07/01/2041
31381S-PX-4	FNMA FN 469438 4.510% 10/01/41		12/01/2021	Paydown		171,206	171,206	176,342	173,424		(2,217)		(2,217)		171,206				4,264	10/01/2041
31381T-7A-2	FNMA FN 470789 4.400% 03/01/42		12/01/2021	Paydown		19,950	19,950	20,891	20,653		(702)		(702)		19,950				485	03/01/2042
31381T-WA-4	FNMA FN 470541 4.830% 03/01/42		12/01/2021	Paydown		28,926	28,926	30,644	29,750		(823)		(823)		28,926				764	03/01/2042
31381V-BT-1	FNMA FN 471750 3.970% 07/01/42		12/01/2021	Paydown		154,560	154,560	158,037	156,184		(1,624)		(1,624)		154,560				3,387	07/01/2042
31381V-J7-1	FNMA FN 471986 4.070% 07/01/42		12/01/2021	Paydown		60,103	60,103	61,813	60,901		(797)		(797)		60,103				1,336	07/01/2042
3138L0-VV-0	FNMA FN AM0627 3.950% 09/01/42		12/01/2021	Paydown		29,491	29,491	30,413	29,953		(461)		(461)		29,491				643	09/01/2042
3138L1-NU-9	FNMA FN AM1302 3.490% 11/01/42		07/01/2021	Paydown		4,319,326	4,319,326	4,338,223	4,325,233		(5,907)		(5,907)		4,319,326				713,637	11/01/2042
3138L2-3B-1	FNMA POOL FN AM2593 3.900% 03/01/43		12/01/2021	Paydown		57,952	57,952	60,270	59,201		(1,248)		(1,248)		57,952				1,247	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004 3.490% 01/01/31		12/01/2021	Paydown		31,573	31,573	29,836	30,391		1,183		1,183		31,573				608	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005 3.490% 01/01/31		12/01/2021	Paydown		31,635	31,635	29,895	30,451		1,185		1,185		31,635				609	01/01/2031
3138L2-NT-0	FNMA POOL FN AM2201 3.880% 02/01/43		12/01/2021	Paydown		60,008	60,008	61,996	61,058		(1,049)		(1,049)		60,008				1,271	02/01/2043
3138L2-YY-7	FNMA POOL FN AM2526 3.460% 03/01/43		12/01/2021	Paydown		99,081	99,081	99,020	98,952		131		131		99,081				1,891	03/01/2043
3138L2-ZY-6	FNMA POOL FN AM2558 3.730% 03/01/38		12/01/2021	Paydown		83,531	83,531	85,802	84,738		(1,206)		(1,206)		83,531				1,720	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519 3.490% 06/01/43		12/01/2021	Paydown		98,571	98,571	98,494	98,461		111		111		98,571				1,877	06/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138L3-6E-0	FNMA POOL FN AM3568 4.100% 05/01/43		12/01/2021	Paydown		22,674	22,674	23,574	23,213		(538)		(538)		22,674				513	05/01/2043
3138L3-AH-8	FNMA POOL FN AM2707 4.020% 03/01/43		12/01/2021	Paydown		37,218	37,218	38,927	38,142		(923)		(923)		37,218				817	03/01/2043
3138L3-AQ-8	FNMA POOL FN AM2714 3.730% 03/01/43		12/01/2021	Paydown		72,500	72,500	74,425	73,515		(1,014)		(1,014)		72,500				1,492	03/01/2043
3138L3-AZ-8	FNMA POOL FN AM2723 3.690% 03/01/43		12/01/2021	Paydown		106,923	106,923	109,596	108,324		(1,400)		(1,400)		106,923				2,176	03/01/2043
3138L3-CW-3	FNMA POOL FN AM2784 3.820% 03/01/43		12/01/2021	Paydown		74,845	74,845	77,465	76,249		(1,403)		(1,403)		74,845				1,577	03/01/2043
3138L3-H7-3	FNMA POOL FN AM2953 3.960% 04/01/43		12/01/2021	Paydown		26,489	26,489	27,540	27,058		(568)		(568)		26,489				579	04/01/2043
3138L3-PC-3	FNMA POOL FN AM3118 3.770% 05/01/43		12/01/2021	Paydown		47,469	47,469	48,997	48,292		(822)		(822)		47,469				987	05/01/2043
3138L3-Q4-0	FNMA POOL FN AM3174 4.000% 05/01/43		12/01/2021	Paydown		30,048	30,048	31,241	30,705		(656)		(656)		30,048				663	05/01/2043
3138L3-QY-4	FNMA POOL FN AM3170 4.000% 04/01/43		12/01/2021	Paydown		24,715	24,715	25,696	25,248		(532)		(532)		24,715				545	04/01/2043
3138L4-AK-9	FANNIE MAE FN AM3609 3.950% 06/01/43		12/01/2021	Paydown		27,696	27,696	28,795	28,303		(606)		(606)		27,696				604	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620 3.695% 06/01/43		12/01/2021	Paydown		103,655	103,655	106,202	105,025		(1,369)		(1,369)		103,655				2,112	06/01/2043
3138L4-DY-6	FANNIE MAE FN AM3718 3.920% 07/01/43		12/01/2021	Paydown		34,931	34,931	36,262	35,672		(741)		(741)		34,931				755	07/01/2043
3138L4-LD-3	FANNIE MAE FN AM3923 4.330% 07/01/33		07/01/2021	Paydown		4,261,162	4,261,162	4,430,277	4,308,560		(47,397)		(47,397)		4,261,162				453,099	07/01/2033
3138L4-NZ-2	FANNIE MAE FN AM4007 4.110% 08/01/28		12/01/2021	Paydown		119,299	119,299	121,163	120,247		(947)		(947)		119,299				2,708	08/01/2028
3138L4-TR-4	FANNIE MAE FN AM4159 4.390% 08/01/33		12/01/2021	Paydown		54,352	54,352	55,966	55,467		(1,114)		(1,114)		54,352				1,317	08/01/2033
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		12/01/2021	Paydown		274,602	274,602	281,382	278,412		(3,808)		(3,808)		274,602				6,736	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349 4.720% 09/01/33		12/01/2021	Paydown		51,632	51,632	53,681	52,805		(1,172)		(1,172)		51,632				1,332	09/01/2033
3138L5-SM-3	FNMA POOL FN AM5023 4.290% 01/01/34		12/01/2021	Paydown		428,128	428,128	429,733	428,723		(595)		(595)		428,128				10,130	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222 4.200% 07/01/29		12/01/2021	Paydown		438,050	438,050	438,939	438,168		(118)		(118)		438,050				10,132	07/01/2029
3138L9-7L-0	FNMA POOL FN AM8998 3.170% 06/01/35		12/01/2021	Paydown		135,202	135,202	131,611	134,962		241		241		135,202				2,360	06/01/2035
3138L9-EG-3	FNMA POOL FN AM8234 3.030% 04/01/30		12/01/2021	Paydown		340,102	340,102	341,165	340,208		(105)		(105)		340,102				5,676	04/01/2030
3138LC-3G-8	FNMA POOL FN AN0798 3.630% 01/01/33		12/01/2021	Paydown		40,173	40,173	40,154	40,098		76		76		40,173				803	01/01/2033
3138LC-PW-9	FNMA POOL FN AN0436 3.720% 12/01/35		12/01/2021	Paydown		207,239	207,239	209,441	208,469		(1,230)		(1,230)		207,239				4,249	12/01/2035
3138LC-TZ-8	FNMA POOL FN AN0567 3.640% 12/01/33		12/01/2021	Paydown		33,878	33,878	34,024	33,933		(54)		(54)		33,878				673	12/01/2033
3138LC-UX-1	FNMA POOL FN AN0597 3.840% 01/01/36		12/01/2021	Paydown		429,975	429,975	436,022	434,036		(4,060)		(4,060)		429,975				9,713	01/01/2036
3138LC-UZ-6	FNMA POOL FN AN0599 3.870% 01/01/36		12/01/2021	Paydown		148,024	148,024	150,661	149,863		(1,838)		(1,838)		148,024				3,155	01/01/2036
3138LC-WA-9	FNMA POOL FN AN0640 3.600% 01/01/34		12/01/2021	Paydown		219,359	219,359	220,182	219,642		(282)		(282)		219,359				4,348	01/01/2034
3138LC-Z7-3	FNMA POOL FN AN0765 3.910% 01/01/36		12/01/2021	Paydown		59,101	59,101	61,078	60,599		(1,497)		(1,497)		59,101				1,276	01/01/2036
3138LE-XC-0	FNMA DUS FN AN2474 3.350% 08/01/46		12/01/2021	Paydown		17,923	17,923	18,561	18,384		(462)		(462)		17,923				331	08/01/2046
3138LE-ZQ-7	FNMA DUS FN AN2550 3.420% 08/01/46		12/01/2021	Paydown		20,984	20,984	21,751	21,541		(557)		(557)		20,984				392	08/01/2046
3138LG-PC-4	FNMA POOL FN AN4018 3.890% 01/01/47		12/01/2021	Paydown		14,299	14,299	14,817	14,698		(400)		(400)		14,299				307	01/01/2047
3138LH-A2-0	FNMA DUS FN AN4524 3.920% 01/01/47		12/01/2021	Paydown		24,671	24,671	25,643	25,407		(735)		(735)		24,671				533	01/01/2047
3138NJ-BD-9	FANNIE MAE FN FN0035 3.290% 12/01/32		12/01/2021	Paydown		174,374	174,374	156,501	161,357		13,017		13,017		174,374				3,162	12/01/2032
31393E-TS-8	FANNIE MAE FNR 2003-90 BA 5.500% 09/25/33		12/01/2021	Paydown		2,637,352	2,637,352	2,594,927	2,617,001		20,351		20,351		2,637,352				82,303	09/25/2033
31397Q-YH-5	FANNIE MAE FNR 2011-17 ZM 3.500% 03/25/31		12/01/2021	Paydown		8,062,967	8,062,967	6,761,916	7,337,997		724,970		724,970		8,062,967				149,126	03/25/2031
31398N-5W-0	FANNIE MAE FNR 2010-133 BZ 4.000% 11/25/40		12/01/2021	Paydown		5,217,711	5,217,711	4,607,860	4,996,929		220,783		220,783		5,217,711				101,923	11/25/2040
31398S-4P-5	FANNIE MAE FNR 2010-156 ZB 4.000% 12/25/40		12/01/2021	Paydown		2,348,878	2,348,878	2,136,700	2,263,442		85,436		85,436		2,348,878				39,226	12/25/2040
31398S-6F-5	FANNIE MAE FNR 2010-148 ZX 4.000% 01/25/41		12/01/2021	Paydown		3,464,802	3,464,802	3,265,357	3,252,268		212,533		212,533		3,464,802				54,642	01/25/2041
31398S-6M-0	FANNIE MAE FNR 2010-148 ZH 4.000% 01/25/41		12/01/2021	Paydown		3,433,398	3,433,398	3,224,878	3,289,984		143,414		143,414		3,433,398				53,517	01/25/2041
31398S-GH-0	FANNIE MAE FNR 2010-129 KZ 4.000% 11/25/40		12/01/2021	Paydown		1,500,808	1,500,808	1,332,359	1,438,774		62,034		62,034		1,500,808				27,622	11/25/2040
31398S-SD-6	FANNIE MAE FNR 2010-136 AZ 4.000% 12/25/40		12/01/2021	Paydown		1,353,271	1,353,271	1,196,033	1,294,898		58,372		58,372		1,353,271				17,014	12/25/2040
31398S-SF-1	FANNIE MAE FNR 2010-136 MZ 4.000% 12/25/40		12/01/2021	Paydown		1,526,679	1,526,679	1,350,646	1,462,362		64,317		64,317		1,526,679				42,936	12/25/2040
31398S-UD-3	FANNIE MAE FNR 2010-138 Z 4.000% 12/25/40		12/01/2021	Paydown		6,334,194	6,334,194	5,614,364	6,064,383		269,812		269,812		6,334,194				95,157	12/25/2040
31398S-YU-1	FANNIE MAE FNR 2010-141 BZ 4.000% 12/25/40		12/01/2021	Paydown		2,620,876	2,620,876	2,323,369	2,510,693		110,183		110,183		2,620,876				57,010	12/25/2040
34944R-CQ-9	FORT WORTH TX DRAINAGE UTILITY UTILITY DIST 4.000% 02/15/28		02/16/2021	Call 100.0000		2,895,000	2,895,000	2,894,855	2,894,910		1		1		2,894,912		88	88	57,900	02/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
34944R-CR-7	FORT WORTH TX DRAINAGE UTILITY UTILITY DIST 4.000% 02/15/29		02/16/2021	Call 100.0000		3,240,000	3,240,000	3,239,838	3,239,892		1		1		3,239,894		106	106	64,800	02/15/2029
36194S-PD-4	GN AU4920 UNION HEALTH GN AU4920 3.020% 09/15/41		12/01/2021	Paydown		3,653,037	3,653,037	3,720,389	3,694,572		(41,536)		(41,536)		3,653,037				60,061	09/15/2041
38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2015-H29 VI 1.772% 11/20/65		12/01/2021	Paydown				574,012	449,002		(449,002)		(449,002)						58,849	11/20/2065
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A GNMA 2016-H07 1.515% 03/20/66		12/01/2021	Paydown				417,372	339,403		(339,403)		(339,403)						42,433	03/20/2066
412493-AG-3	HARFORD CNTY MD ABERDEEN PROVING GROUND-MILITA 7.600% 12/15/39		12/15/2021	Call 100.0000		70,000	70,000	70,000	70,000						70,000				5,320	12/15/2039
412493-AG-3	HARFORD CNTY MD ABERDEEN PROVING GROUND-MILITA 7.600% 12/15/39		12/15/2021	Redemption 100.0000		225,000	225,000	225,000	225,000						225,000				16,158	12/15/2039
452024-GS-5	ILLINOIS ST MUNI ELEC AGY PWR BUILD AMERICA BONDS 6.128% 02/01/21		02/01/2021	Maturity		3,885,000	3,885,000	3,888,885	3,885,038		(38)		(38)		3,885,000				119,036	02/01/2021
454624-U5-4	INDIANA ST BOND BANK REVENUE QUALIFIED SCH CONSTR BDS 5.490% 01/15/24		07/15/2021	Call 100.0000		1,415,000	1,415,000	1,446,795	1,424,434		(882)		(882)		1,423,553		(8,553)	(8,553)	59,429	01/15/2024
486296-LZ-7	KAUKAUNA WI ELEC SYS REVENUE TXBL-SER C-NEW CLEAN RENEWABLE 5.000% 12/15/30		01/08/2021	Call 100.0000		5,835,000	5,835,000	5,835,000	5,835,000						5,835,000				18,640	12/15/2030
546589-RT-1	LOUISVILLE & JEFFERSON CNTY KY SER A 5.000% 05/15/30		11/15/2021	Call 100.0000		3,895,000	3,895,000	4,178,829	3,924,350		69,150		69,150		3,993,500		(98,500)	(98,500)	194,750	05/15/2030
56052F-DE-2	MAINE ST HSG AUTH MTGE PURCHAS SER G 3.850% 11/15/40		09/13/2021	Call 100.0000		1,315,000	1,315,000	1,311,713	1,312,122		69		69		1,312,191		2,809	2,809	31,532	11/15/2040
563039-AK-2	MANHATTAN KS SALES TAX SPL OBL BUILD AMERICA BONDS TAXABLE-DO 6.515% 12/01/26		06/01/2021	Call 100.0000		525,000	525,000	529,694	526,714		(120)		(120)		526,594		(1,594)	(1,594)	17,102	12/01/2026
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG 3.797% 03/01/39		08/25/2021	Call 100.0000		780,000	780,000	776,100	776,520		64		64		776,584		3,416	3,416	11,336	03/01/2039
57563R-PQ-6	MASSACHUSETTS ST EDUCTNL FING STUDENT LOAN 4.408% 07/01/34		07/01/2021	Call 100.0000		7,510,000	7,510,000	7,510,000	7,510,000						7,510,000				260,623	07/01/2034
576051-EF-9	MASSACHUSETTS ST WTR RESOURCES REF-GEN-SER C 4.000% 08/01/32		08/02/2021	Call 100.0000		14,690,000	14,690,000	14,690,000	14,690,000						14,690,000				587,600	08/01/2032
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 3.611% 07/01/28		12/01/2021	Call 100.0000		15,000	15,000	15,000	15,000						15,000				590	07/01/2028
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 3.611% 07/01/28		08/02/2021	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000				1,232	07/01/2028
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 4.077% 01/01/34		12/01/2021	Call 100.0000		80,000	80,000	80,000	80,000						80,000				3,527	01/01/2034
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 4.077% 01/01/34		08/02/2021	Redemption 100.0000		290,000	290,000	290,000	290,000						290,000				8,325	01/01/2034
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG 3.736% 01/01/33		12/01/2021	Call 100.0000		40,000	40,000	40,000	40,000						40,000				2,218	01/01/2033
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG 3.736% 01/01/33		08/02/2021	Redemption 100.0000		160,000	160,000	160,000	160,000						160,000				4,295	01/01/2033
649710-PC-1	NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C 4.000% 11/01/29		11/01/2021	Call 100.0000		8,735,000	8,735,000	8,735,000	8,735,000						8,735,000				349,400	11/01/2029
649710-PD-9	NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C 4.000% 11/01/30		11/01/2021	Call 100.0000		11,000,000	11,000,000	10,898,690	10,938,050		4,346		4,346		10,942,395		57,605	57,605	440,000	11/01/2030
649710-PE-7	NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C 4.000% 11/01/31		11/01/2021	Call 100.0000		1,655,000	1,655,000	1,632,558	1,640,639		893		893		1,641,533		13,467	13,467	66,200	11/01/2031
649902-6W-8	NEW YORK ST DORM AUTH ST PERSO SER E 4.000% 08/15/29		10/06/2021	Tax Free Exchange		5,984,002	6,000,000	5,970,000	5,982,698		1,304		1,304		5,984,002				274,000	08/15/2029
660043-AG-5	N HUDSON NJ SEWERAGE AUTH GROS TXBL-SER B 5.246% 06/01/32		10/14/2021	Call 121.1770		3,471,722	2,865,000	2,865,000	2,865,000						2,865,000				704,426	06/01/2032
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2 8.000% 03/01/29		12/01/2021	Call 100.0000		20,000	20,000	20,000	20,000						20,000				1,600	03/01/2029
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2 8.000% 03/01/29		12/01/2021	Redemption 100.0000		170,939	170,939	170,939	170,939						170,939				6,675	03/01/2029
679468-UM-8	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS 5.550% 07/01/27		07/01/2021	Call 100.0000		1,520,000	1,520,000	1,520,000	1,520,000						1,520,000				84,360	07/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
679468-UN-6	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS 5.650% 07/01/28		07/01/2021	Call 100.0000		1,575,000	1,575,000	1,575,000	1,575,000						1,575,000				88,988	07/01/2028
679468-UP-1	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS 5.750% 07/01/29		07/01/2021	Call 100.0000		1,635,000	1,635,000	1,635,000	1,635,000						1,635,000				94,013	07/01/2029
679468-UQ-9	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS 5.850% 07/01/30		07/01/2021	Call 100.0000		1,695,000	1,695,000	1,695,000	1,695,000						1,695,000				99,158	07/01/2030
679468-UW-6	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS 6.000% 07/01/36		07/01/2021	Call 100.0000		7,100,000	7,100,000	7,092,883	7,094,942		138		138		7,095,080		4,920	4,920	426,000	07/01/2036
681793-7H-2	OMAHA NE PUBLIC PWR DIST ELEC SER B 4.000% 02/01/31		02/01/2021	Call 100.0000		11,880,000	11,880,000	11,880,000	11,880,000						11,880,000				237,600	02/01/2031
681810-HU-4	OMAHA NE SANTN SWR REVENUE SYS 4.000% 11/15/31		11/15/2021	Call 100.0000		2,300,000	2,300,000	2,284,314	2,290,256		794		794		2,291,050		8,950	8,950	92,000	11/15/2031
71884A-VC-0	PHOENIX AZ CIVIC IMPT CORP EXC TAXABLE-SR LIEN-SER B 5.315% 07/01/31		07/01/2021	Call 100.0000		4,925,000	4,925,000	4,925,000	4,925,000						4,925,000				261,764	07/01/2031
744434-CW-9	PUBLIC PWR GENERATION AGY NE R BUILD AMERICA BONDS-WHELAN ENE 7.242% 01/01/41		01/04/2021	Redemption 100.0000		165,000	165,000	165,000	165,000						165,000				5,975	01/01/2041
875290-WY-0	TAMPA FL WTR & SWR REVENUE REF & IMPT SYS 4.000% 10/01/31		10/01/2021	Call 100.0000		7,590,000	7,590,000	7,490,343	7,527,580		4,076		4,076		7,531,656		58,344	58,344	303,600	10/01/2031
882806-CQ-3	TEXAS ST TECH UNIV REVENUES TXBL-REF-FING-15TH-SER B 4.440% 08/15/31		08/17/2021	Call 100.0000		1,310,000	1,310,000	1,310,000	1,310,000						1,310,000				58,164	08/15/2031
913366-DG-2	UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER F 6.458% 05/15/29		05/17/2021	Call 100.0000		150,000	150,000	151,746	151,057		(37)		(37)		151,021		(1,021)	(1,021)	4,844	05/15/2029
913366-ES-5	UNIV OF CALIFORNIA CA RGTS MED TAXABLE-SER I 5.750% 05/15/25		05/15/2021	Redemption 100.0000		610,970	610,970	607,634	610,077		893		893		610,970				17,565	05/15/2025
914301-2H-8	UNIV OF HOUSTON TX UNIV REVENU REF-TXBL-CONSOL-SER B 4.650% 02/15/30		02/16/2021	Call 100.0000		450,000	450,000	449,429	449,677		4		4		449,680		320	320	10,463	02/15/2030
914402-N4-0	UNIV SYS OF MARYLAND MD AUXILA SER A 4.000% 04/01/29		04/01/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				100,000	04/01/2029
914760-7M-9	UNIV OF OKLAHOMA OK TAXABLE-SER D 5.484% 07/01/31		07/01/2021	Call 100.0000		3,800,000	3,800,000	3,883,410	3,805,259		(5,259)		(5,259)		3,800,000				208,392	07/01/2031
917435-AA-7	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I 5.392% 07/01/50		07/01/2021	Redemption 100.0000		77,027	77,027	76,745	76,792		235		235		77,027				3,126	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II 5.442% 07/01/50		07/01/2021	Redemption 100.0000		50,000	50,000	47,635	47,994		2,006		2,006		50,000				2,041	07/01/2050
928172-YH-2	VIRGINIA ST PUBLIC BLDG AUTH P TXBL-SER B 4.125% 08/01/29		08/02/2021	Call 100.0000		1,790,000	1,790,000	1,782,088	1,785,495		326		326		1,785,821		4,179	4,179	73,838	08/01/2029
928172-YJ-8	VIRGINIA ST PUBLIC BLDG AUTH P TXBL-SER B 4.250% 08/01/31		08/02/2021	Call 100.0000		2,490,000	2,490,000	2,470,105	2,477,429		664		664		2,478,093		11,907	11,907	105,825	08/01/2031
92817Q-4Q-2	VIRGINIA ST RESOURCES AUTH INF TAXABLE-POOLED FING PG-SER A 5.100% 11/01/31		11/01/2021	Call 100.0000		1,705,000	1,705,000	1,705,000	1,705,000						1,705,000				86,955	11/01/2031
94283N-BF-6	WAUKEE IA CMNTY SCH DIST SCH I SER C 3.750% 06/01/27		06/01/2021	Call 100.0000		640,000	640,000	636,550	638,172		106		106		638,278		1,722	1,722	12,000	06/01/2027
94283N-BG-4	WAUKEE IA CMNTY SCH DIST SCH I SER C 4.000% 06/01/28		06/01/2021	Call 100.0000		500,000	500,000	500,000	500,000						500,000				10,000	06/01/2028
94283N-BH-2	WAUKEE IA CMNTY SCH DIST SCH I SER C 4.000% 06/01/29		06/01/2021	Call 100.0000		685,000	685,000	685,000	685,000						685,000				13,700	06/01/2029
970225-DB-1	WILLIAMSPORT PA SAN AUTH BUILD AMERICA BONDS-TAXABLE 5.625% 01/01/35		01/28/2021	Call 100.0000		5,225,000	5,225,000	5,241,788	5,225,383		(383)		(383)		5,225,000				168,996	01/01/2035
983220-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2 3.750% 12/01/38		12/01/2021	Call 100.0000		3,145,000	3,145,000	3,145,000	3,145,000						3,145,000				65,999	12/01/2038
983220-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2 3.750% 12/01/38		06/01/2021	Redemption 100.0000		65,000	65,000	65,000	65,000						65,000				1,548	12/01/2038
3199999. Subtotal - Bonds - U.S. Special Revenues						260,423,528	259,620,959	252,405,835	256,397,098		3,037,373		3,037,373		259,434,433		382,373	382,373	9,617,332	XXX
12701#-AB-9	CRG ISSUER CRG-17-1 CRG 2017-1 A 4.500% 01/10/24		07/15/2021	Redemption 100.0000		1,022,010	1,011,010	1,011,010	1,011,010		11,000		11,000		1,011,010				181,377	01/10/2024
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		01/11/2021	Redemption 100.0000		185	185	185	185						185				138	01/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		02/10/2021	Redemption 100.0000		1,486	1,486	1,486	1,486						1,486				246	01/01/2025
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		04/12/2021	Redemption 100.0000		8,532	8,532	8,532	8,532						8,532				153	01/01/2025
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		04/12/2021	Redemption 100.0000		859	859	859	859						859				47	01/01/2025
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		05/10/2021	Redemption 100.0000		7,977	7,977	7,977	7,977						7,977				354	01/01/2025
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		06/10/2021	Redemption 100.0000		508	508	508	508						508				31	01/01/2025
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		06/10/2021	Redemption 100.0000		987	987	987	987						987				51	01/01/2025
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		07/12/2021	Redemption 100.0000		15,426	15,426	15,426	15,426						15,426				530	01/01/2025
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		08/10/2021	Redemption 100.0000		949	949	949	949						949				65	01/01/2025
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		08/10/2021	Redemption 100.0000		10,876	10,876	10,876	10,876						10,876				386	01/01/2025
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		08/10/2021	Redemption 100.0000		1,779	1,779	1,779	1,779						1,779				102	01/01/2025
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		09/13/2021	Redemption 100.0000		1,627	1,627	1,627	1,627						1,627				111	01/01/2025
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		09/13/2021	Redemption 100.0000		1,307	1,307	1,307	1,307						1,307				75	01/01/2025
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		09/13/2021	Redemption 100.0000		10,165	10,165	10,165	10,165						10,165				361	01/01/2025
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		10/12/2021	Redemption 100.0000		184	184	184	184						184				13	01/01/2025
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		10/12/2021	Redemption 100.0000		1,751	1,751	1,751	1,751						1,751				106	01/01/2025
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		10/12/2021	Redemption 100.0000		7,506	7,506	7,506	7,506						7,506				307	01/01/2025
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		11/10/2021	Redemption 100.0000		827	827	827	827						827				64	01/01/2025
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		11/10/2021	Redemption 100.0000		1,540	1,540	1,540	1,540						1,540				100	01/01/2025
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		11/10/2021	Redemption 100.0000		8,494	8,494	8,494	8,494						8,494				378	01/01/2025
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		12/10/2021	Redemption 100.0000		795	795	795	795						795				65	01/01/2025
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		12/10/2021	Redemption 100.0000		1,474	1,474	1,474	1,474						1,474				102	01/01/2025
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		12/10/2021	Redemption 100.0000		8,152	8,152	8,152	8,152						8,152				393	01/01/2025
BAN118-0F-8	LASER EYE CARE OF CALIFORNIA L LASER EYE CARE TL FLT 11/12/26 5.860% 11/12/26		09/30/2021	Redemption 100.0000		37,500	37,500	37,313	37,299		201		201		37,500				1,514	11/12/2026
BAN10M-9R-3	IVY HILL MIDDLE MARKET CREDIT IVYH 16A FLT 5/8/2029 2.532% 05/08/29		07/28/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,703	05/08/2029
BANOHN-QA-3	ICON BRAND HOLDINGS LLC ICONX_ ICON BRAND HOLDINGS LLC 3.632% 01/20/43		08/05/2021	DEFAULT ATHENE BROKER		5,424,438	7,481,984	4,115,091	7,481,984			3,366,893	(3,366,893)		4,115,091		1,309,347	1,309,347	624,257	01/20/2043
BANOVA-YF-5	PK AIR FINANCE PAF_2019 PK AIR FINANCE 2019 DB-F 6.434% 12/31/49		06/01/2021	DEFAULT ATHENE BROKER		150,618	150,618	150,618	150,618						150,618					12/31/2049
00038A-AB-9	ABB TREASURY CENTER USA ABBNVX 4 06/15/21 4.000% 06/15/21		06/15/2021	Maturity		593,000	593,000	592,994	593,000						593,000				11,860	06/15/2021
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 5.740% 01/15/28		07/15/2021	Redemption 100.0000		695,892	695,892	728,321	708,642		(12,749)		(12,749)		695,892				30,102	01/15/2028
00192J-AD-8	APS RESECURITIZATION TRUST APS APS RESECURITIZATION TRUST 8.158% 09/30/55		12/25/2021	Paydown		150,224	150,224	91,637	47,282		102,942		102,942		150,224				10,293	09/30/2055

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	AMZN (Toledo, OH) CTL Pass-Thr AMAZONCOM INC			Redemption																
00195#-AA-9	3.57 10/31/40 3.570% 10/31/40		12/31/2021	100.0000		531,975	531,975	531,975	531,975						531,975				10,390	10/31/2040
00206R-GQ-9	AT&T INC BASIC 4.300% 02/15/30		12/09/2021	Third Party Trades		2,255,740	2,000,000	1,981,221	1,984,170		1,371		1,371		1,985,542		270,198	270,198	114,189	02/15/2030
	AP TUNDRA HOLDINGS LLC AP TUNDRA HLDGS 4.75			Redemption																
00229*-AA-3	2/15/42 4.750% 02/15/42		08/16/2021	100.0000		163,181	163,181	163,181	163,181						163,181				4,866	02/15/2042
002474-A#-1	AZZ Inc 5.420% 01/20/21		01/20/2021	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				81,300	01/20/2021
	AASET 2019-1 TRUST AASET_19-1 SERIES 20191																			
00256D-AB-8	CLASS B 4.948% 05/15/39		09/15/2021	Paydown		81,770	81,770	81,769	81,775		(4)		(4)		81,770				3,035	05/15/2039
00287Y-BF-5	ABBVIE INC BASIC 4.250% 11/14/28		12/08/2021	Third Party Trades		1,124,830	1,000,000	991,450	993,137		704		704		993,841		130,989	130,989	45,569	11/14/2028
	ACCESS GROUP INC ACCSS_07-A 2007-A Class B																			
00432C-DK-4	0.728% 02/25/37		11/26/2021	Paydown		793,117	793,117	672,166	704,726		88,390		88,390		793,117				3,646	02/25/2037
	ADAMS OUTDOOR ADVERTISING ADMS SERIES 20181																			
006346-AS-9	CLASS A 4.810% 11/15/48		12/15/2021	Paydown		95,892	95,892	95,890	95,890		2		2		95,892				2,561	11/15/2048
	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A																			
007036-PG-5	2A1 0.722% 11/25/35		12/27/2021	Paydown		168,796	168,796	141,314	121,322		47,474		47,474		168,796				413	11/25/2035
	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge																			
007036-VG-8	Trust 2005-11 4A 2.755% 02/01/56		12/01/2021	Paydown		1,200,324	1,157,103	826,712	744,352		455,971		455,971		1,200,324				18,557	02/01/2056
	AEGIS ASSET BACKED SECURITIES 2004-3 M1																			
00764M-CF-2	1.002% 09/25/34		12/27/2021	Paydown		849,453	849,453	564,276	774,969		74,484		74,484		849,453				3,808	09/25/2034
010392-FQ-6	ALABAMA POWER CO BASIC 2.450% 03/30/22		04/01/2021	DEFAULT ATHENE BROKER		1,019,591	1,000,000	1,030,349	1,023,036		(4,935)		(4,935)		1,018,101		1,490	1,490	12,318	03/30/2022
	ALASKA VENTURES LLC ALASKA VENTURES LLC			Redemption																
01185*-AA-3	4.670% 06/30/33		12/31/2021	100.0000		1,347,291	1,347,291	1,347,291	1,347,291						1,347,291				39,756	06/30/2033
	ALASKA VENTURES LLC ALASKA VENTURES 4.67			Redemption																
01185*-AB-1	6/30/33 4.670% 06/30/33		12/31/2021	100.0000		205,044	205,044	205,044	205,044						205,044				5,984	06/30/2033
	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2																			
020908-AH-2	2A5 6.000% 07/25/37		12/01/2021	Paydown		520,953	699,514	547,951	516,001		4,952		4,952		520,953				28,369	07/25/2037
	ALTA WIND HOLDINGS LLC 144A 7.000%			Redemption																
021345-AA-1	06/30/35		12/31/2021	100.0000		181,053	181,053	208,590	203,297		(22,244)		(22,244)		181,053				7,435	06/30/2035
	COUNTRYWIDE ALTERNATIVE LOAN T 2006-24CB A23																			
02146T-AY-3	6.000% 08/25/36		12/01/2021	Paydown		101,940	102,626	73,891	63,290		38,650		38,650		101,940				3,210	08/25/2036
	COUNTRYWIDE ALTERNATIVE LOAN T 2006-21CB A6																			
02147G-AF-1	5.498% 07/25/36		12/25/2021	Paydown				75,186	28,196		(28,196)		(28,196)						12,495	07/25/2036
	COUNTRYWIDE ALTERNATIVE LOAN T 2006-23CB 1A7																			
02147R-AG-5	6.000% 08/25/36		12/01/2021	Paydown		204,242	211,084	162,307	170,228		34,014		34,014		204,242				7,116	08/25/2036
	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-																			
02147R-AJ-9	23CB 1A9 6.099% 08/25/36		12/01/2021	Paydown		261,057	269,803	235,888	242,772		18,285		18,285		261,057				9,095	08/25/2036
	COUNTRYWIDE ALTERNATIVE LOAN T 2006-25C A1																			
02147V-AA-9	6.000% 05/25/42		12/01/2021	Paydown		107,993	106,681	68,260	52,724		55,269		55,269		107,993				3,425	05/25/2042
	COUNTRYWIDE ALTERNATIVE LOAN T 2007-J1 2A2																			
02149M-AQ-2	5.698% 03/25/37		12/25/2021	Paydown				2,525	3,810		(3,810)		(3,810)						423	03/25/2037
	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1																			
02149V-AJ-8	1A9 6.000% 04/25/37		12/01/2021	Paydown		504,239	581,116	424,701	258,005		246,234		246,234		504,239				19,361	04/25/2037
	COUNTRY WIDE ALTERNATIVE LOAN CWALT 2007-5CB																			
02150E-BG-7	1A31 5.500% 04/25/37		12/01/2021	Paydown		104,083	107,666	87,815	76,557		27,526		27,526		104,083				3,205	04/25/2037
	COUNTRYWIDE ALTERNATIVE LOAN T COUNTRYWIDE																			
02150V-AD-7	ALT LOANTRUST 0.562% 08/25/37		12/27/2021	Paydown		205,476	194,295	175,503	196,906		8,570		8,570		205,476				387	08/25/2037
	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22																			
02151B-BX-5	1A17 6.250% 09/25/37		12/01/2021	Paydown		459,801	471,993	400,262	323,163		136,638		136,638		459,801				18,784	09/25/2037
	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-																			
02151C-AX-4	15CB A13 5.750% 07/25/37		12/01/2021	Paydown		649,379	646,300	501,790	357,316		292,064		292,064		649,379				16,873	07/25/2037
02209S-AL-7	ALTRIA GROUP INC BASIC 4.750% 05/05/21		05/05/2021	Maturity		3,500,000	3,500,000	3,637,970	3,518,548		(18,548)		(18,548)		3,500,000				83,125	05/05/2021
	AMERICAN AIRLINES INC AMERICAN AIRLINES INC			Redemption																
02376*-AA-0	2018-1EE 4.140% 06/15/27		12/15/2021	100.0000		662,249	662,249	662,249	662,249						662,249				20,563	06/15/2027
	AMERICAN AIRLINES AAL 5 1/4 01/31/21			Redemption																
023767-AA-4	5.250% 01/31/21		01/31/2021	100.0000		2,046,854	2,046,854	2,046,854	2,046,854						2,046,854				53,730	01/31/2021
	AMER AIRLN 15-1 A PTT AAL 3 3/8 05/01/27			Redemption																
023770-AA-8	3.375% 05/01/27		11/01/2021	100.0000		1,011,355	1,011,355	1,011,355	1,011,355						1,011,355				25,595	05/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02377B-AA-4	AMER AIRLN 15-2 A PASS T AAL 4 09/22/27 4.000% 09/22/27		09/22/2021	Redemption 100.0000		1,184,505	1,184,505	1,184,505	1,184,505						1,184,505				35,535	09/22/2027
02377C-AA-2	AMER AIRLINE 17-2 A PTT AAL 3.6 10/15/29 3.600% 10/15/29		10/15/2021	Redemption 100.0000		541,226	541,226	541,226	541,226						541,226				14,613	10/15/2029
02378*-AA-8	AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC 5.180% 10/15/23		03/11/2021	SEAPORT		3,493,085	3,870,455	2,843,145	2,843,145						2,843,145		649,940	649,940	89,106	10/15/2023
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 4.000% 02/15/29		08/16/2021	Redemption 100.0000		190,000	190,000	190,000	190,000						190,000				5,700	02/15/2029
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC 5.180% 08/15/23		03/12/2021	SEAPORT		2,693,294	2,984,259	2,226,317	2,226,317						2,226,317		466,977	466,977	94,468	08/15/2023
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC 5.180% 08/15/23		02/15/2021	Redemption 100.0000		503,148	503,148	375,359	375,359		127,790		127,790		503,148				13,032	08/15/2023
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS 3.930% 06/15/24		12/15/2021	Redemption 100.0000		225,000	225,000	225,000	225,000						225,000				6,632	06/15/2024
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM AHM 2005-2 5A4C 5.908% 09/25/35		12/01/2021	Paydown		324,292	324,292	250,668	229,513		94,780		94,780		324,292				5,475	09/25/2035
030288-AA-2	AMERICAN TRANSMISSION SYSTEMS BASIC 5.250% 01/15/22		12/29/2021	Call 100.2190		864,389	862,500	913,501	887,206		(23,642)		(23,642)		863,564		(1,064)	(1,064)	67,798	01/15/2022
032654-AH-8	ANALOG DEVICES INC ADI 2 7/8 06/01/23 2.875% 06/01/23		10/20/2021	Call 103.8820		37,916,930	36,500,000	35,839,510	36,317,044		59,196		59,196		36,376,240		123,760	123,760	2,346,793	06/01/2023
032654-AM-7	ANALOG DEVICES INC BASIC 3.125% 12/05/23		10/05/2021	Call 105.3780		2,107,560	2,000,000	2,064,348	2,043,750		(11,780)		(11,780)		2,031,970		(31,970)	(31,970)	159,643	12/05/2023
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE BASIC 4.375% 04/15/38		06/08/2021	DEFAULT ATHENE BROKER		549,295	475,000	554,004	552,740		(1,550)		(1,550)		551,189		(1,894)	(1,894)	13,450	04/15/2038
037411-AW-5	APACHE CORP APA 5.1 09/01/40 5.100% 09/01/40		01/05/2021	DEFAULT ATHENE BROKER		2,962,375	2,750,000	2,997,115	2,976,282		(83)		(83)		2,976,199		(13,824)	(13,824)	48,308	09/01/2040
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SERIES 20201A CLASS A2 3.237% 07/30/50		10/31/2021	Paydown		10,000	10,000	10,000	10,000						10,000				202	07/30/2050
04010L-AR-4	ARES CAPITAL CORPORATION ARCC 3 5/8 01/19/22 3.625% 01/19/22		12/23/2021	Call 100.0000		15,000,000	15,000,000	14,945,850	14,988,374		10,818		10,818		14,999,192		808	808	776,354	01/19/2022
04015W-AW-4	ARES CLO LTD ARES 2016-39A CR 2.822% 04/18/31		08/19/2021	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				196,079	04/18/2031
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50 5.524% 06/15/50		12/15/2021	Paydown		514,413	514,413	618,803	608,392		(93,979)		(93,979)		514,413				21,411	06/15/2050
04273W-AB-7	ARROW ELECTRONICS INC ARW 5 1/8 03/01/21 5.125% 03/01/21		03/01/2021	Maturity		7,685,000	7,685,000	8,025,983	7,692,767		(7,767)		(7,767)		7,685,000				196,928	03/01/2021
04365J-AF-6	ASCENTIUM EQUIPMENT REC ACER 2017-1A D 3.800% 01/10/24		06/10/2021	Call 100.0000		1,000,000	1,000,000	999,745	999,970		30		30		1,000,000				19,000	01/10/2024
04542B-FW-7	ASSET BACKED FUNDING CERTIFICA SERIES 2004OPT2 CLASS M1 0.917% 08/25/33		12/27/2021	Paydown		64,038	64,038	63,337	63,764		274		274		64,038				357	08/25/2033
04621X-AF-5	ASSURANT INC AIZ 4 03/15/23 4.000% 03/15/23		07/12/2021	Call 105.6587		15,848,808	15,000,000	14,633,700	14,900,868		22,967		22,967		14,923,834		76,166	76,166	1,343,808	03/15/2023
048677-AB-4	ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50 5.343% 12/01/50		12/01/2021	Redemption 100.0000		189,634	189,634	178,881	180,804		8,829		8,829		189,634				7,678	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51 6.158% 12/01/51		12/01/2021	Redemption 100.0000		51,973	51,973	55,432	54,896		(2,923)		(2,923)		51,973				2,412	12/01/2051
05071A-AE-0	Audax Senior Debt CLO I, LLC SERIES 20191A CLASS A 2.078% 04/22/29		03/31/2021	DEFAULT ATHENE BROKER		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				19,276	04/22/2029
05178T-AA-9	AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34 5.820% 07/15/34		07/15/2021	Redemption 100.0000		599,167	599,167	599,167	599,167						599,167				27,070	07/15/2034
05367A-AJ-2	AVIATION CAPITAL GROUP LLC AVIATION CAPITAL GROUP CORP 2.875% 01/20/22		12/20/2021	Call 100.0000		2,500,000	2,500,000	2,484,100	2,496,453		3,264		3,264		2,499,717		283	283	101,823	01/20/2022
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 BCAP LLC TRUST 6.000% 02/26/37		12/01/2021	Paydown		554,717	550,231	438,121	389,795		164,922		164,922		554,717				19,859	02/26/2037
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 BCAP LLC TRUST 6.000% 07/26/37		12/01/2021	Paydown		382,999	512,801	414,527	419,194		(36,195)		(36,195)		382,999				15,990	07/26/2037
05531Y-AB-8	BCAP LLC TRUST BCAP_09-RR6 BCAP 2009-RR6 1A2 Mtge 2.430% 10/26/35		05/27/2021	DEFAULT ATHENE BROKER		1,253,085	1,308,082	1,189,537	1,227,687		459		459		1,228,146		24,939	24,939	15,540	10/26/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05531Y-AB-8	BCAP LLC TRUST BCAP_09-RR6 BCAP 2009-RR6 1A2 Mtge 2.430% 10/26/35		05/01/2021	Paydown		121,548	121,548	110,533	114,078		7,470		7,470		121,548				652	10/26/2035
05532E-AD-7	BCAP LLC TRUST BCAP_09-RR10 BCAP LLC TRUST 3.147% 08/26/35		05/27/2021	DEFAULT ATHENE BROKER		1,198,580	1,292,386	1,086,436	1,117,367		260		260		1,117,627		80,953	80,953	19,922	08/26/2035
05532E-AD-7	BCAP LLC TRUST BCAP_09-RR10 BCAP LLC TRUST 3.147% 08/26/35		05/01/2021	Paydown		166,004	166,266	139,770	143,750		22,254		22,254		166,004				1,060	08/26/2035
05532E-AP-0	BCAP LLC TRUST BCAP_09-RR10 BCAP 2009-RR10 7A2 MTGE 2.430% 10/26/35		05/27/2021	DEFAULT ATHENE BROKER		1,674,437	1,738,000	1,572,890	1,599,387		757		757		1,600,143		74,294	74,294	20,547	10/26/2035
05532E-AP-0	BCAP LLC TRUST BCAP_09-RR10 BCAP 2009-RR10 7A2 MTGE 2.430% 10/26/35		05/01/2021	Paydown		161,497	161,497	146,155	148,617		12,880		12,880		161,497				866	10/26/2035
05532U-AL-3	BCAP LLC TRUST BCAP_10-RR5 BCAP LLC TRUST 6.000% 04/28/37		04/01/2021	Paydown		330,995	330,995	329,754	328,667		2,328		2,328		330,995				455	04/28/2037
05532V-BB-2	BCAP LLC TRUST BCAP_10-RR2 BCAP LLC TRUST 0.692% 08/26/37		12/25/2021	Paydown		791,521	791,521	596,609	638,814		152,707		152,707		791,521				3,235	08/26/2037
05536L-AD-7	BCAP LLC TRUST BCAP_11-RR8 BCAP 2011-RR8 1A4 2.981% 07/26/36		12/01/2021	Paydown		515,652	524,024	413,404	401,457		114,195		114,195		515,652				17,474	07/26/2036
05537L-AA-2	BCAP BCAP 2011-RR10 1A1 0.945% 03/26/37		03/01/2021	Paydown		184,122	184,122	184,813	184,327		(205)		(205)		184,122				947	03/26/2037
05545M-AA-0	SIGNATURE AVIATION US HOLDINGS BBA US HOLDINGS INC 5.375% 05/01/26		06/07/2021	Call 102.6875		3,819,975	3,720,000	3,729,000	3,726,402		(456)		(456)		3,725,946		(5,946)	(5,946)	219,945	05/01/2026
05545M-AC-6	SIGNATURE AVIATION US HOLDINGS BASIC 4.000% 03/01/28		06/07/2021	Call 101.2501		1,518,751	1,500,000	1,505,175	1,505,142		(344)		(344)		1,504,799		(4,799)	(4,799)	64,751	03/01/2028
05577@-AG-5	BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21		02/26/2021	Redemption 100.0000		1,895,323	1,895,323	1,895,323	1,895,323						1,895,323				62,072	02/26/2021
05577@-AH-3	BTMU CAP CORP BNSF RAILWAY CORP SERIES B 6.550% 02/26/21		02/26/2021	Redemption 100.0000		1,824,139	1,824,139	1,824,139	1,824,139						1,824,139				59,741	02/26/2021
05577@-AJ-9	BTMU CAP CORP BNSF RAILWAY CORP SERIES C 6.550% 02/26/21		02/26/2021	Redemption 100.0000		553,608	553,608	553,608	553,608						553,608				18,131	02/26/2021
05577@-AK-6	BTMU CAP CORP BNSF RAILWAY CORP SERIES D 6.550% 02/26/21		02/26/2021	Redemption 100.0000		569,723	569,723	569,723	569,723						569,723				18,658	02/26/2021
05577@-AM-2	BTMU CAP CORP BNSF RAILWAY CORP SERIES E 6.550% 02/26/21		02/26/2021	Redemption 99.9936		225,854	225,869	225,869	225,869		(14)		(14)		225,854				7,397	02/26/2021
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO BANC OF AMERICA ALT LOAN 6.726% 01/01/56		12/01/2021	Paydown		480,312	480,312	306,049	226,056		254,256		254,256		480,312				5,229	01/01/2056
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR BAFC 2005-E 1A1 0.684% 05/20/35		12/20/2021	Paydown		121,676	128,382	87,781	114,900		6,775		6,775		121,676				529	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2 5.500% 06/25/37		12/01/2021	Paydown		312,309	339,216	263,883	244,090		68,219		68,219		312,309				9,380	06/25/2037
059487-AC-2	BANC OF AMERICA ALTERNATIVE LO BOAA 2006-6CB3 6.000% 07/25/46		12/01/2021	Paydown		165,174	192,261	158,615	161,175		3,999		3,999		165,174				6,097	07/25/2046
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5 5.750% 01/25/36		01/01/2021	Paydown		959,449	983,329	883,767	895,847		63,602		63,602		959,449				4,712	01/25/2036
05949A-6J-4	BANC OF AMERICA MORTGAGE SECUR 2005-E 2A7 2.491% 06/25/35		12/01/2021	Paydown		713,531	723,651	523,290	605,968		107,563		107,563		713,531				9,068	06/25/2035
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR 2005-L 2A5 2.650% 01/25/36		12/01/2021	Paydown		71,595	72,473	56,996	67,977		3,618		3,618		71,595				839	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1 5.500% 01/25/36		12/01/2021	Paydown		47,585	50,671	45,054	44,266		3,319		3,319		47,585				1,109	01/25/2036
05950M-AF-7	BANC OF AMERICA FUNDING CORPOR SERIES 2006G CLASS 2A5 0.651% 07/20/36		12/20/2021	Paydown		1,354,609	1,354,609	1,336,130	1,342,070		12,539		12,539		1,354,609				4,595	07/20/2036
05951F-AK-0	BANC OF AMERICA FUNDING CORP B BANC AMERICA FUNDING CORP 6.347% 07/01/55		12/01/2021	Paydown		116,114	117,441	93,608	102,979		13,135		13,135		116,114				3,239	07/01/2055
05951G-AC-6	BANC OF AMERICA FUNDING CORP B 0.222% 03/25/37		12/27/2021	Paydown		593,126	589,037	407,172	404,210		188,915		188,915		593,126				723	03/25/2037
059522-BE-1	BANC OF AMERICA FUNDING CORPOR BANC OF AMERICA FUNDING CORP 2.924% 05/20/36		12/01/2021	Paydown		190,707	195,569	193,603	194,429		(3,722)		(3,722)		190,707				2,512	05/20/2036
059529-AJ-6	BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2 5.015% 09/25/37		12/01/2021	Paydown		320,676	428,940	331,528	296,202		24,474		24,474		320,676				10,526	09/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10 5.850% 05/25/37		12/01/2021	Paydown		102,088	160,748	131,116	138,525		(36,437)		(36,437)		102,088				6,012	05/25/2037
05952X-AE-4	BANC OF AMERICA FUNDING CORPOR BANC OF AMERICA FUNDING CORP 6.000% 07/26/36		12/01/2021	Paydown		414,448	510,560	395,684	417,303		(2,855)		(2,855)		414,448				17,771	07/26/2036
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR BACF 14 -R7 1.119% 09/26/36		12/27/2021	Paydown			23,047	13,569	18,258		(18,258)		(18,258)						640	09/26/2036
06051G-EM-7	BANK OF AMERICA CORP BASIC 5.700% 01/24/22		03/09/2021	DEFAULT ATHENE BROKER		4,189,716	4,000,000	4,299,614	4,222,571		(39,450)		(39,450)		4,183,121		6,594	6,594	142,500	01/24/2022
06051G-GE-3	BANK OF AMERICA CORP BASIC 3.124% 01/20/23		03/09/2021	DEFAULT ATHENE BROKER		2,044,848	2,000,000	2,071,350	2,052,875		(9,467)		(9,467)		2,043,408		1,440	1,440	39,744	01/20/2023
06051G-GY-9	BANK OF AMERICA CORP BASIC 2.738% 01/23/22		01/25/2021	Call 100.0000		210,000	210,000	212,047	210,294		(294)		(294)		210,000				2,875	01/23/2022
06406H-BY-4	BANK OF NEW YORK MELLON BASIC 3.550% 09/23/21		03/09/2021	DEFAULT ATHENE BROKER		1,071,169	1,055,000	1,091,166	1,076,864		(6,402)		(6,402)		1,070,463		707	707	17,270	09/23/2021
065402-BH-1	BANK BANK_17-BNK6 SERIES 2019BN18 CLASS C 4.214% 05/15/62		12/01/2021	Third Party Trades		4,283,281	4,000,000	4,119,928	4,117,324		(1,755)		(1,755)		4,115,570		167,712	167,712	157,881	05/15/2062
070101-E@-5	BASIN ELECTRIC POWER COOP SERIES 2011A 4.000% 10/01/31		10/01/2021	Redemption 100.0000		482,220	482,220	482,220	482,220						482,220				19,289	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOP 4.100% 06/15/34		06/15/2021	Redemption 100.0000		15,077	15,077	15,077	15,077						15,077				309	06/15/2034
071813-BZ-1	BAXTER INTERNATIONAL INC BASIC 1.730% 04/01/31		05/20/2021	Tax Free Exchange		499,550	500,000	499,530	499,536		14		14		499,550				4,758	04/01/2031
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SERIES 2007A CLASS 1A5 6.101% 05/28/37		12/01/2021	Paydown		98,854	98,854	99,955	99,722		(868)		(868)		98,854				2,978	05/28/2037
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS XA 1.587% 08/15/52		12/01/2021	Paydown			431,298	53,305	66,404		(66,404)		(66,404)						4,021	08/15/2052
07386H-XN-6	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALTA TRUST 0.623% 11/25/35		05/27/2021	DEFAULT ATHENE BROKER		6,100,869	5,425,784	4,975,091	2,936,508		19,431		19,431		2,955,939		3,144,929	3,144,929	14,499	11/25/2035
07386H-XN-6	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALTA TRUST 0.623% 11/25/35		05/25/2021	Paydown		722,011	721,754	661,801	390,623		331,388		331,388		722,011				1,065	11/25/2035
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALT A TRUST 2.643% 01/25/36		12/01/2021	Paydown		265,674	265,351	213,434	134,887		130,787		130,787		265,674				3,920	01/25/2036
073871-BL-8	BEAR STEARNS ADJUSTABLE RATE M SERIES 20064 CLASS 31A1 2.908% 07/25/36		12/01/2021	Paydown		108,960	108,960	95,241	93,923		15,036		15,036		108,960				1,596	07/25/2036
073875-AK-2	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALT A TRUST 3.158% 12/25/46		12/01/2021	Paydown		561,177	534,114	374,881	201,690		359,487		359,487		561,177				9,262	12/25/2046
073879-PS-1	BEAR STEARNS ASSET BACKED SECU 2005-HE1 M2 1.347% 01/25/35		12/27/2021	Paydown		484,514	484,514	377,085	443,780		40,734		40,734		484,514				3,629	01/25/2035
07387A-BR-5	BEAR STEARNS ADJUSTABLE RATE M BEAR STEARNS ADJ RATE MTGE 2.844% 08/25/35		12/01/2021	Paydown		194,650	191,163	173,011	140,208		54,443		54,443		194,650				3,411	08/25/2035
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS SER 07-1 CLASS 1A1 3.092% 09/25/47		12/01/2021	Paydown		586,518	619,993	425,440	220,810		365,708		365,708		586,518				10,218	09/25/2047
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING BEAR STEARNS MTGE FUNDING 0.302% 09/25/46		12/27/2021	Paydown		870,404	870,404	711,828	604,122		266,282		266,282		870,404				1,358	09/25/2046
081331-AB-6	BELVOIR LAND LLC FTBELV 5.03 12/15/25 5.030% 12/15/25		12/15/2021	Redemption 100.0000		507,271	507,271	500,930	505,236		2,035		2,035		507,271				19,221	12/15/2025
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35 5.300% 12/15/35		12/15/2021	Paydown		68,368	68,368	74,250	72,998		(4,630)		(4,630)		68,368				2,730	12/15/2035
081437-AR-6	BEMIS COMPANY INC AMCR 4 1/2 10/15/21 4.500% 10/15/21		07/15/2021	Call 100.0000		16,245,000	16,245,000	16,293,610	16,268,851		(24,581)		(24,581)		16,244,270		730	730	548,269	10/15/2021
09143#-AA-3	BISHOP HILL ENERGY LLC BISHOP HILL ENERGY LLC 3.280% 06/30/37		12/31/2021	Redemption 100.0000		328,768	328,768	328,768	328,768						328,768				6,546	06/30/2037
10240*-AA-7	BOWIE ACQUISITIONS BOWIE ACQUISITION 3.92 9/30/38 3.920% 09/30/38		12/31/2021	Redemption 100.0000		1,398,889	1,398,889	1,398,889	1,398,889						1,398,889				40,848	09/30/2038
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT 6.540% 06/30/24		12/30/2021	Redemption 100.0000		458,333	458,333	366,375	458,333		91,958	91,958			458,333				22,481	06/30/2024
109641-AH-3	BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC 5.000% 10/01/24		06/30/2021	DEFAULT ATHENE BROKER		264,149	250,000	255,000	252,502		(329)		(329)		252,173		11,977	11,977	9,340	10/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
110122-DA-3	BRISTOL-MYERS SQUIBB CO BMY 4 08/15/23 4.000% 08/15/23		02/23/2021	Call 109.0779		27,269,472	25,000,000	24,953,083	24,960,249		2,073		2,073		24,962,322		37,678	37,678	2,769,472	08/15/2023
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 4.125% 09/20/31		12/20/2021	Redemption 100.0000		719,167	719,167	719,167	719,167						719,167				18,636	09/20/2031
11135F-BD-2	BROADCOM INC BASIC 5.000% 04/15/30		09/30/2021	Tax Free Exchange		996,151	1,000,000	995,671	995,886		265		265		996,151				258,093	04/15/2030
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		11/08/2021	Third Party Trades		22,789,272	22,296,315	22,315,870	22,314,972		(1,032)		(1,032)		22,313,941		475,331	475,331	847,817	07/15/2034
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		10/15/2021	Paydown		9,259,349	9,259,349	9,267,470	9,267,097		(7,748)		(7,748)		9,259,349				214,093	07/15/2034
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33		03/15/2021	Call 100.0000		3,035,920	3,035,920	3,035,868	3,035,916		5		5		3,035,921		(1)	(1)	66,082	06/15/2033
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33		02/15/2021	Paydown		798,113	798,113	798,099	798,112		1		1		798,113				4,600	06/15/2033
12327F-AA-5	Business Jet Securities LLC SERIES 20201A CLASS A 2.981% 11/15/35		11/08/2021	Third Party Trades		4,455,436	4,399,072	4,399,009	4,398,943		(263)		(263)		4,398,680		56,756	56,756	118,387	11/15/2035
12327F-AA-5	Business Jet Securities LLC SERIES 20201A CLASS A 2.981% 11/15/35		10/14/2021	Paydown		1,425,669	1,425,669	1,425,648	1,425,627		42		42		1,425,669				18,179	11/15/2035
12508E-AG-6	CDK GLOBAL INC CDK GLOBAL INC 5.875% 06/15/26		04/23/2021	Call 103.7030		3,111,090	3,000,000	3,000,000	3,000,000						3,000,000				173,757	06/15/2026
12542R-K*-0	CHS INC 4.740% 01/25/28		05/20/2021	STONE CASTLE		23,316,480	22,000,000	22,000,000	22,000,000						22,000,000		1,316,480	1,316,480	889,277	01/25/2028
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL 2007-3 A18 6.000% 04/25/37		12/01/2021	Paydown		447,783	449,146	378,504	309,071		138,712		138,712		447,783				15,047	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL 2007-3 A33 6.000% 04/25/37		12/01/2021	Paydown		485,104	486,581	395,669	322,909		162,195		162,195		485,104				16,302	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2 6.250% 09/25/36		12/01/2021	Paydown		368,271	336,964	275,512	208,190		160,081		160,081		368,271				13,463	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL 2006-15 A5 6.250% 10/25/36		12/01/2021	Paydown		496,644	493,351	401,707	303,317		193,327		193,327		496,644				16,510	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL 2007-14 A21 6.250% 09/25/37		12/01/2021	Paydown		182,632	185,724	162,328	133,426		49,205		49,205		182,632				5,689	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL 2007-11 A15 6.000% 08/25/37		12/01/2021	Paydown		381,770	378,541	329,666	254,596		127,174		127,174		381,770				12,653	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22 6.000% 01/25/38		11/01/2021	Paydown		336,950	363,189	322,201	244,924		92,026		92,026		336,950				10,188	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1 6.000% 08/25/37		12/01/2021	Paydown		673,962	657,542	599,316	491,571		182,391		182,391		673,962				21,230	08/25/2037
125523-BR-0	CIGNA CORP CI 3.9 02/15/22 3.900% 02/15/22		03/18/2021	Call 103.0871		8,556,231	8,300,000	8,408,264	8,377,213		(14,515)		(14,515)		8,362,698		(62,698)	(62,698)	447,753	02/15/2022
12554C-AN-8	CIM Trust SERIES 2018J1 CLASS A13 3.500% 04/25/48		12/01/2021	Paydown		8,025,619	8,025,619	7,595,086	7,624,154		401,465		401,465		8,025,619				198,572	04/25/2048
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49		12/01/2021	Paydown		7,871,037	7,871,037	7,976,805	7,973,649		(102,612)		(102,612)		7,871,037				118,394	08/25/2049
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1 3.500% 10/25/49		12/01/2021	Paydown		1,960,332	1,960,332	2,009,340	2,008,044		(47,712)		(47,712)		1,960,332				28,400	10/25/2049
12566V-AE-2	CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5 5.750% 04/25/37		12/01/2021	Paydown		535,147	611,216	473,506	478,330		56,818		56,818		535,147				18,822	04/25/2037
12594J-AG-0	COMM MTGE TRUST COMM 2016-GCT C 3.461% 08/10/29		02/11/2021	Call 100.0000		6,500,000	6,500,000	6,700,965	6,539,468		(4,015)		(4,015)		6,535,453		(35,453)	(35,453)	103,748	08/10/2029
12594J-AJ-4	COMM MTGE TRUST COMM 2016-GCT D 3.461% 08/10/29		02/11/2021	Call 100.0000		7,500,000	7,500,000	7,508,333	7,497,478		118		118		7,497,596		2,404	2,404	119,710	08/10/2029
126192-AF-0	COMM MORTGAGE TRUST COMM 2012-LC4 B 4.934% 12/10/44		06/24/2021	WELLS FARGO		7,444,339	7,405,000	7,817,568	7,458,881		(27,608)		(27,608)		7,431,273		13,067	13,067	210,084	12/10/2044
12621E-AL-7	CNO FINANCIAL GROUP INC BASIC 5.250% 05/30/29		05/28/2021	DEFAULT ATHENE BROKER		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,958	05/30/2029
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA 1.830% 10/15/45		12/01/2021	Paydown				156,279	22,956		(22,956)		(22,956)						11,102	10/15/2045
12624P-AL-9	COMM MORTGAGE TRUST COMM 2012-CR3 B 3.922% 11/15/45		06/24/2021	CITIGROUP GLOBAL MARKETS		13,035,268	13,233,775	13,608,584	13,294,509		(22,819)		(22,819)		13,271,690		(236,421)	(236,421)	298,441	11/15/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA 1.685% 10/15/45		12/01/2021	Paydown				37,572	6,622		(6,622)		(6,622)						1,873	10/15/2045
12624Q-BA-0	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 B 3.703% 10/15/45		03/10/2021	CITIGROUP GLOBAL MARKETS		4,500,000	5,000,000	5,124,649	5,019,950		(2,906)		(2,906)		5,017,044		(517,044)	(517,044)	36,516	10/15/2045
12625F-AF-3	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA 1.170% 03/10/46		12/01/2021	Paydown				214,795	48,597		(48,597)		(48,597)						15,213	03/10/2046
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA 0.055% 07/10/45		12/01/2021	Paydown				693,528	78,777		(78,777)		(78,777)						17,171	07/10/2045
12626P-AL-7	CRH AMERICA INC CRHID 5 3/4 01/15/21 5.750% 01/15/21		01/15/2021	Maturity		5,000,000	5,000,000	4,997,200	4,999,989		11		11		5,000,000				143,750	01/15/2021
12637G-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37		12/01/2021	Paydown		259,671	239,015	179,531	192,909		79,591	12,829	66,762		259,671				9,734	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4 5.500% 04/25/37		12/01/2021	Paydown		2,399,528	2,381,132	1,988,245	2,152,174		247,353		247,353		2,399,528				67,499	04/25/2037
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MORTGAGE TRUST 2.669% 10/26/35		12/01/2021	Paydown		1,271,435	1,271,435	1,077,541	1,188,460		82,975		82,975		1,271,435				20,437	10/26/2035
12641R-AS-9	CREDIT SUISSE MORTGAGE CAPITAL Credit suisse mtge trust 5.500% 10/26/35		12/01/2021	Paydown		1,015,562	1,013,739	800,854	799,771		215,790		215,790		1,015,562				29,700	10/26/2035
12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRUST 2.136% 07/26/49		12/01/2021	Paydown		561,812	566,236	459,005	482,851		78,961		78,961		561,812				8,252	07/26/2049
12643G-AQ-5	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRUST 2.735% 10/26/36		11/01/2021	Paydown		2,059,431	2,059,431	1,608,930	1,978,566		80,865		80,865		2,059,431				28,161	10/26/2036
12645Q-AC-2	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRST 2.578% 12/01/55		12/01/2021	Paydown		427,609	427,625	280,830	299,653		127,956		127,956		427,609				7,265	12/01/2055
12645Q-CN-6	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE CAPITAL 2.917% 07/28/36		12/01/2021	Paydown		442,024	442,024	298,366	202,967		239,057		239,057		442,024				7,771	07/28/2036
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MTGE TRUST 2.878% 02/27/37		12/01/2021	Paydown		1,625,496	1,499,812	1,029,246	1,184,704		440,792		440,792		1,625,496				31,426	02/27/2037
12646P-AE-9	CREDIT SUISSE MORTGAGE TRUST C 3.132% 05/28/36		11/08/2021	Third Party Trades		3,127,763	3,430,694	2,738,122	3,016,360		18,747		18,747		3,035,107		92,656	92,656	93,078	05/28/2036
12646P-AE-9	CREDIT SUISSE MORTGAGE TRUST C 3.132% 05/28/36		10/01/2021	Paydown		1,363,608	1,304,708	1,041,320	1,147,135		216,474		216,474		1,363,608				20,307	05/28/2036
12646P-CW-7	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MTGE TRUST 2.657% 03/27/36		11/01/2021	Paydown		559,373	572,940	426,840	452,966		106,407		106,407		559,373				7,577	03/27/2036
12646T-CE-9	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MORTGAGE TRST 2.795% 10/27/36		11/08/2021	Third Party Trades		785,635	924,820	769,335	751,193		(6,992)		(6,992)		744,201		41,434	41,434	22,797	10/27/2036
12646T-CE-9	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MORTGAGE TRST 2.795% 10/27/36		10/01/2021	Paydown		416,212	418,585	348,210	339,999		76,213		76,213		416,212				6,124	10/27/2036
12646U-AN-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR1 CLASS A4 3.000% 03/25/43		12/01/2021	Paydown		1,930,086	1,930,086	1,931,895	1,931,110		(1,025)		(1,025)		1,930,086				24,237	03/25/2043
12649A-AC-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA A2 3.953% 09/15/25		12/13/2021	Third Party Trades		10,573,047	10,000,000	10,299,920	10,135,335		(28,564)		(28,564)		10,106,770		466,277	466,277	410,673	09/15/2025
12649A-AJ-8	CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA B 4.185% 09/15/25		12/15/2021	Third Party Trades		25,193,145	25,695,000	26,371,361	26,003,875		(66,545)		(66,545)		25,937,331		(744,186)	(744,186)	1,123,021	09/15/2025
12649A-AL-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA C 4.336% 09/15/37		12/15/2021	Various		17,443,452	18,140,000	18,682,676	18,364,738		(48,307)		(48,307)		18,316,430		(872,978)	(872,978)	821,413	09/15/2037
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12 3.500% 10/25/47		12/01/2021	Paydown		9,022,244	9,022,244	9,223,482	9,200,328		(178,085)		(178,085)		9,022,244				175,905	10/25/2047
126650-BS-8	CVS PASSTHROUGH TRUST 144A 7.507% 01/10/32		12/10/2021	Redemption 100.0000		4,224	4,224	4,224	4,224						4,224				174	01/10/2032
126650-CX-6	CVS PASSTHROUGH TRUST CVS HEALTH CORP 4.300% 03/25/28		12/09/2021	Third Party Trades		5,607,950	5,000,000	4,929,700	4,946,433		6,098		6,098		4,952,531		655,419	655,419	261,583	03/25/2028
126671-YC-4	COUNTRYWIDE ASSET-BACKED CERTI 1.152% 03/25/33		12/27/2021	Paydown		267,299	267,299	237,228	267,821		(522)		(522)		267,299				1,862	03/25/2033
126673-DQ-2	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20047 CLASS MF1 4.334% 12/25/34		12/01/2021	Paydown		1,457,181	1,457,181	1,466,726	1,460,851		(3,669)		(3,669)		1,457,181				33,837	12/25/2034
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-10CB 2A2 5.500% 03/25/35		12/01/2021	Paydown		117,241	144,602	111,001	84,041		33,200		33,200		117,241				4,298	03/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T 2004-33 3A1 2.785% 12/25/34		12/01/2021	Paydown		4,545	4,545	4,272	4,607		(62)		(62)		4,545				72	12/25/2034
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36		12/01/2021	Paydown		301,809	329,554	305,474	318,454		(16,646)		(16,646)		301,809				9,325	03/01/2036
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T 2005-47CB A7 5.500% 10/25/35		12/01/2021	Paydown		186,426	195,171	151,863	138,375		48,051		48,051		186,426				5,225	10/25/2035
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J14 A3 5.500% 12/25/35		12/01/2021	Paydown		743,025	803,104	623,602	576,760		166,265		166,265		743,025				25,643	12/25/2035
12668A-X9-1	COUNTRYWIDE ALTERNATIVE LOAN T 2005-65CB 1A7 5.500% 01/25/36		12/01/2021	Paydown		38,882	39,947	34,155	29,871		9,011		9,011		38,882				1,071	01/25/2036
12668B-VB-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-9T1 A2 5.750% 05/25/36		12/01/2021	Paydown		226,862	221,825	170,781	109,769		117,093		117,093		226,862				6,596	05/25/2036
12668B-XC-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-12CB A7 6.000% 05/25/36		12/01/2021	Paydown		118,642	118,669	93,155	80,991		37,651		37,651		118,642				3,631	05/25/2036
12669A-GU-6	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-23 A1 5.500% 11/25/35		12/01/2021	Paydown		528,232	530,553	393,564	393,564		134,668		134,668		528,232				18,325	11/25/2035
12669A-JG-4	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-R3 AF MTGE 0.502% 09/25/35		12/25/2021	Paydown		498,705	498,705	443,999	456,655		42,050		42,050		498,705				1,352	09/25/2035
12669A-JH-2	COUNTRYWIDE HOME LOANS CWHL_06 COUNTRYWIDE HOME LOAN 5.955% 09/25/35		12/01/2021	Paydown				146,814	93,353		(93,353)		(93,353)						28,511	09/25/2035
12669A-JT-6	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-24 A3 5.500% 11/25/35		12/01/2021	Paydown		360,387	356,514	268,705	268,705		91,682		91,682		360,387				9,062	11/25/2035
12669A-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-6 A1 6.000% 04/25/36		12/01/2021	Paydown		63,885	66,340	62,889	49,631		14,254		14,254		63,885				2,170	04/25/2036
12669A-NV-6	COUNTRYWIDE HOME LOANS CWHL_06 2005-27 2A1 5.500% 12/25/35		11/01/2021	Paydown		433,324	435,734	380,233	276,583		156,741		156,741		433,324				10,153	12/25/2035
12669A-TD-0	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-29 A1 5.750% 12/25/35		11/01/2021	Paydown		883,936	796,196	699,130	514,198		369,739		369,739		883,936				22,290	12/25/2035
12669A-TS-7	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-30 A3 5.500% 01/25/36		12/01/2021	Paydown		823,279	830,099	724,638	646,892		176,387		176,387		823,279				20,396	01/25/2036
12669A-VM-7	COUNTRYWIDE HOME LOANS CWHL_06 2005-HY10 CLASS 3A1A 2.760% 02/20/36		12/01/2021	Paydown		101,405	96,031	70,583	80,429		20,976		20,976		101,405				1,739	02/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10 5.750% 05/25/33		12/01/2021	Paydown		40,977	40,977	38,108	39,040		1,936		1,936		40,977				1,583	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5 5.250% 05/25/34		12/01/2021	Paydown		259,725	259,725	261,673	260,074		(349)		(349)		259,725				6,044	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR CWHL 2005-14 A2 5.500% 07/25/35		12/01/2021	Paydown		199,200	199,200	162,597	172,238		26,962		26,962		199,200				5,362	07/25/2035
12673P-AE-5	CA INC CA 4 1/2 08/15/23 4.500% 08/15/23		01/20/2021	Call 112.2675		11,226,750	10,000,000	9,953,900	9,985,835		267		267		9,986,102		13,898	13,898	1,226,750	08/15/2023
12701#-AB-9	CRG ISSUER 2017-1 CRG ISSUER 2017-1 5.300% 01/10/24		07/15/2021	Redemption 100.0000		4,177,220	4,177,220	4,177,220	4,177,220						4,177,220				26,797	01/10/2024
12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 CVS LSE BCKD PT PP TR SERIES 2 3.901% 10/10/39		12/10/2021	Redemption 100.0000		161,997	161,997	161,997	161,997						161,997				2,917	10/10/2039
12803P-AB-4	CAJUN GLOBAL LLC CAJUN_17-1A CAJUN GLOBAL LLC 6.500% 08/20/47		09/15/2021	Call 100.0000		3,490,000	3,490,000	3,462,935	3,526,020		(14,868)		(14,868)		3,511,152		(21,152)	(21,152)	186,521	08/20/2047
12803P-AB-4	CAJUN GLOBAL LLC CAJUN_17-1A CAJUN GLOBAL LLC 6.500% 08/20/47		08/20/2021	Paydown		90,000	90,000	89,302	90,929		(929)		(929)		90,000				2,925	08/20/2047
12806*-AH-4	CAITHNESS LONG ISLAND LLC 5.710% 01/15/32		07/15/2021	Redemption 100.0000		502,180	502,180	502,180	502,180						502,180				21,949	01/15/2032
134011-AJ-4	CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50 5.572% 10/01/50		10/01/2021	Call 100.0000		235,000	235,000	246,010	244,354		(176)		(176)		244,178		(9,178)	(9,178)	13,094	10/01/2050
134011-AJ-4	CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50 5.572% 10/01/50		04/01/2021	Redemption 100.0000		160,000	160,000	167,496	166,369		(6,369)		(6,369)		160,000				4,458	10/01/2050
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1 5.746% 02/10/52		12/10/2021	Paydown		135,463	135,463	122,594	124,177		11,285		11,285		135,463				4,254	02/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1 6.084% 07/10/52		12/10/2021	Paydown		347,167	348,019	382,658	379,724		(32,556)		(32,556)		347,167				11,602	07/10/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO CARESOURCE MANAGEMENT GROUP CO 4.670% 03/15/44		12/15/2021	Redemption 100.0000		172,712	172,712	172,712	172,712						172,712				3,755	03/15/2044
14310D-BA-4	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-2A DR 2.522% 01/18/29		06/17/2021	DEUTSCHE BANK		11,268,900	11,400,000	11,400,000	11,400,000						11,400,000		(131,100)	(131,100)	202,696	01/18/2029
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST CARRINGTON MTGE LOAN TRUST 1.002% 05/25/34		12/27/2021	Paydown		98,339	98,339	92,438	94,039		4,300		4,300		98,339				417	05/25/2034
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA CASTLE LAKE AIRCRAFT 4.450% 08/15/41		12/15/2021	Paydown		849,093	849,093	848,845	853,205		(4,111)		(4,111)		849,093				14,039	08/15/2041
14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA CASTLE LAKE AIRCRAFT 6.150% 08/15/41		10/15/2021	Paydown		480,625	480,625	480,295	485,785		(5,160)		(5,160)		480,625				9,381	08/15/2041
14855L-AD-2	CASTLE AIRCRAFT SECURITIZATION SERIES 20171 CLASS C 6.899% 07/15/42		08/05/2021	Paydown		1,356,742	1,356,742	1,356,742	1,356,742						1,356,742				54,651	07/15/2042
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43		02/11/2021	DEFAULT ATHENE BROKER		742,114	726,477	744,637	742,819		(338)		(338)		742,482		(368)	(368)	4,662	06/15/2043
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43		01/15/2021	Paydown		4,377	4,377	4,486	4,475		(98)		(98)		4,377				15	06/15/2043
14856E-AA-3	CASTLE AIRCRAFT SECURITIZATION SERIES 20151A CLASS AR 4.750% 03/15/34		12/15/2021	Paydown		884,376	884,376	880,417	882,024		2,352		2,352		884,376				25,818	03/15/2034
14856E-AB-1	CASTLE AIRCRAFT SECURITIZATION SERIES 20151A CLASS BR 5.750% 03/15/34		12/15/2021	Paydown		801,987	801,987	798,842	798,242		3,745		3,745		801,987				35,650	03/15/2034
15135B-AR-2	CENTENE CORPORATION BASIC 4.250% 12/15/27		05/27/2021	DEFAULT ATHENE BROKER		1,053,125	1,000,000	1,060,625	1,059,559		(7,812)		(7,812)		1,051,746		1,379	1,379	19,125	12/15/2027
15135B-AW-1	CENTENE CORPORATION CNC 3 10/15/30 3.000% 10/15/30		04/16/2021	DEFAULT ATHENE BROKER		1,004,375	1,000,000	1,000,000	1,000,000						1,000,000		4,375	4,375	15,750	10/15/2030
15137T-AA-8	CENTENE CORPORATION BASIC 5.375% 06/01/26		08/13/2021	Call 104.0310		3,901,163	3,750,000	3,921,875	3,888,187		(14,086)		(14,086)		3,874,101		(124,101)	(124,101)	292,256	06/01/2026
15502#-AA-5	CENTRAL PORT LLC CENTRAL PORT LLC 4.860% 11/05/29		12/31/2021	Redemption 100.0000		450,000	450,000	450,000	451,802		(1,802)		(1,802)		450,000				16,403	11/05/2029
15674#-AC-3	CERBERUS ONSHORE LEVERED IV LL CERB IV LEVERED 7/16/28 3.211% 07/16/28		03/17/2021	Redemption 100.0000		401,198	401,198	401,198	401,198						401,198				884	07/16/2028
161631-AX-4	CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22 6.000% 07/25/37		12/01/2021	Paydown		700,284	780,430	478,942	492,920		212,305	4,941	207,364		700,284				20,690	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1 6.000% 10/25/36		12/01/2021	Paydown		1,665,711	1,610,989	1,314,475	990,689		675,022		675,022		1,665,711				63,206	10/25/2036
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 CHASEFLEX TRUST 4.497% 06/25/36		12/01/2021	Paydown		1,156,763	1,221,334	1,031,264	1,074,761		82,002		82,002		1,156,763				26,306	06/25/2036
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 2007-M1 1A3 0.772% 08/25/37		12/27/2021	Paydown		505,509	445,214	335,580	187,692		317,817		317,817		505,509				1,745	08/25/2037
162665-AN-3	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS E 2.460% 06/15/34		06/15/2021	Paydown		10,324	10,324	9,817	9,831		492		492		10,324				94	06/15/2034
162665-AQ-6	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS F 2.718% 06/15/34		12/17/2021	Third Party Trades		1,425,390	1,489,131	1,476,604	1,477,750		744		744		1,478,494		(53,104)	(53,104)	41,172	06/15/2034
162665-AQ-6	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS F 2.718% 06/15/34		06/15/2021	Paydown		10,324	10,324	9,061	9,097		1,227		1,227		10,324				103	06/15/2034
165183-AP-9	CHESAPEAKE FUNDING II LLC CHESAPEAKE FUNDING II LLC 3.710% 07/15/29		02/16/2021	Call 100.0000		2,500,000	2,500,000	2,499,566	2,499,960		8		8		2,499,968		32	32	15,458	07/15/2029
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C CHEVY CHASE MOTGAGE 0.222% 04/25/47		12/27/2021	Paydown		588,813	615,281	531,449	544,736		44,078		44,078		588,813				1,191	04/25/2047
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20 6.250% 09/25/37		12/01/2021	Paydown		415,879	439,156	341,839	341,839		74,041		74,041		415,879				11,779	09/25/2037
17119B-AG-2	CHRYSLER CAPITAL AUTO REC TRUS CCART 2016-BA D 3.510% 09/15/23		08/16/2021	Call 100.0000		14,500,000	14,500,000	14,497,439	14,498,970		227		227		14,499,197		803	803	339,300	09/15/2023
17275R-BJ-0	CISCO SYSTEMS INC BASIC 1.850% 09/20/21		04/29/2021	DEFAULT ATHENE BROKER		311,587	310,000	315,339	313,211		(1,654)		(1,654)		311,557		30	30	3,489	09/20/2021
17291E-BA-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016-P6 C 4.279% 12/10/49		03/01/2021	Performance Trust Capital							3,403,044		3,403,044		3,403,044		(3,403,044)	(3,403,044)		12/10/2049
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1 5.000% 01/25/27		12/01/2021	Paydown		9,296	9,296	8,877	9,296						9,296				255	01/25/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2 6.500% 07/25/34		12/01/2021	Paydown		235,655	235,655	230,058	231,588		4,067		4,067		235,655				8,491	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A 2.658% 12/25/35		12/01/2021	Paydown		319,374	330,529	175,895	180,792		138,582		138,582		319,374				4,787	12/25/2035
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 5.060% 03/01/47		12/01/2021	Paydown		1,355,472	1,355,472	1,318,280	1,293,267		62,205		62,205		1,355,472				35,832	03/01/2047
17309Y-AE-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC 6.255% 10/25/36		12/01/2021	Paydown		324,712	324,712	251,246	219,058		105,655		105,655		324,712				8,138	10/25/2036
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST 2.897% 04/25/37		12/01/2021	Paydown		1,135,733	1,148,651	956,141	948,151		187,582		187,582		1,135,733				15,538	04/25/2037
17312F-AL-7	CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11 6.000% 04/25/37		12/01/2021	Paydown		304,755	316,636	288,614	288,878		15,877		15,877		304,755				11,459	04/25/2037
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2009-2 1A2 Mtge 2.769% 04/25/36		12/01/2021	Paydown		547,079	556,950	478,643	463,586		83,493		83,493		547,079				10,457	04/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 5.750% 12/25/36		12/01/2021	Paydown		575,581	583,233	450,183	516,180		59,401		59,401		575,581				18,389	12/25/2036
17318U-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2012-GC8 C 4.876% 09/10/45		03/10/2021	MORGAN STANLEY		5,945,000	5,945,000	6,375,211	6,019,180		(9,802)		(9,802)		6,009,377		(64,377)	(64,377)	81,327	09/10/2045
17318V-AB-8	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST 3.011% 04/25/37		12/01/2021	Paydown		325,743	314,375	234,701	261,878		63,865		63,865		325,743				5,823	04/25/2037
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LON TRUST 2.500% 03/25/36		12/01/2021	Paydown		961,332	967,323	827,445	863,647		97,685		97,685		961,332				12,779	03/25/2036
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 1.985% 02/20/36		12/01/2021	Paydown		675,644	860,939	665,156	740,885		(65,241)		(65,241)		675,644				11,085	02/20/2036
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 0.589% 01/25/36		12/27/2021	Paydown		1,005,839	953,252	642,253	755,907		249,932		249,932		1,005,839				3,720	01/25/2036
18539U-AB-1	CLEARWAY ENERGY OPERATIN BASIC 5.750% 10/15/25		03/17/2021	Call 105.8380		2,751,788	2,600,000	2,644,216	2,636,112		115,676		115,676		2,751,788				63,122	10/15/2025
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13 6.000% 06/25/37		12/01/2021	Paydown		639,061	670,692	524,648	534,225		104,836		104,836		639,061				20,639	06/25/2037
191216-BE-9	COCA-COLA CO KO 3.2 11/01/23 3.200% 11/01/23		03/08/2021	Call 107.4810		21,496,200	20,000,000	19,996,100	19,998,821		74		74		19,998,895		1,105	1,105	1,721,978	11/01/2023
20030N-AX-9	COMCAST CORPORATION 6.400% 05/15/38		08/20/2021	Taxable Exchange		310,514	200,000	204,198	203,365		(70)		(70)		203,294		107,220	107,220	6,400	05/15/2038
20605P-AJ-0	CONCHO RESOURCES INC CXO 4 7/8 10/01/47 4.875% 10/01/47		02/08/2021	Tax Free Exchange		25,268,244	25,000,000	25,284,400	25,268,781		(537)		(537)		25,268,244				454,948	10/01/2047
21036P-AZ-1	CONSTELLATION BRANDS INC CONSTELLATION BRANDS INC 4.100% 02/15/48		12/16/2021	Third Party Trades		1,121,170	1,000,000	996,560	996,749		65		65		996,814		124,356	124,356	55,236	02/15/2048
210795-QB-9	CONTINENTAL AIRLINES UAL 4 10/29/24 4.000% 10/29/24		10/29/2021	Redemption 100.0000		589,573	589,573	593,871	591,311		(1,738)		(1,738)		589,573				17,605	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES UAL 5.983 04/19/22 5.983% 04/19/22		10/19/2021	Redemption 100.0000		4,607,132	4,607,132	4,565,668	4,601,906		5,227		5,227		4,607,132				215,855	04/19/2022
212168-AA-6	CONTINENTAL WIND LLC EXC 6 02/28/33 6.000% 02/28/33		08/31/2021	Redemption 99.9999		1,262,924	1,262,925	1,262,925	1,262,925		(1)		(1)		1,262,924				55,522	02/28/2033
21688*-AA-3	COOPERATIVE ENERGY COOPERATIVE ENGY 3.15 11/6/49 3.150% 11/06/49		11/06/2021	Redemption 100.0000		333,333	333,333	333,333	333,333						333,333				7,875	11/06/2049
224044-BW-6	COX COMMUNICATIONS INC COXENT 3 1/4 12/15/22 3.250% 12/15/22		06/01/2021	Call 104.4585		17,564,688	16,815,000	16,984,269	16,852,703		(7,850)		(7,850)		16,844,853		(29,853)	(29,853)	998,644	12/15/2022
22541Q-7L-0	CS FIRST BOSTON MORTGAGE SECUR CREDIT SUISSE FIRST BOSTON MTG 2.461% 03/25/34		12/01/2021	Paydown		226,647	226,647	185,851	208,437		18,211		18,211		226,647				3,255	03/25/2034
22541S-G3-6	CS FIRST BOSTON MORTGAGE SECUR 2004-AA1 M3 1.227% 02/25/35		12/27/2021	Paydown		53,390	53,390	43,338	52,831		559		559		53,390				374	02/25/2035
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR CSFB MTGE SEC 05-08 CLS 9A4 5.500% 09/25/35		11/01/2021	Paydown		169,867	189,622	166,393	166,114		3,753		3,753		169,867				3,844	09/25/2035
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR CSFB 2005-6 6A1 6.000% 07/25/35		12/01/2021	Paydown		517,475	550,785	354,595	354,595		162,879		162,879		517,475				18,272	07/25/2035
225458-YA-0	CS FIRST BOSTON MORTGAGE SECUR CSFB 2005-6 8A1 4.500% 12/25/38		12/01/2021	Paydown		16,172	16,172	15,505	15,347		825		825		16,172				427	12/25/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22550L-2A-8	CREDIT SUISSE NEW YORK BASIC 2.100% 11/12/21		04/29/2021	DEFAULT ATHENE BROKER		3,028,555	3,000,000	2,999,640	2,999,843		59		59		2,999,902		28,653	28,653	29,225	11/12/2021
228227-BD-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP 5.250% 01/15/23		03/10/2021	Call 108.4430		3,253,290	3,000,000	3,187,500	3,060,849		192,441		192,441		3,253,290				102,813	01/15/2023
22943Y-RM-3	CSMC CSMC 2009-3R 22A1 6.500% 10/27/36		03/01/2021	Paydown																10/27/2036
22966R-AB-2	CUBESMART LP 4.375% 12/15/23		12/23/2021	Call 106.6743		1,066,743	1,000,000	1,048,210	1,024,387		(8,539)		(8,539)		1,015,848		(15,848)	(15,848)	111,465	12/15/2023
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL) 4.010% 10/15/36		12/15/2021	Redemption 100.0000		148,014	148,014	148,014	148,014						148,014				2,758	10/15/2036
22977@-AA-9	PENN MANFCTRS ASSOC INSUR COMP PENNSYLVANIA MAN ASSOC 3.870% 12/15/38		12/15/2021	Redemption 100.0000		583,839	583,839	583,839	583,839						583,839				12,311	12/15/2038
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA_ SERIES 2005AR1 CLASS 2A1A 0.589% 02/19/45		11/19/2021	Paydown		476,500	476,500	460,614	461,329		15,170		15,170		476,500				1,177	02/19/2045
233331-BA-4	DTE ENERGY COMPANY BASIC 3.700% 08/01/23		07/07/2021	Call 106.5480		1,065,480	1,000,000	998,430	999,148		164		164		999,312		688	688	100,013	08/01/2023
233851-AF-1	DAIMLER FINANCE NA LLC DAIGR 3 7/8 09/15/21 3.875% 09/15/21		09/15/2021	Maturity		24,040,000	24,040,000	23,788,637	24,018,503		21,497		21,497		24,040,000				931,550	09/15/2021
247158-AA-2	DELOITTE LP SERIES A NOTES 6.730% 08/20/23		05/04/2021	SEAPORT		1,153,222	1,090,909	1,090,909	1,090,909						1,090,909		62,313	62,313	56,083	08/20/2023
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22		06/09/2021	Call 106.5868		5,028,191	4,717,460	4,678,710	4,708,623		1,832		1,832		4,710,455		7,006	7,006	577,985	08/10/2022
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22		02/10/2021	Redemption 100.0000		413,757	413,757	410,359	412,982		775		775		413,757				14,111	08/10/2022
24736X-AA-6	DELTA AIR LINES 2015-1AA DAL 3 5/8 07/30/27 3.625% 07/30/27		07/30/2021	Redemption 100.0000		219,156	219,156	219,156	219,156						219,156				5,958	07/30/2027
24736Y-AA-4	DELTA AIR LINES 2015-1A DAL 3 7/8 07/30/27 3.875% 07/30/27		07/30/2021	Redemption 100.0000		219,158	219,158	219,158	219,158						219,158				6,369	07/30/2027
249030-AC-1	DENTSPLY SIRONA INC XRAY 4 1/8 08/15/21 4.125% 08/15/21		07/02/2021	Call 100.0000		17,493,000	17,493,000	17,727,089	17,503,613		(11,438)		(11,438)		17,492,175		825	825	635,397	08/15/2021
25271C-AL-6	DIAMOND OFFSHORE DRILL DOFSQ 5.7 10/15/39 5.700% 10/15/39		04/27/2021	Tax Free Exchange		270,000	3,000,000	270,000	270,000						270,000					10/15/2039
25271C-AN-2	DIAMOND OFFSHORE DRILL DOFSQ 4 7/8 11/01/43 4.875% 11/01/43		04/27/2021	Tax Free Exchange		1,620,000	18,000,000	1,620,000	1,620,000						1,620,000					11/01/2043
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL DPABS 2017-1A A23 4.118% 07/25/47		10/25/2021	Paydown		22,500	22,500	22,500	22,500						22,500				695	07/25/2047
26138E-AR-0	DR PEPPER SNAPPLE GROUP KDP 2.7 11/15/22 2.700% 11/15/22		03/31/2021	Call 103.5190		4,901,625	4,735,000	4,616,388	4,709,330		3,347		3,347		4,712,676		22,324	22,324	214,922	11/15/2022
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D 4.180% 03/15/24		04/15/2021	Call 100.0000		4,775,615	4,775,615	4,774,679	4,775,215		47		47		4,775,262		354	354	66,540	03/15/2024
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D 4.180% 03/15/24		03/15/2021	Paydown		1,120,744	1,120,744	1,120,524	1,120,650		94		94		1,120,744				7,649	03/15/2024
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D 4.160% 05/15/24		06/15/2021	Call 100.0000		7,331,481	7,331,481	7,331,320	7,331,400		21		21		7,331,421		60	60	152,495	05/15/2024
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D 4.160% 05/15/24		05/15/2021	Paydown		3,302,402	3,302,402	3,302,330	3,302,366		37		37		3,302,402				34,495	05/15/2024
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D 3.720% 10/17/22		02/16/2021	Call 100.0000		196,575	196,575	196,570	196,574		1		1		196,575				1,219	10/17/2022
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D 3.720% 10/17/22		01/15/2021	Paydown		358,172	358,172	358,163	358,171		1		1		358,172				1,110	10/17/2022
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST 3.840% 03/15/23		10/18/2021	Call 100.0000		120,731	120,731	120,728	120,731						120,731				3,863	03/15/2023
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST 3.840% 03/15/23		09/15/2021	Paydown		3,276,133	3,276,133	3,276,030	3,276,120		13		13		3,276,133				50,068	03/15/2023
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D 4.140% 08/15/24		12/23/2021	Paydown		11,073,978	11,073,978	11,072,659	11,073,185		793		793		11,073,978				241,987	08/15/2024
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST SERIES 20183 CLASS D 4.300% 09/16/24		12/15/2021	Paydown		5,908,658	5,908,658	5,908,439	5,908,498		161		161		5,908,658				168,728	09/16/2024
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK SERIES 20192A CLASS A2 3.981% 10/20/49		10/20/2021	Paydown		10,000	10,000	10,068	10,065		(65)		(65)		10,000				249	10/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK SERIES 20202A CLASS A2 3.237% 01/20/51		10/20/2021	Paydown		15,000	15,000	15,000	15,000						15,000				291	01/20/2051
266233-AD-7	DUQUESNE LIGHT HOLDINGS DQE 5.9 12/01/21 5.900% 12/01/21		08/09/2021	Call 101.6940		2,905,398	2,857,000	3,202,668	2,901,973		(29,568)		(29,568)		2,872,405		(15,405)	(15,405)	164,051	12/01/2021
26884A-BG-7	ERP OPERATING LP ERP OPERATING LP 3.250% 08/01/27		06/30/2021	DEFAULT ATHENE BROKER		883,071	810,000	849,491	844,440		(2,509)		(2,509)		841,931		41,140	41,140	24,058	08/01/2027
26986*-AA-1	EAGLE SOLAR LLC EAGLE SOLAR LLC 4.820% 12/31/42		12/31/2021	Redemption 100.0000		236,077	236,077	236,077	236,077						236,077				10,577	12/31/2042
27326#-AB-2	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A 4.610% 02/06/44		02/06/2021	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				6,915	02/06/2044
281020-AM-9	EDISON INTERNATIONAL BASIC 4.125% 03/15/28		04/01/2021	DEFAULT ATHENE BROKER		429,870	400,000	432,722	431,038		(1,009)		(1,009)		430,029		(159)	(159)	8,983	03/15/2028
28932M-AG-0	ELM RD GENERATING STAT WEC 4.673 01/19/31 4.673% 01/19/31		07/27/2021	Redemption 100.0000		497,024	497,024	563,521	534,860		(37,835)		(37,835)		497,024				17,486	01/19/2031
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP ENLINK MIDSTREAM PARTNERS 4.850% 07/15/26		10/19/2021	DEFAULT ATHENE BROKER		1,595,344	1,538,000	1,527,731	1,531,691		795		795		1,532,486		62,858	62,858	92,248	07/15/2026
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH 3.900% 02/15/40		02/15/2021	Redemption 100.0000		266,000	266,000	266,000	266,000						266,000				4,570	02/15/2040
302491-AR-6	FMC CORP FMC 3.95 02/01/22 3.950% 02/01/22		12/22/2021	Call 100.0000		18,500,000	18,500,000	18,813,140	18,531,865		(32,583)		(32,583)		18,499,282		718	718	1,016,960	02/01/2022
30259R-AC-9	FMC GMSR ISSUER TRUST FMMSR_19 SERIES 2019GT2 CLASS A 4.230% 09/25/24		10/22/2021	Call 100.0000		2,000,000	2,000,000	1,999,591	2,001,671		4,242		4,242		2,005,913		(5,913)	(5,913)	69,795	09/25/2024
303250-AF-1	FAIR ISAAC CORP BASIC 4.000% 06/15/28		12/15/2021	Third Party Trades		1,003,750	1,000,000	1,046,500	1,045,786		(4,929)		(4,929)		1,040,857		(37,107)	(37,107)	40,222	06/15/2028
30571#-AA-0	FAIRVIEW FAIRVIEW HEALTH SERVICES 4.160% 11/15/43		11/15/2021	Redemption 100.0000		641,471	641,471	641,471	641,471						641,471				26,422	11/15/2043
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A 4.581% 02/15/42		08/15/2021	Paydown		458,024	458,024	458,023	458,589		(565)		(565)		458,024				9,365	02/15/2042
307000-AA-7	FAMILY DOLLAR STORES INC DLTR 5 02/01/21 5.000% 02/01/21		01/19/2021	Call 100.1517		12,518,964	12,500,000	12,436,750	12,499,340		396		396		12,499,736		264	264	310,631	02/01/2021
30711X-AK-0	CAS 2014-C02 2M2 3.103% 07/25/24		06/25/2021	DEFAULT ATHENE BROKER		5,416,385	5,368,551	5,172,205	5,473,227		(10,750)		(10,750)		5,462,477		(46,092)	(46,092)	68,900	07/25/2024
30711X-AK-0	CAS 2014-C02 2M2 3.103% 07/25/24		05/25/2021	Paydown		1,256,549	1,256,549	1,210,593	1,281,050		(24,500)		(24,500)		1,256,549				10,400	07/25/2024
314353-AA-1	FEDEX CORP FEDEX 2020-1 CLASS AA 1.875% 02/20/34		06/15/2021	DEFAULT ATHENE BROKER		965,631	973,264	973,264	973,264						973,264		(7,632)	(7,632)	15,309	02/20/2034
314353-AA-1	FEDEX CORP FEDEX 2020-1 CLASS AA 1.875% 02/20/34		02/22/2021	Redemption 100.0000		26,736	26,736	26,736	26,736						26,736				260	02/20/2034
31620M-AK-2	FIDELITY NATIONAL INFORM FIS 3 1/2 04/15/23 3.500% 04/15/23		03/03/2021	Call 106.4000		10,640,000	10,000,000	9,920,800	9,979,316		1,497		1,497		9,980,812		19,188	19,188	774,167	04/15/2023
31620M-AR-7	FIDELITY NATIONAL INFORM FIS 5 10/15/25 5.000% 10/15/25		03/03/2021	Call 116.9280		8,184,960	7,000,000	6,981,030	6,989,701		329		329		6,990,030		9,970	9,970	1,319,127	10/15/2025
31620M-AT-3	FIDELITY NATIONAL INFORM FIS 3 08/15/26 3.000% 08/15/26		03/03/2021	Call 110.1320		16,519,800	15,000,000	14,121,500	14,442,413		15,376		15,376		14,457,788		542,212	542,212	1,767,300	08/15/2026
31738K-AA-7	Finance of America Structured SERIES 2020JR4 CLASS A1 2.000% 10/25/50		12/01/2021	Redemption 100.0000		6,355,285	6,355,285	6,250,919	6,251,890		103,395		103,395		6,355,285				154,250	10/25/2050
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2 3.000% 10/25/50		12/01/2021	Redemption 100.0000		1,323,980	1,323,980	1,299,724	1,299,950		24,030		24,030		1,323,980				49,923	10/25/2050
31745#-AA-9	FCI FUND FCI_19-1 FCI FUND FCI_18-1 5.500% 11/15/30		12/08/2021	Redemption 100.0000		285,337	285,337	285,337	285,337						285,337				14,242	11/15/2030
32051G-T2-1	FIRST HORIZON ALTERNATIVE MORT FIRST HORIZON ALT MTGE 5.750% 04/25/36		12/01/2021	Paydown		156,347	176,321	114,609	103,974		52,373		52,373		156,347				5,299	04/25/2036
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D 3.350% 11/15/22		05/18/2021	Call 100.0000		1,688,266	1,688,266	1,688,234	1,688,266						1,688,266				23,565	11/15/2022
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D 3.350% 11/15/22		04/17/2021	Paydown		561,734	561,734	561,724	561,734						561,734				5,482	11/15/2022
32059B-AJ-7	FIRST INV AUTO OWNER TRST FIRST INV AUTO OWNER TRSY 3.560% 09/15/23		12/15/2021	Paydown		1,246,871	1,246,871	1,246,758	1,246,851		21		21		1,246,871				40,819	09/15/2023
32059R-AJ-2	First Investors Auto Owner Tru SERIES 20181A CLASS D 4.110% 06/17/24		12/17/2021	Paydown		550,274	550,274	550,093	550,177		98		98		550,274				21,967	06/17/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
337738-AL-2	FISERV INC FISV 4 3/4 06/15/21 4.750% 06/15/21		06/15/2021	Maturity		5,075,000	5,075,000	5,316,508	5,088,953		(13,953)		(13,953)		5,075,000				120,531	06/15/2021
33834D-AA-2	FIVE CORNERS FUNDING TRUST II BASIC 2.850% 05/15/30		07/15/2021	DEFAULT ATHENE BROKER		531,814	500,000	537,088	535,777		(1,939)		(1,939)		533,838		(2,025)	(2,025)	9,500	05/15/2030
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D 4.230% 05/15/23		12/15/2021	Call 100.0000		236,268	236,268	236,254	236,262		2		2		236,265		3	3	9,994	05/15/2023
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D 4.230% 05/15/23		11/15/2021	Paydown		663,732	663,732	663,693	663,718		15		15		663,732				16,459	05/15/2023
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D 3.890% 11/15/22		10/15/2021	Call 100.0000		1,826,703	1,826,703	1,826,400	1,826,608		42		42		1,826,650		53	53	59,216	11/15/2022
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D 3.890% 11/15/22		09/15/2021	Paydown		1,923,297	1,923,297	1,922,979	1,923,198		100		100		1,923,297				38,336	11/15/2022
33844H-AG-8	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST 3.620% 07/15/23		12/15/2021	Paydown		1,522,222	1,522,222	1,522,129	1,522,196		27		27		1,522,222				46,127	07/15/2023
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38 4.125% 03/31/38		09/30/2021	Redemption 100.0000		346,000	346,000	346,000	346,000						346,000				10,808	03/31/2038
343498-AA-9	FLOWERS FOODS INC FLO 4 3/8 04/01/22 4.375% 04/01/22		04/08/2021	Call 103.8570		17,136,405	16,500,000	16,782,800	16,552,559		(14,068)		(14,068)		16,538,491		(38,491)	(38,491)	1,011,379	04/01/2022
34417Q-AA-6	FOCUS BRANDS FUNDING LLC FOCUS SERIES 20181 CLASS A2 5.184% 10/30/48		10/30/2021	Paydown		10,000	10,000	10,000	10,000						10,000				324	10/30/2048
345370-CA-6	FORD MOTOR COMPANY 7.450% 07/16/31		11/22/2021	Call 137.3940		13,739,400	10,000,000	13,302,367	13,302,367		437,033		437,033		13,739,400				1,005,750	07/16/2031
347508-AB-9	FORT KNOX MILITARY HOUSING PRI I-B 144A 0.450% 02/15/52		12/15/2021	Paydown		80,210	80,210	49,329	65,151		15,059		15,059		80,210				201	02/15/2052
361448-AL-7	GATX CORP GMT 4.85 06/01/21 4.850% 06/01/21		04/01/2021	Call 100.7540		5,012,512	4,975,000	5,130,965	4,983,721		(5,233)		(5,233)		4,978,488		(3,488)	(3,488)	117,941	06/01/2021
36185M-AM-4	GMAC MORTGAGE CORPORATION LOAN GMACM 2005-AF1 A5 5.750% 07/25/35		06/01/2021	Paydown		4,121,796	4,145,409	3,859,666	3,725,064		396,732		396,732		4,121,796				112,925	07/25/2035
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN 3.093% 11/19/35		12/01/2021	Paydown		49,339	48,377	44,513	44,721		4,618		4,618		49,339				848	11/19/2035
361863-AA-1	GMACN 2004-BUCK A1 GMACN 2004-BUCK A1 6.033% 08/10/42		12/10/2021	Paydown		331,748	331,748	341,753	341,168		(9,420)		(9,420)		331,748				10,949	08/10/2042
36186V-AA-9	GMACN 2003-CAMP A GMACN 2003-CAMP A 6.049% 12/10/43		12/10/2021	Paydown		675,049	675,049	773,195	762,964		(87,915)		(87,915)		675,049				22,336	12/10/2043
36186X-AD-9	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A 5.174% 07/10/50		12/10/2021	Paydown		501,744	501,744	501,677	501,685		59		59		501,744				14,186	07/10/2050
36186X-AE-7	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O 0.576% 07/10/50		12/10/2021	Paydown				64,052	54,095		(54,095)		(54,095)						2,783	07/10/2050
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A 5.882% 09/25/36		12/01/2021	Paydown		625,695	625,695	398,881	294,354		331,341		331,341		625,695				5,327	09/25/2036
362334-JV-7	GSAA HOME EQUITY TRUST GSAA_06 GSR 2006-3F 2A7 5.750% 03/25/36		12/01/2021	Paydown		336,026	349,186	319,010	323,487		12,539		12,539		336,026				9,626	03/25/2036
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06 5.995% 03/25/46		12/01/2021	Paydown		84,931	84,931	64,023	50,544		34,388		34,388		84,931				1,324	03/25/2046
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 5.500% 06/25/35		12/01/2021	Paydown		37,157	37,157	37,273	37,197		(40)		(40)		37,157				999	06/25/2035
36250S-AL-3	GS MORTGAGE SECURITIES TRUST SERIES 2018GS10 CLASS C 4.409% 07/10/51		12/01/2021	Third Party Trades		5,460,352	5,000,000	5,024,964	5,024,506		55		55		5,024,561		435,791	435,791	224,824	07/10/2051
36251E-AH-2	GSMSC RESECURITIZATION TRUST G GSMSC RECURITIZATION TRUST 2.913% 01/26/36		12/01/2021	Paydown		1,495,812	1,496,385	973,585	730,982		764,831		764,831		1,495,812				26,302	01/26/2036
36251X-AY-3	GS MORTGAGE SECURITIES TRUST G GSMS 2016-GS4 C 3.811% 11/10/49		03/11/2021	BANK OF AMERICA		5,785,078	6,000,000	5,838,329	5,912,595		4,574		4,574		5,917,169		(132,091)	(132,091)	66,055	11/10/2049
36251X-BK-2	GS MORTGAGE SECURITIES TRUST G GSMS 2016-GS4 3.557% 10/10/31		06/01/2021	Paydown		8,118,400	8,118,400	7,843,220	8,042,684		75,716		75,716		8,118,400				144,397	10/10/2031
36252C-AJ-1	GS MTGE SEC TRUST GSMS 2017-485L C 3.982% 02/10/37		11/09/2021	Third Party Trades		6,901,776	6,549,000	6,701,113	6,637,257		(15,743)		(15,743)		6,621,515		280,262	280,262	250,628	02/10/2037
36257X-AN-1	GS MORTGAGE SECURITIES TRUST G SERIES 2019SOHO CLASS E 1.984% 06/15/36		07/15/2021	Call 100.0000		1,000,000	1,000,000	996,443	999,196		804		804		1,000,000				11,738	06/15/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1 3.500% 05/25/50		12/01/2021	Paydown		2,566,839	2,566,839	2,628,202	2,626,576		(59,737)		(59,737)		2,566,839				37,668	05/25/2050
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1 3.500% 07/25/50		12/01/2021	Paydown		19,118,047	19,118,047	19,560,152	19,548,986		(430,939)		(430,939)		19,118,047				268,513	07/25/2050
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06 3.086% 04/25/36		12/01/2021	Paydown		121,779	117,925	104,993	96,118		25,661		25,661		121,779				2,428	04/25/2036
36472T-AA-7	GANNETT CO INC GANNETT CO INC 6 10/19/2027 6.000% 10/19/27		02/23/2021	DEFAULT ATHENE BROKER		104,545	103,000	98,636	98,682		79		79		98,761		5,784	5,784	1,682	10/19/2027
375558-AQ-6	GILEAD SCIENCES INC GILD 4 1/2 04/01/21 4.500% 04/01/21		01/04/2021	Call 100.0000		13,000,000	13,000,000	13,345,150	13,000,000						13,000,000				146,250	04/01/2021
379463-A@-1	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC 4.580% 06/15/36		12/15/2021	Redemption 100.0000		183,333	183,333	183,333	183,333						183,333				8,397	06/15/2036
38012L-AA-7	GMACN GMACN 2006-NELL A 5.364% 05/10/51		12/10/2021	Paydown		60,085	60,085	60,085	60,085						60,085				1,761	05/10/2051
38013A-AB-8	GMACN GMACN 2011-DRUM A 5.587% 05/10/50		12/10/2021	Paydown		246,725	246,725	246,707	246,709		16		16		246,725				7,542	05/10/2050
38013A-AC-6	GMACN GMACN 2011-DRUM A IO 1.013% 05/10/50		12/10/2021	Paydown				90,743	72,319		(72,319)		(72,319)						4,043	05/10/2050
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A 3.750% 09/20/47		09/20/2021	Paydown		925,327	925,327	925,327	925,327						925,327				27,586	09/20/2047
38141G-WC-4	GOLDMAN SACHS GROUP INC/THE BASIC 3.000% 04/26/22		04/01/2021	DEFAULT ATHENE BROKER		3,005,266	3,000,000	3,032,340	3,006,658		(5,211)		(5,211)		3,001,447		3,819	3,819	38,750	04/26/2022
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE GS 4.017 10/31/38 4.017% 10/31/38		11/12/2021	Third Party Trades		466,439	405,000	439,647	438,204		(1,287)		(1,287)		436,917		29,522	29,522	16,811	10/31/2038
39121J-AE-0	GREAT RIVER ENERGY GRRIVE 6.254 07/01/38 6.254% 07/01/38		07/01/2021	Redemption 100.0000		2,613,990	2,613,990	2,726,548	2,730,865		(116,875)		(116,875)		2,613,990				163,479	07/01/2038
39121J-C@-7	GREAT RIVER ENERGY GREAT RIVER ENERGY 3.590% 10/15/45		10/15/2021	Redemption 100.0000		350,000	350,000	350,000	350,000						350,000				12,565	10/15/2045
39122@-AA-7	GREAT RIVER HYDRO LLC GREAT RIVER HYDRO LLC 4.940% 04/19/32		09/29/2021	DEFAULT ATHENE BROKER		5,454,450	5,000,000	5,000,000	5,000,000						5,000,000		454,450	454,450	280,619	04/19/2032
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU GREENPOINT MTGE FUND TRST 0.662% 11/25/45		12/27/2021	Paydown		1,014,666	1,025,412	269,491	122,600		892,066		892,066		1,014,666				4,196	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE PASS-THROU GPMF 2006-1AR1 A1A 0.682% 02/25/36		12/27/2021	Paydown		58,563	58,563	43,175	29,670		28,893		28,893		58,563				218	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE PASS-THROU 2006-AR2 CL G3A1 0.242% 03/25/36		12/27/2021	Paydown		5,013,521	5,013,521	4,216,058	4,391,480		622,041		622,041		5,013,521				6,995	03/25/2036
398079-AQ-6	GREYWOLF CLO LTD GREYWOLF CLO LTD 2.274% 10/15/29		03/31/2021	DEFAULT ATHENE BROKER		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				13,298	10/15/2029
39951#-AA-1	GROUND LEASE TRUST A - 2018A GROUND LEASE TRUST 4.580% 02/15/51		12/15/2021	Redemption 100.0000		1,043	1,043	1,043	1,043						1,043				27	02/15/2051
40414L-AJ-8	HCP INC HCP INC 4.250% 11/15/23		02/26/2021	Call 110.2732		54,034	49,000	47,865	48,531		5,503		5,503		54,034				584	11/15/2023
40433J-AA-9	HOA FUNDING LLC HOOTY_14-1A HOOTY 2014-1a 2a 4.846% 08/20/44		05/25/2021	DEFAULT ATHENE BROKER		1,296,495	1,297,500	1,182,347	1,275,168		13,866		13,866		1,289,034		7,461	7,461	32,312	08/20/2044
40433J-AA-9	HOA FUNDING LLC HOOTY_14-1A HOOTY 2014-1a 2a 4.846% 08/20/44		05/20/2021	Paydown		15,000	15,000	13,669	14,742		258		258		15,000				273	08/20/2044
40867#-AD-6	HAMPAC LLC HAMPAC LLC 4.250% 08/10/42		12/10/2021	Redemption 100.0000		137,080	137,080	137,080	137,080						137,080				2,751	08/10/2042
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-12 2A11 2.082% 08/19/50		12/01/2021	Paydown		399,131	399,131	347,745	330,416		68,715		68,715		399,131				6,104	08/19/2050
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST HARBORVIEW MTGE LN TRUST 3.004% 03/01/56		12/01/2021	Paydown		547,852	536,208	426,784	442,237		105,615		105,615		547,852				8,121	03/01/2056
411707-AF-9	HARDEE S FUNDING HNGRY_18-1A HARDEES FUNDING 5.710% 06/20/48		12/20/2021	Paydown		100,000	100,000	100,000	100,000						100,000				3,569	06/20/2048
422088-AA-8	HD SALEM OR LANDLORD LLC HD SALEM Or LNDLRD 6.25 11/30 6.250% 11/30/30		12/31/2021	Redemption 100.0000		229,976	229,976	229,976	229,976						229,976				7,860	11/30/2030
427700-AA-0	HERO 2014-2A HERO 2014-2A A 3.990% 09/21/40		09/20/2021	Paydown		693,113	693,113	692,641	692,720		393		393		693,113				21,659	09/21/2040
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A 3.750% 09/20/41		12/20/2021	Paydown		547,407	547,407	547,227	552,913		(5,507)		(5,507)		547,407				14,586	09/20/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
428041-BA-4	HERTZ FLEET LEASE FUNDING LLC HFLF 2017-1 D 3.690% 04/10/31		04/12/2021	Call 100.0000		2,595,000	2,595,000	2,590,045	2,595,000						2,595,000				31,919	04/10/2031
428041-BG-1	HERTZ FLEET LEASE FUNDING LLC SERIES 20181 CLASS D 4.170% 05/10/32		04/12/2021	Call 100.0000		2,778,000	2,778,000	2,777,413	2,777,545		11		11		2,777,556		444	444	38,614	05/10/2032
42806D-BE-8	HERTZ VEHICLE FINANCING LLC HE HERTZ 2016-4A C 5.060% 07/25/22		06/30/2021	Call 100.0000		3,750,000	3,750,000	3,749,580	3,748,750		74		74		3,748,824		1,176	1,176	97,510	07/25/2022
428236-BV-4	HP INC HPQ 4.65 12/09/21 4.650% 12/09/21		07/07/2021	Call 101.7654		5,088,272	5,000,000	5,256,100	5,029,640		(16,187)		(16,187)		5,013,453		(13,453)	(13,453)	222,606	12/09/2021
43148#-AA-7	HILL TOP ENERGY CENTER LLC HILL TOP ENERGY CENTER LLC 5.830% 12/31/29		12/31/2021	Redemption 100.0000		627,255	627,255	627,255	627,255						627,255				36,569	12/31/2029
44106M-AV-4	SERVICE PROPERTIES TRUST BASIC 5.250% 02/15/26		04/07/2021	DEFAULT ATHENE BROKER		1,018,200	1,000,000	1,011,210	1,007,948		(419)		(419)		1,007,529		10,671	10,671	34,125	02/15/2026
44106M-AY-8	SERVICE PROPERTIES TRUST HOSPITALITY PROP TRUST 4.375% 02/15/30		06/30/2021	DEFAULT ATHENE BROKER		2,394,188	2,500,000	2,437,350	2,449,546		2,240		2,240		2,451,786		(57,598)	(57,598)	95,703	02/15/2030
44106M-AZ-5	SERVICE PROPERTIES TRUST BASIC 4.350% 10/01/24		06/22/2021	DEFAULT ATHENE BROKER		1,995,000	2,000,000	1,997,640	1,998,223		212		212		1,998,435		(3,435)	(3,435)	63,558	10/01/2024
44107T-AX-4	HOST HOTELS & RESORTS LP HST 3 7/8 04/01/24 3.875% 04/01/24		03/30/2021	JP MORGAN SECURITIES		7,412,230	7,000,000	6,970,250	7,124,906		(9,123)		(9,123)		7,115,783		296,447	296,447	102,472	04/01/2024
446150-AJ-3	HUNTINGTON BANCSHARES HBAN 3.15 03/14/21 3.150% 03/14/21		02/16/2021	Call 100.0000		3,736,000	3,736,000	3,728,640	3,735,680		197		197		3,735,877		123	123	49,035	03/14/2021
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS 3.310% 12/31/31		12/31/2021	Redemption 100.0000		313,167	313,167	313,167	313,167						313,167				6,183	12/31/2031
45138L-BD-4	IDAHO POWER COMPANY BASIC 3.650% 03/01/45		05/20/2021	DEFAULT ATHENE BROKER		4,247,236	4,000,000	3,697,920	3,713,996		2,679		2,679		3,716,675		530,561	530,561	104,522	03/01/2045
45167R-AF-1	IDEX CORP IEX 4.2 12/15/21 4.200% 12/15/21		06/16/2021	Call 101.8910		15,283,650	15,000,000	14,962,350	14,995,692		2,044		2,044		14,997,736		2,264	2,264	600,400	12/15/2021
45660L-2V-0	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A16 A3 6.000% 02/25/36		12/01/2021	Paydown		835,614	817,159	535,893	533,456		302,158		302,158		835,614				29,987	02/25/2036
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC TRST 5.750% 02/25/36		12/01/2021	Paydown		428,016	407,988	379,902	377,773		50,242		50,242		428,016				15,440	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A15 5A1 5.750% 02/25/36		12/01/2021	Paydown		630,933	615,528	383,720	381,138		249,795		249,795		630,933				19,488	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A5 A8 5.500% 05/25/35		12/01/2021	Paydown		2,737,454	2,737,454	2,523,150	2,485,123		252,331		252,331		2,737,454				77,374	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SECURITIZATI INDX 2005-AR7 2.780% 06/25/35		12/01/2021	Paydown		151,507	151,507	117,721	113,985		37,522		37,522		151,507				2,855	06/25/2035
45660L-S7-5	RESIDENTIAL ASSET SECURITIZATI 2.712% 12/25/35		12/01/2021	Paydown		101,527	94,988	77,450	82,055		19,472		19,472		101,527				2,020	12/25/2035
45660L-WE-5	RESIDENTIAL ASSET SECURITIZATI SER 05-AR18 CLASS 2A1B 1.662% 10/25/36		12/27/2021	Paydown		367,911	367,911	257,078	226,680		141,231		141,231		367,911				3,133	10/25/2036
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU INDYMAC INDX 2006-AR9 0.802% 06/25/36		12/25/2021	Paydown		224,647	224,647	191,754	211,586		13,061		13,061		224,647				575	06/25/2036
45661L-AG-3	INDYMAC INDX MORTGAGE LOAN TRU 0.502% 10/25/36		12/27/2021	Paydown		534,002	534,002	447,062	462,083		71,919		71,919		534,002				865	10/25/2036
456681-AE-5	INDYMAC INDX MORTGAGE LOAN TRU INDYMAC INDX MTGE LOAN TRUST 2.825% 07/25/37		12/01/2021	Paydown		595,777	558,795	381,669	380,372		215,405		215,405		595,777				10,369	07/25/2037
45668R-AB-4	INDYMAC INDX MORTGAGE LOAN TRU INDYMAC INDX MORTGAGE LOAN TRU 0.243% 04/25/37		04/26/2021	Paydown		372,880	372,880	338,622	372,192		688		688		372,880				181	04/25/2037
457153-AF-1	INGRAM MICRO INC IM 5 08/10/22 5.000% 08/10/22		05/13/2021	STIFEL NICOLAUS		15,506,250	15,000,000	14,910,300	14,982,387		4,018		4,018		14,986,406		519,845	519,845	577,083	08/10/2022
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 6.250% 10/01/34		12/01/2021	Redemption 100.0000		417,695	417,695	417,695	417,695						417,695				14,275	10/01/2034
460690-BH-2	INTERPUBLIC GROUP OF COMPANIES IPG 4 03/15/22 4.000% 03/15/22		03/29/2021	Call 103.4450		1,680,981	1,625,000	1,693,575	1,635,094		(2,009)		(2,009)		1,633,085		(8,085)	(8,085)	90,648	03/15/2022
460690-BK-5	INTERPUBLIC GROUP OF COMPANIES IPG 3 3/4 02/15/23 3.750% 02/15/23		03/29/2021	Call 106.1010		21,220,200	20,000,000	19,939,800	19,986,280		1,526		1,526		19,987,806		12,194	12,194	1,682,700	02/15/2023
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES BASIC 3.750% 10/01/21		10/01/2021	Maturity		1,000,000	1,000,000	999,310	999,825		175		175		1,000,000				37,500	10/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46247@-AA-2	IOWA INTERSTATE RAILROAD LTD 4.530% 01/28/28		01/28/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,650	01/28/2028
46433@-AA-6	ISKANDAR VENTURES LLC ISKANDER VENTURES LLC 3.410% 07/15/40		12/15/2021	Redemption 100.0000		671,215	671,215	671,215	671,215						671,215				12,528	07/15/2040
46590W-AJ-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018BCON CLASS D 3.756% 01/05/31		11/09/2021	Third Party Trades		4,547,813	4,500,000	4,471,191	4,484,316		4,189		4,189		4,488,505		59,308	59,308	162,606	01/05/2031
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49		12/01/2021	Paydown		2,173,036	2,173,036	2,221,929	2,220,878		(47,842)		(47,842)		2,173,036				38,703	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50		12/01/2021	Paydown		15,020,343	15,020,343	15,215,138	15,212,087		(191,745)		(191,745)		15,020,343				233,280	03/25/2050
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3 3.500% 07/25/50		12/01/2021	Paydown		17,920,494	17,920,494	18,343,306	18,333,469		(412,975)		(412,975)		17,920,494				267,517	07/25/2050
465964-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SERIES 2018LTV1 CLASS A7 4.500% 04/25/49		11/26/2021	Call 100.0000		607,089	607,089	608,944	606,405		(963)		(963)		605,442		1,646	1,646	24,155	04/25/2049
465964-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SERIES 2018LTV1 CLASS A7 4.500% 04/25/49		10/01/2021	Paydown		9,039,300	9,039,300	9,066,918	9,029,120		10,180		10,180		9,039,300				141,328	04/25/2049
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2005-S3 1A21 5.500% 01/25/36		12/01/2021	Paydown		432,560	435,638	377,069	321,259		111,301		111,301		432,560				11,838	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2005-S3 2A3 6.000% 04/25/55		12/01/2021	Paydown		183	209	203	153		31		31		183				10	04/25/2055
466247-WS-8	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MTGE TRUST 3.242% 10/25/35		12/01/2021	Paydown		139,101	139,101	128,321	127,253		11,848		11,848		139,101				2,191	10/25/2035
46625H-JQ-4	JPMORGAN CHASE & CO JP MORGAN & CO 6.750% Perpet.		12/14/2021	Third Party Trades		1,066,500	1,000,000	1,008,750	1,008,750						1,008,750		57,750	57,750	92,813	01/01/9999
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2005-S1 2A10 6.000% 12/25/35		12/01/2021	Paydown		553,178	515,220	430,606	439,524		113,654		113,654		553,178				20,506	12/25/2035
46627M-EJ-2	J.P. MORGAN ALTERNATIVE LOAN T 2006-S1 1A12 6.000% 03/25/36		12/01/2021	Paydown		147,627	149,900	119,076	90,645		56,982		56,982		147,627				4,930	03/25/2036
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T SERIES 2006S1 CLASS 3A3 6.030% 03/25/36		12/01/2021	Paydown		397,388	397,388	360,133	361,507		35,880		35,880		397,388				7,221	03/25/2036
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 3A 6.180% 03/25/36		12/01/2021	Paydown			50,161	32,196	37,644		(37,644)		(37,644)						1,255	03/25/2036
46628K-AA-8	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MTGE TRUST 2.828% 05/25/36		12/01/2021	Paydown		435,252	405,403	364,402	348,808		86,444		86,444		435,252				6,897	05/25/2036
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION JPMORGAN MTGE ACQUISITION 6.630% 07/25/36		12/01/2021	Paydown		79,002	79,002	43,648	32,237		46,764		46,764		79,002				1,032	07/25/2036
46628S-AH-6	JP MORGAN MORTGAGE ACQUISITION JP MORGAN MORTGAGE 6.910% 07/25/36		12/01/2021	Paydown		136,278	136,278	76,656	56,781		79,497		79,497		136,278				1,781	07/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4 6.250% 07/25/36		12/01/2021	Paydown		322,199	322,477	245,359	181,377		140,822		140,822		322,199				12,091	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-S3 1A10 6.500% 08/25/36		12/01/2021	Paydown		480,253	477,413	311,952	294,435		192,166	6,347	185,819		480,253				16,438	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-S3 1A11 6.500% 08/25/36		12/01/2021	Paydown		1,394,685	1,386,466	1,152,858	775,644		619,041		619,041		1,394,685				47,736	08/25/2036
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION JP MORGAN MTGE ACQUISITION 4.805% 08/25/46		12/01/2021	Paydown		596,507	596,507	454,836	397,841		198,665		198,665		596,507				10,992	08/25/2046
46630G-AW-5	JP MORGAN MORTGAGE TRUST JPMMT JPMORGAN MTGE TRUST 2.389% 07/25/35		12/01/2021	Paydown		107,511	107,511	95,118	104,985		2,526		2,526		107,511				1,403	07/25/2035
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION JPM MTGE ACQUISITION 4.474% 01/25/37		12/01/2021	Paydown		343,237	343,237	238,121	203,426		139,812		139,812		343,237				5,699	01/25/2037
46635B-AN-1	JP MORGAN REREMIC JPMRR_10-7 JP MORGAN REREMIC 4.500% 06/26/40		12/01/2021	Paydown		691,759	721,427	538,460	554,256		137,503		137,503		691,759				17,241	06/26/2040
46641J-BC-9	JP MORGAN CHASE COMMERCIAL MTG JPMBB 2014-C18 C 4.794% 02/15/47		03/11/2021	MORGAN STANLEY		11,184,639	12,607,000	13,408,726	12,940,878		(16,722)		(16,722)		12,924,156		(1,739,517)	(1,739,517)	151,224	02/15/2047
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8 3.478% 01/25/47		12/01/2021	Paydown		3,138,100	3,138,100	3,192,649	3,186,414		(48,314)		(48,314)		3,138,100				89,991	01/25/2047
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST 3.500% 05/25/47		12/01/2021	Paydown		5,046,593	5,046,593	5,000,507	5,004,338		42,255		42,255		5,046,593				135,850	05/25/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20184 CLASS A7 3.500% 10/25/48		12/01/2021	Paydown		14,644,289	14,644,289	13,743,985	13,803,143		841,146		841,146		14,644,289				354,336	10/25/2048
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48		12/01/2021	Paydown		521,545	521,545	526,516	526,378		(4,833)		(4,833)		521,545				7,882	10/25/2048
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20183 CLASS A7 3.500% 09/25/48		12/01/2021	Paydown		11,038,375	11,038,375	11,221,091	11,189,677		(151,301)		(151,301)		11,038,375				285,520	09/25/2048
46649Y-AG-0	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20189 CLASS A7 4.000% 02/25/49		12/01/2021	Paydown		5,503,715	5,503,715	5,336,163	5,348,201		155,514		155,514		5,503,715				98,359	02/25/2049
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49		12/01/2021	Paydown		702,339	702,339	721,104	720,495		(18,156)		(18,156)		702,339				11,643	05/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20186 CLASS 1A7 3.500% 12/25/48		12/01/2021	Paydown		8,990,863	8,990,863	9,167,458	9,147,672		(156,809)		(156,809)		8,990,863				161,184	12/25/2048
46650M-AG-2	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20188 CLASS A7 4.000% 01/25/49		12/01/2021	Paydown		6,906,959	6,906,959	6,677,356	6,711,776		195,183		195,183		6,906,959				119,856	01/25/2049
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49		12/01/2021	Paydown		15,182,495	15,182,495	15,524,101	15,515,821		(333,326)		(333,326)		15,182,495				248,577	12/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49		12/01/2021	Paydown		12,077,255	12,077,255	12,265,962	12,261,518		(184,263)		(184,263)		12,077,255				174,562	12/25/2049
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3 3.500% 02/25/50		12/01/2021	Paydown		11,052,691	11,052,691	11,190,850	11,186,874		(134,183)		(134,183)		11,052,691				171,221	02/25/2050
46651G-AE-9	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A5 3.500% 02/25/50		12/01/2021	Paydown		4,893,556	4,893,556	4,987,469	4,976,938		(83,382)		(83,382)		4,893,556				143,813	02/25/2050
46651X-AQ-5	JP MORGAN MORTGAGE TRUST SERIES 20201 CLASS A7 3.500% 06/25/50		12/01/2021	Paydown		7,388,644	7,388,644	7,728,949	7,720,438		(331,794)		(331,794)		7,388,644				176,986	06/25/2050
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50		12/01/2021	Paydown		15,562,156	15,562,156	15,895,532	15,886,276		(324,120)		(324,120)		15,562,156				227,398	05/25/2050
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A5 3.500% 05/25/50		12/01/2021	Paydown		477,458	477,458	490,619	490,223		(12,766)		(12,766)		477,458				16,711	05/25/2050
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS) 4.433% 12/15/45		12/15/2021	Redemption 100.0000		106,461	106,461	109,256	109,020		(2,559)		(2,559)		106,461				2,067	12/15/2045
46671*-AA-9	ORLANDO HEALTH INC ORHLTH 3.29 04/15/2043 3.290% 04/15/43		04/01/2021	Redemption 100.0000		235,995	235,995	242,006	241,998		(6,003)		(6,003)		235,995				1,638	04/15/2043
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A 6.730% 06/10/55		12/10/2021	Paydown		131,242	131,242	139,324	138,820		(7,578)		(7,578)		131,242				4,834	06/10/2055
47233J-BH-0	JEFFERIES GROUP LLC / JEFFERIE JEFFERIES GRP LLC 4.150% 01/23/30		12/09/2021	Third Party Trades		1,104,740	1,000,000	989,660	989,660						989,660		115,080	115,080	57,639	01/23/2030
478045-AA-5	JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42 4.626% 01/15/42		07/15/2021	Redemption 100.0000		756,014	756,014	775,019	770,428		(14,414)		(14,414)		756,014				26,330	01/15/2042
48125X-SN-7	JPMORGAN CHASE & CO JPM 5 1/4 06/10/31 5.250% 06/10/31		06/10/2021	Redemption 100.0000		20,000,000	20,000,000	19,900,000	20,076,139		(76,139)		(76,139)		20,000,000				525,000	06/10/2031
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32		12/21/2021	Redemption 100.0000		4,556,547	4,556,547	4,556,547	4,556,547						4,556,547				1,297,396	03/15/2032
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		12/15/2021	Redemption 100.0000		232,679	232,679	232,679	232,679						232,679				8,594	10/15/2032
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 6.260% 10/15/32		12/21/2021	Redemption 99.9998		3,688,804	3,688,812	3,688,812	3,688,812		(8)		(8)		3,688,804				1,146,748	10/15/2032
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC 6.970% 06/15/34		12/15/2021	Redemption 100.0000		79,915	79,915	79,915	79,915						79,915				3,139	06/15/2034
48239@-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		12/10/2021	Redemption 100.0000		122,251	122,251	122,251	122,251						122,251				5,650	03/10/2034
483007-AJ-9	KAISER ALUMINUM CORPORATION BASIC 4.625% 03/01/28		05/27/2021	DEFAULT ATHENE BROKER		1,026,250	1,000,000	1,035,023	1,034,750		(2,072)		(2,072)		1,032,678		(6,428)	(6,428)	34,174	03/01/2028
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05/15/33 6.093% 05/15/33		11/15/2021	Redemption 100.0000		86,521	86,521	84,358	85,206		1,314		1,314		86,521				3,973	05/15/2033
489170-AC-4	KENNAMETAL INC KMT 3 7/8 02/15/22 3.875% 02/15/22		03/12/2021	Call 103.2130		24,737,060	23,967,000	25,214,048	24,104,578		(30,560)		(30,560)		24,074,017		(107,017)	(107,017)	1,304,074	02/15/2022
49427R-B*-2	KILROY REALTY, L.P KILROY REALTY 3.450% 02/17/29		02/16/2021	SEAPORT		20,679,200	20,000,000	20,000,000	20,000,000						20,000,000		679,200	679,200	345,000	02/17/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
494550-BC-9	KINDER MORGAN ENER PART 5.800% 03/01/21		03/01/2021	Maturity		3,000,000	3,000,000	3,147,990	3,012,980		(12,980)		(12,980)		3,000,000				87,000	03/01/2021
500255-AS-3	KOHL'S CORPORATION KSS 3 1/4 02/01/23 3.250% 02/01/23		04/13/2021	Call 105.7510		1,057,510	1,000,000	958,280	989,934		1,326		1,326		991,260		8,740	8,740	73,760	02/01/2023
502438-AA-8	CLARK COUNTY LAS VEGAS STADIUM 4.920% 12/15/39		12/15/2021	Redemption 100.0000		2,167,207	2,167,207	2,167,207	2,167,207						2,167,207				67,288	12/15/2039
50249A-AG-8	LYB INTERNATIONAL FINANCE III BASIC 2.250% 10/01/30		06/08/2021	DEFAULT ATHENE BROKER		1,777,713	1,800,000	1,790,274	1,790,473		380		380		1,790,853		(13,140)	(13,140)	27,000	10/01/2030
50540R-AL-6	LABORATORY CORPORATION OF AMER LH 3 3/4 08/23/22 3.750% 08/23/22		06/11/2021	Call 104.0680		21,073,770	20,250,000	20,391,800	20,273,435		(7,328)		(7,328)		20,266,108		(16,108)	(16,108)	1,431,270	08/23/2022
50540R-AP-7	LABORATORY CORPORATION OF AMER LH 3.2 02/01/22 3.200% 02/01/22		06/11/2021	Call 101.8560		5,092,800	5,000,000	4,948,350	4,989,985		4,069		4,069		4,994,054		5,946	5,946	230,578	02/01/2022
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD 4.300% 01/15/42		05/25/2021	DEFAULT ATHENE BROKER		6,786,444	6,821,853	6,689,492	6,771,377		6,428		6,428		6,777,805		8,640	8,640	130,373	01/15/2042
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD 4.300% 01/15/42		05/15/2021	Paydown		196,838	196,838	193,019	195,382		1,456		1,456		196,838				2,313	01/15/2042
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT 3.750% 11/15/35		12/15/2021	Redemption 100.0000		176,932	176,932	176,932	176,932						176,932				3,073	11/15/2035
513075-BR-1	LAMAR MEDIA CORP BASIC 3.750% 02/15/28		05/27/2021	DEFAULT ATHENE BROKER		1,009,051	1,000,000	1,000,000	1,000,000						1,000,000		9,051	9,051	32,500	02/15/2028
513075-BT-7	LAMAR MEDIA CORP BASIC 4.000% 02/15/30		04/16/2021	DEFAULT ATHENE BROKER		1,012,361	1,000,000	1,007,323	1,007,196		(257)		(257)		1,006,939		5,422	5,422	13,444	02/15/2030
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT 2007-5 1A2 5.750% 06/25/37		12/01/2021	Paydown		971,593	978,169	759,237	793,695		177,898		177,898		971,593				31,735	06/25/2037
52521R-AY-7	LEHMAN MORTGAGE TRUST LMT 2007-5 3A3 5.000% 12/25/35		05/01/2021	Paydown		307,766	316,369	256,303	267,701		40,065		40,065		307,766				2,543	12/25/2035
540424-AT-5	LOEWS CORPORATION BASIC 3.200% 05/15/30		06/30/2021	DEFAULT ATHENE BROKER		1,084,226	1,000,000	1,059,140	1,055,959		(2,732)		(2,732)		1,053,227		31,000	31,000	20,000	05/15/2030
55336V-BQ-2	MPLX LP BASIC 2.650% 08/15/30		06/08/2021	DEFAULT ATHENE BROKER		498,659	500,000	499,565	499,579		17		17		499,595		(936)	(936)	10,674	08/15/2030
553514-AJ-9	MORGAN STANLEY BAML TRUST MSBAM 2012-CKSV B 4.088% 10/15/30		12/15/2021	Third Party Trades		6,861,936	7,538,000	7,841,876	7,591,483		(34,649)		(34,649)		7,556,833		(694,898)	(694,898)	321,849	10/15/2030
553794-AC-2	MUFG AMERICAS HLDGS CORP UNBC 3 02/10/25 3.000% 02/10/25		11/16/2021	Call 105.1560		33,541,609	31,897,000	31,609,382	31,767,040		26,303		26,303		31,793,342		103,658	103,658	2,856,695	02/10/2025
55616X-AH-0	MACYS RETAIL HLDGS INC M 2 7/8 02/15/23 2.875% 02/15/23		03/18/2021	Call 101.7556		3,180,879	3,126,000	2,984,361	3,091,738		3,342		3,342		3,095,079		30,921	30,921	99,829	02/15/2023
56585A-AD-4	MARATHON PETROLEUM CORP MPC 5 1/8 03/01/21 5.125% 03/01/21		03/01/2021	Maturity		8,000,000	8,000,000	8,135,760	8,002,997		(2,997)		(2,997)		8,000,000				205,000	03/01/2021
571748-AV-4	MARSH & MCLENNAN COMPANIES INC MMC 3 1/2 06/03/24 3.500% 06/03/24		06/30/2021	DEFAULT ATHENE BROKER		1,075,384	1,000,000	1,055,736	1,043,605		(6,645)		(6,645)		1,036,960		38,423	38,423	20,125	06/03/2024
576434-V9-2	MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5 5.500% 12/25/35		12/01/2021	Paydown		303,236	311,971	268,371	252,114		51,122		51,122		303,236				7,957	12/25/2035
57643L-EW-2	MASTR ASSET BACKED SECURITIES 2004-OPT2 M1 1.002% 09/25/34		12/27/2021	Paydown		136,135	136,135	81,052	120,833		15,302		15,302		136,135				732	09/25/2034
57772K-AB-7	MAXIM INTEGRATED PRODUCT MXIM 3 3/8 03/15/23 3.375% 03/15/23		11/04/2021	Call 103.8231		30,939,287	29,800,000	29,312,272	29,671,193		47,863		47,863		29,719,056		80,944	80,944	2,281,931	03/15/2023
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO MERRILL LYNCH MTGE INVESTORS 2.886% 07/25/36		12/01/2021	Paydown		230,848	234,596	204,098	201,277		29,571		29,571		230,848				5,050	07/25/2036
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 5.240% 08/01/50		08/01/2021	Redemption 100.0000		258,904	258,904	242,425	246,016		12,888		12,888		258,904				9,873	08/01/2050
59748T-AA-7	MIDLAND COGEN VENTURE MIDCOG 6 03/15/25 6.000% 03/15/25		09/15/2021	Redemption 100.0000		912,140	912,140	912,140	912,140						912,140				41,228	03/15/2025
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES 5.330% 06/30/27		12/30/2021	Redemption 100.0000		332,740	332,740	332,740	332,740						332,740				13,301	06/30/2027
61690K-AK-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 C 4.097% 02/15/46		03/10/2021	Various		12,480,000	13,000,000	13,368,034	13,062,758		(7,015)		(7,015)		13,055,743		(575,743)	(575,743)	150,271	02/15/2046
61691B-AJ-0	MORGAN STNLY CAP BARCLAYS BNK MSCBB 2016-MART C 2.817% 09/13/31		06/15/2021	Call 100.0000		10,100,000	10,100,000	10,099,990	10,091,929		(915)		(915)		10,091,014		8,986	8,986	142,257	09/13/2031
61748H-QW-4	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LN TRST 0.392% 12/25/35		05/27/2021	DEFAULT ATHENE BROKER		1,406,400	1,708,182	1,293,948	1,408,706		(3,007)		(3,007)		1,405,699		701	701	2,969	12/25/2035
61748H-QW-4	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LN TRST 0.392% 12/25/35		05/25/2021	Paydown		262,754	262,925	199,166	216,829		45,925		45,925		262,754				230	12/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61748J-AE-7	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LOAN TRUST 0.612% 08/25/36		12/27/2021	Paydown		455,346	455,346	242,756	170,136		285,209		285,209		455,346				2,110	08/25/2036
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2 6.354% 08/25/36		12/01/2021	Paydown		930,826	930,826	391,477	316,937		619,964	6,074	613,890		930,826				8,579	08/25/2036
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN T 5.704% 01/25/47		12/01/2021	Paydown		243,852	243,852	148,904	116,999		126,853		126,853		243,852				2,610	01/25/2047
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTG LN 5.858% 01/25/47		12/01/2021	Paydown		355,750	355,750	205,528	174,765		180,986		180,986		355,750				3,808	01/25/2047
61754H-AD-4	MORGAN STANLEY MORTGAGE LOAN T 2007-7 AX 2A3 0.812% 04/25/37		12/27/2021	Paydown		456,678	456,678	233,425	175,857		280,821		280,821		456,678				3,513	04/25/2037
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9 6.000% 08/25/37		12/01/2021	Paydown		1,016,015	1,017,591	636,096	636,096		379,919		379,919		1,016,015				31,804	08/25/2037
61756X-AG-0	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LOAN TRUST 2.885% 11/25/37		05/27/2021	DEFAULT ATHENE BROKER		1,253,267	1,414,246	1,304,642	1,195,120		(5,295)		(5,295)		1,189,825		63,442	63,442	20,452	11/25/2037
61756X-AG-0	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LOAN TRUST 2.885% 11/25/37		05/01/2021	Paydown		85,524	85,524	78,896	72,272		13,251		13,251		85,524				557	11/25/2037
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRUST 0.582% 05/26/36		12/27/2021	Paydown		420,406	411,954	314,887	306,153		114,254		114,254		420,406				1,321	05/26/2036
61759F-AJ-0	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R42B 1.357% 07/26/36		12/27/2021	Paydown		472,615	477,125	333,391	366,666		105,949		105,949		472,615				3,034	07/26/2036
61759H-BA-4	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRST 2.391% 06/26/36		12/27/2021	Paydown		531,356	531,815	386,568	411,177		120,180		120,180		531,356				4,904	06/26/2036
61762F-AU-0	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R4 4B2 2.895% 07/26/36		11/08/2021	Third Party Trades		1,091,463	1,252,540	1,063,477	1,064,345		(15,684)		(15,684)		1,048,661		42,802	42,802	32,647	07/26/2036
61762F-AU-0	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R4 4B2 2.895% 07/26/36		10/01/2021	Paydown		234,869	247,776	210,376	210,548		24,321		24,321		234,869				3,116	07/26/2036
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA 0.161% 07/15/46		12/01/2021	Paydown				1,350,052	162,228		(162,228)		(162,228)						81,998	07/15/2046
61762M-CB-5	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 C 4.081% 07/15/46		03/11/2021	Various		6,478,500	8,638,000	8,712,365	8,660,557		(1,564)		(1,564)		8,658,994		(2,180,494)	(2,180,494)	101,852	07/15/2046
61763P-BC-6	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY RE REMIC 2.637% 07/26/46		06/25/2021	DEFAULT ATHENE BROKER		9,165,509	10,103,705	7,628,297	8,806,955		25,752		25,752		8,832,707		332,802	332,802	64,844	07/26/2046
61763P-BC-6	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY RE REMIC 2.637% 07/26/46		05/03/2021	Paydown		1,458,211	1,458,211	1,100,949	1,271,058		187,153		187,153		1,458,211				5,284	07/26/2046
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRUST 2.657% 11/20/36		12/01/2021	Paydown		340,584	340,584	261,398	282,965		57,618		57,618		340,584				4,585	11/20/2036
61769J-BF-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS C 4.154% 06/15/52		12/01/2021	Third Party Trades		6,827,539	6,500,000	6,694,989	6,687,570		(4,437)		(4,437)		6,683,132		144,407	144,407	271,510	06/15/2052
62978*-AA-6	NRG CANAL 3 DEV LLC 2.854% 05/31/26		03/01/2021	Redemption 0.0000			140,830	139,421	139,856		(139,856)		(139,856)							05/31/2026
62979#-AA-1	EAST 76 ST GARAGE LLC EAST 76 ST GARAGE 3.17 10/38 3.170% 10/15/38		12/15/2021	Redemption 100.0000		849,867	849,867	853,823	853,606		(3,740)		(3,740)		849,867				12,646	10/15/2038
636180-BK-6	NATIONAL FUEL GAS CO NFG 4.9 12/01/21 4.900% 12/01/21		03/11/2021	Call 103.1430		29,344,184	28,450,000	29,381,211	28,528,982		(22,857)		(22,857)		28,506,125		(56,125)	(56,125)	1,281,420	12/01/2021
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO NATIONAL RAILROAD PASSENGER CO 3.600% 11/15/33		11/15/2021	Redemption 100.0000		273,973	273,973	273,973	273,973						273,973				7,397	11/15/2033
637417-AF-3	NATIONAL RETAIL PROPERTIES NNN 3.3 04/15/23 3.300% 04/15/23		03/12/2021	Call 106.0937		14,853,115	14,000,000	13,907,220	13,975,950		1,997		1,997		13,977,947		22,053	22,053	1,041,765	04/15/2023
63874E-AJ-9	NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B C 4.058% 04/09/27		11/09/2021	Third Party Trades		11,386,730	10,830,000	11,037,395	10,968,467		(18,444)		(18,444)		10,950,023		436,707	436,707	417,497	04/09/2027
63874E-AL-4	NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B D 4.058% 04/09/27		06/24/2021	MORGAN STANLEY		5,028,125	5,000,000	4,935,810	4,955,108		3,237		3,237		4,958,345		69,780	69,780	115,970	04/09/2027
64352V-LY-5	NEW CENTURY HOME EQUITY LOAN T 2005-A A4 5.114% 08/25/35		12/01/2021	Paydown		562,597	562,597	498,550	559,450		3,147		3,147		562,597				13,539	08/25/2035
651229-AX-4	NEWELL BRANDS INC NEWELL BRANDS INC 5.875% 04/01/36		12/15/2021	Third Party Trades		1,226,275	1,000,000	1,164,640	1,144,489		(6,985)		(6,985)		1,137,504		88,771	88,771	70,779	04/01/2036
651639-AT-3	NEWMONT CORPORATION NEM 3.7 03/15/23 3.700% 03/15/23		12/20/2021	Call 103.7270		1,226,053	1,182,000	1,196,071	1,190,424		(4,089)		(4,089)		1,186,335		(4,335)	(4,335)	99,328	03/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
655044-AE-5	NOBLE ENERGY INC NBL 6 03/01/41 6.000% 03/01/41		01/06/2021	Tax Free Exchange		14,183,547	13,559,000	14,311,823	14,183,790		(243)		(243)		14,183,547				282,479	03/01/2041
655044-AG-0	NOBLE ENERGY INC NBL 5 1/4 11/15/43 5.250% 11/15/43		01/06/2021	Tax Free Exchange		14,924,901	15,000,000	14,914,500	14,924,877		24		24		14,924,901				111,563	11/15/2043
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR NOMURA ASSET ACCEPTANCE CORP 1.212% 10/25/34		12/27/2021	Paydown		186,692	186,692	175,490	179,792		6,900		6,900		186,692				1,060	10/25/2034
65539C-AK-2	NOMURA RESECURITIZATION TRUST NOMURA RESECURITIZATION TRST 2.991% 12/26/36		12/01/2021	Paydown		1,359,813	1,292,506	1,010,578	1,061,626		298,188		298,188		1,359,813				21,486	12/26/2036
65539K-AF-5	NOMURA RESECURITIZATION TRUST NOMURA RESECURITIZATION TRST 2.883% 03/26/36		05/27/2021	DEFAULT ATHENE BROKER		1,615,431	1,736,860	1,578,807	1,619,758		1,980		1,980		1,621,738		(6,308)	(6,308)	21,093	03/26/2036
65539K-AF-5	NOMURA RESECURITIZATION TRUST NOMURA RESECURITIZATION TRST 2.883% 03/26/36		04/01/2021	Paydown		344,875	346,632	315,089	323,261		21,614		21,614		344,875				2,210	03/26/2036
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH 4.200% 05/01/30		05/01/2021	Redemption 100.0000		441,980	441,980	441,980	441,980						441,980				9,282	05/01/2030
670346-AS-4	NUCOR CORPORATION BASIC 2.700% 06/01/30		06/30/2021	DEFAULT ATHENE BROKER		1,044,955	1,000,000	997,210	997,363		123		123		997,486		47,469	47,469	15,675	06/01/2030
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50 5.460% 09/01/50		09/01/2021	Paydown		392,815	392,815	405,669	404,482		(11,667)		(11,667)		392,815				15,534	09/01/2050
67113L-AF-3	OCP CLO LTD OCP 2019-17A C1 2.682% 07/20/32		07/20/2021	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				188,383	07/20/2032
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATI OXY 4.1 02/15/47 4.100% 02/15/47		12/09/2021	Call 97.5000		1,183,650	1,214,000	1,174,400	1,175,263		774		774		1,176,038		7,612	7,612	65,536	02/15/2047
674599-DD-4	OCCIDENTAL PETROLEUM CORPORATI BASIC 7.500% 05/01/31		10/27/2021	Third Party Trades		3,455,912	2,638,000	3,443,743	3,372,087		(47,938)		(47,938)		3,324,149		131,762	131,762	196,751	05/01/2031
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY 3.390% 08/15/36		12/15/2021	Redemption 100.0000		213,753	213,753	213,753	213,753						213,753				3,944	08/15/2036
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51 6.000% 10/01/51		10/01/2021	Redemption 100.0000		377,664	377,664	421,275	417,006		(39,341)		(39,341)		377,664				17,076	10/01/2051
677415-CP-4	OHIO POWER CO BASIC 5.375% 10/01/21		04/29/2021	DEFAULT ATHENE BROKER		255,352	250,000	264,193	259,560		(4,176)		(4,176)		255,385		(32)	(32)	7,764	10/01/2021
679574-A@-2	OLD DOMINION ELECTRIC 5.540% 12/01/40		12/01/2021	Redemption 100.0000		750,000	750,000	750,000	750,000						750,000				41,550	12/01/2040
679574-C@-0	OLD DOMINION ELECTRIC OLD DOMINION ELEC COOP 3.330% 12/01/37		12/01/2021	Redemption 100.0000		650,000	650,000	650,000	650,000						650,000				21,645	12/01/2037
681919-AZ-9	OMNICOM GROUP INC OMC 3 5/8 05/01/22 3.625% 05/01/22		05/28/2021	Call 103.0220		24,725,280	24,000,000	25,123,560	24,185,804		(56,102)		(56,102)		24,129,702		(129,702)	(129,702)	1,225,530	05/01/2022
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE TRU ONEMAIN FINANCIAL ISSUANCE TRS 3.830% 06/18/31		12/18/2021	Paydown		31,473,723	31,473,723	31,317,443	31,422,893		50,830		50,830		31,473,723				856,319	06/18/2031
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38		12/09/2021	Paydown		361,373	361,373	361,365	361,365		8		8		361,373				7,106	04/09/2038
690742-AD-3	OWENS CORNING OC 4.2 12/15/22 4.200% 12/15/22		09/20/2021	Call 104.6324		17,264,339	16,500,000	16,708,665	16,542,604		(17,454)		(17,454)		16,525,150		(25,150)	(25,150)	1,289,864	12/15/2022
69346Y-AF-0	PK AIR FINANCE 2019 PK AIR FINANCE 2019 B-F 3.434% 12/31/49		04/01/2021	DEFAULT ATHENE BROKER		(166,781)	(166,781)	(166,781)	(166,781)						(166,781)				(1,098)	12/31/2049
693680-AM-2	Psmc 2018-1 Trust SERIES 20182 CLASS A12 3.500% 06/25/48		12/01/2021	Paydown		19,301,117	19,301,117	18,282,655	18,350,320		950,797		950,797		19,301,117				346,652	06/25/2048
693684-AM-4	Psmc 2018-1 Trust SERIES 20201 CLASS A12 3.500% 01/25/50		12/01/2021	Paydown		2,741,864	2,741,864	2,859,856	2,856,902		(115,038)		(115,038)		2,741,864				83,801	01/25/2050
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12 4.000% 07/25/49		09/01/2021	Paydown		14,118,297	14,118,297	14,862,531	14,786,566		(668,268)		(668,268)		14,118,297				173,512	07/25/2049
69374K-AM-0	Psmc 2018-1 Trust SERIES 20184 CLASS A12 4.000% 11/25/48		07/01/2021	Paydown		3,885,082	3,885,082	3,757,459	3,764,109		120,973		120,973		3,885,082				47,014	11/25/2048
69374X-AM-2	PSMC 2019-2 Trust SERIES 20192 CLASS A12 3.500% 10/25/49		12/01/2021	Paydown		12,620,217	12,620,217	13,105,800	13,062,833		(442,616)		(442,616)		12,620,217				273,157	10/25/2049
69375B-AM-9	Psmc 2018-1 Trust SERIES 20193 CLASS A12 3.500% 11/25/49		12/01/2021	Paydown		1,410,282	1,410,282	1,442,029	1,439,669		(29,387)		(29,387)		1,410,282				32,512	11/25/2049
69701H-AG-4	PALMER SQUARE CLO LTD PLMRS_20 SERIES 20201A CLASS C 3.132% 04/20/29		05/20/2021	Paydown		530,000	530,000	515,796	514,485		15,515		15,515		530,000				9,944	04/20/2029
705322-AJ-4	PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22 5.952% 11/15/22		11/01/2021	Tax Free Exchange		2,197,747	2,206,000	2,101,215	2,185,673		12,074		12,074		2,197,747				65,651	11/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
705322-AK-1	PEDERNALES ELECTRIC COOP PEDELC 6.202 11/15/32 6.202% 11/15/32		11/01/2021	Tax Free Exchange		25,900,276	24,375,000	27,204,424	26,053,999		(153,723)		(153,723)		25,900,276				1,452,948	11/15/2032
709599-AS-3	PENSKE TRUCK LEASING/PTL PENSKE 3 3/8 02/01/22 3.375% 02/01/22		12/01/2021	Call 100.0000		2,000,000	2,000,000	1,999,140	1,999,853		124		124		1,999,977		23	23	90,000	02/01/2022
717081-EM-1	PFIZER INC BASIC 3.000% 09/15/21		09/15/2021	Maturity		2,000,000	2,000,000	1,994,460	1,998,659		1,341		1,341		2,000,000				60,000	09/15/2021
718546-AC-8	PHILLIPS 66 PSX 4.3 04/01/22 4.300% 04/01/22		12/16/2021	Call 101.1322		11,124,537	11,000,000	11,118,879	11,019,026		(14,514)		(14,514)		11,004,513		(4,513)	(4,513)	646,808	04/01/2022
724060-AA-6	PIPELINE FUNDING CO PIPFND 7 1/2 01/15/30 7.500% 01/15/30		07/15/2021	Redemption 100.0000		161,250	161,250	180,095	172,246		(10,996)		(10,996)		161,250				9,141	01/15/2030
731572-AB-9	RALPH LAUREN CORP BASIC 2.950% 06/15/30		04/29/2021	DEFAULT ATHENE BROKER		626,295	600,000	628,776	627,799		(890)		(890)		626,909		(614)	(614)	6,588	06/15/2030
737415-AL-3	MID-AMERICA APARTMENTS MAA 3 3/8 12/01/22 3.375% 12/01/22		09/07/2021	Call 103.7078		5,185,391	5,000,000	4,998,600	4,999,719		98		98		4,999,817		183	183	314,766	12/01/2022
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2 6.000% 04/25/37		12/01/2021	Paydown			146,316	113,242	115,751		(112,820)	2,930	(115,750)						3,957	04/25/2037
74164M-AA-6	PRIMERICA INC PRI 4 3/4 07/15/22 4.750% 07/15/22		12/20/2021	Call 102.3175		13,045,481	12,750,000	13,146,233	12,822,767		(45,300)		(45,300)		12,777,467		(27,467)	(27,467)	1,161,862	07/15/2022
74166N-AA-2	ADT CORP ADT 4 7/8 07/15/32 4.875% 07/15/32		07/30/2021	STIFEL NICOLAUS		26,017,500	25,000,000	25,000,000	25,000,000						25,000,000		1,017,500	1,017,500	1,266,688	07/15/2032
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6 6.500% 11/25/36		12/01/2021	Paydown		596,997	669,154	480,883	360,545		236,452		236,452		596,997				23,758	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12 6.250% 11/25/36		12/01/2021	Paydown		861,686	965,835	680,014	506,754		354,932		354,932		861,686				32,973	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1 6.500% 09/25/37		12/01/2021	Paydown		1,734,309	2,044,961	1,439,980	1,071,046		663,264		663,264		1,734,309				77,877	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1 7.000% 10/25/37		12/01/2021	Paydown		1,007,226	1,293,836	933,425	936,692		70,534		70,534		1,007,226				53,314	10/25/2037
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE RBSGC MTGE PASS THROUGH 6.000% 01/25/37		12/01/2021	Paydown		264,642	293,063	253,316	235,854		28,788		28,788		264,642				7,448	01/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST R 2009-10 2A1 144A 111.963% 01/26/37		12/01/2021	Paydown		483,442	483,442	546,289	583,062		(99,620)		(99,620)		483,442				68,360	01/26/2037
74928U-BT-3	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRST 2.285% 10/26/35		12/27/2021	Paydown		5,393,838	5,393,838	4,604,404	4,885,505		508,334		508,334		5,393,838				78,082	10/26/2035
74928X-BB-6	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRUST 2.833% 01/26/36		12/27/2021	Paydown		2,576,159	2,598,152	2,215,331	2,235,937		340,221		340,221		2,576,159				39,073	01/26/2036
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRST 6.500% 07/26/36		12/01/2021	Paydown		327,656	366,407	271,828	244,746		82,910		82,910		327,656				7,156	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7 6.000% 05/25/37		12/01/2021	Paydown		613,407	655,656	573,824	539,130		74,278		74,278		613,407				18,738	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5 6.000% 02/25/37		12/01/2021	Paydown		184,366	205,598	182,787	179,901		4,465		4,465		184,366				5,287	02/25/2037
750731-AA-9	RAIDERS FC LEASE-BACKED P/T TR RAIDERS FC SR NT PASS THRU TRU 3.744% 02/10/49		12/10/2021	Redemption 100.0000		70,009	70,009	70,009	70,009						70,009				1,428	02/10/2049
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC 0.472% 05/25/46		12/27/2021	Paydown		205,793	202,666	176,699	172,100		33,693		33,693		205,793				567	05/25/2046
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC 6.000% 05/25/36		12/01/2021	Paydown		237,291	252,616	210,934	218,503		18,788		18,788		237,291				7,952	05/25/2036
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 6.000% 09/25/36		12/01/2021	Paydown		67,673	69,754	40,893	32,775		34,898		34,898		67,673				2,320	09/25/2036
754730-AE-9	RAYMOND JAMES FINANCIAL RJF 3 5/8 09/15/26 3.625% 09/15/26		04/02/2021	Call 111.8512		21,251,724	19,000,000	18,969,790	18,982,582		696		696		18,983,279		16,721	16,721	2,596,099	09/15/2026
756109-AX-2	REALTY INCOME CORPORATION BASIC 3.250% 01/15/31		07/15/2021	DEFAULT ATHENE BROKER		1,106,061	1,000,000	1,116,070	1,111,587		(5,594)		(5,594)		1,105,993		68	68	32,500	01/15/2031
759351-AJ-8	REINSURANCE GROUP OF AMERICA I RGA 5 06/01/21 5.000% 06/01/21		06/01/2021	Maturity		5,000,000	5,000,000	4,972,350	4,998,557		1,443		1,443		5,000,000				125,000	06/01/2021
75974B-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC 4.110% 03/31/35		09/30/2021	Redemption 100.0000		584,049	584,049	584,049	584,049						584,049				20,205	03/31/2035
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 3.104% 02/25/35		12/01/2021	Paydown		196,162	240,621	206,032	210,865		(14,703)		(14,703)		196,162				3,928	02/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 5.750% 11/25/35		12/01/2021	Paydown		539,403	568,271	497,592	506,194		33,209		33,209		539,403				15,986	11/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2006-S3 A2 5.500% 03/25/36		12/01/2021	Paydown		517,808	532,093	417,514	401,534		116,274		116,274		517,808				16,882	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MORTGAGE S 2005-SA2 2A2 2.796% 06/25/35		12/01/2021	Paydown		376,490	376,490	296,167	319,742		56,748		56,748		376,490				7,039	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5 6.000% 04/25/37		12/01/2021	Paydown		442,448	453,199	366,625	361,918		80,530		80,530		442,448				15,372	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8 6.000% 04/25/37		12/01/2021	Paydown		429,695	435,827	352,571	348,045		81,650		81,650		429,695				14,762	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECURITIZATI 2006-A9CB A3 7.028% 09/25/36		12/25/2021	Paydown				167,362	53,609		(53,609)		(53,609)						51,415	09/25/2036
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI 2006-A9CB A11 0.532% 09/25/36		12/25/2021	Paydown		460,834	458,321	158,057	125,734		335,100		335,100		460,834				1,741	09/25/2036
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC 6.250% 07/25/36		12/01/2021	Paydown		174,923	161,854	153,356	153,567		21,356		21,356		174,923				5,938	07/25/2036
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37		12/01/2021	Paydown		465,864	487,465	421,048	373,119		92,745		92,745		465,864				16,269	05/25/2037
77775*-BS-9	ROSENTHAL & ROSENTHAL INC 6.400% 06/24/21		06/24/2021	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				45,714	06/24/2021
78443C-CV-4	SLM STUDENT LOAN TRUST SLMA_06 SLM STUDENT LOAN TRUST 0.493% 12/15/39		12/15/2021	Paydown		1,552,108	1,552,108	1,125,278	1,130,919		421,189		421,189		1,552,108				4,497	12/15/2039
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACENMENT POWER LLC 4.120% 05/31/29		12/31/2021	Redemption 100.0000		1,233,416	1,233,416	1,233,416	1,233,416						1,233,416				26,717	05/31/2029
78662M-AB-2	SAGANAW RECEIVABLES LLC SAG_19 SERIES 20191A CLASS A 5.125% 12/01/23		12/01/2021	Paydown		1,000,799	1,000,799	1,000,799	1,000,799						1,000,799				27,904	12/01/2023
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250% 03/15/40		12/15/2021	Paydown		73,052	62,040	62,011	62,062		10,990		10,990		73,052				2,059	03/15/2040
81744U-AC-8	SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3 3.500% 04/25/42		03/25/2021	Call 100.0000		3,015,269	3,015,269	2,817,519	2,885,616		2,160		2,160		2,887,776		127,494	127,494	26,384	04/25/2042
81744U-AC-8	SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3 3.500% 04/25/42		02/01/2021	Paydown		18,410	18,410	17,203	17,619		792		792		18,410				81	04/25/2042
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7 3.500% 09/25/47		12/01/2021	Paydown		4,041,941	4,041,941	4,135,569	4,124,265		(82,324)		(82,324)		4,041,941				95,158	09/25/2047
81746V-AG-5	SEQUOIA MORTGAGE TRUST SERIES 20183 CLASS A7 3.500% 03/25/48		12/01/2021	Paydown		19,355,553	19,355,553	18,516,691	18,571,835		783,718		783,718		19,355,553				443,395	03/25/2048
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		11/26/2021	Call 100.0000		199,721	199,721	204,615	204,469		(313)		(313)		204,156		(4,435)	(4,435)	7,313	02/25/2049
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		10/01/2021	Paydown		652,200	652,200	668,182	667,706		(15,505)		(15,505)		652,200				10,532	02/25/2049
81747G-AG-7	SEQUOIA MORTGAGE TRUST SERIES 20185 CLASS A7 3.500% 05/25/48		12/01/2021	Paydown		6,566,459	6,566,459	6,207,179	6,231,499		334,960		334,960		6,566,459				119,237	05/25/2048
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1 3.000% 04/25/50		12/01/2021	Paydown		13,259,368	13,259,368	13,532,843	13,525,926		(266,557)		(266,557)		13,259,368				188,393	04/25/2050
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1 7.000% 03/25/50		12/01/2021	Paydown		8,449,272	8,449,272	8,657,863	8,652,716		(203,444)		(203,444)		8,449,272				121,750	03/25/2050
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		12/01/2021	Paydown		1,663,487	1,663,487	1,618,001	1,621,135		42,353		42,353		1,663,487				27,002	11/25/2046
824348-BB-1	SHERWIN-WILLIAMS CO SHW 4.2 01/15/22 4.200% 01/15/22		10/15/2021	Call 100.0000		11,250,000	11,250,000	11,363,950	11,272,473		(22,795)		(22,795)		11,249,679		321	321	590,625	01/15/2022
82510W-AJ-9	SHOPS AT CRYSTALS TRUST SHOPS 2016-CSTL C 3.731% 07/05/36		12/15/2021	Third Party Trades		9,902,344	10,000,000	10,137,380	10,065,749		(16,994)		(16,994)		10,048,756		(146,412)	(146,412)	394,875	07/05/2036
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38		12/23/2021	Paydown		1,526,928	1,526,928	1,526,782	1,526,791		137		137		1,526,928				23,116	07/15/2038
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C 4.170% 03/20/26		12/20/2021	Paydown		428,778	428,778	428,770	428,765		12		12		428,778				8,969	03/20/2026
82669G-AS-3	SIGNATURE BANK SIGNATURE BANK 5.300% 04/22/26		04/19/2021	Call 100.0000		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				503,500	04/22/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
828807-DF-1	SIMON PROPERTY GROUP LP BASIC 2.450% 09/13/29		04/08/2021	DEFAULT ATHENE BROKER		1,079,695	1,080,000	1,086,225	1,086,002		(173)		(173)		1,085,829		(6,134)	(6,134)	15,068	09/13/2029
83416W-AA-1	SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35 5.375% 06/30/35		12/30/2021	Redemption 100.0000		390,627	390,627	390,627	390,627						390,627				15,977	06/30/2035
83421#-AA-1	SOLGEN LLC SOLGEN LLC 3.930% 09/30/36		12/31/2021	Redemption 100.0000		671,709	671,709	671,709	671,709						671,709				11,296	09/30/2036
83887@-AB-8	COOPERATIVE ENERGY COOPERATIVE ENERGY 2010-A 5.400% 12/09/40		12/09/2021	Redemption 100.0000		276,607	276,607	276,607	276,607						276,607				11,252	12/09/2040
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC SOUTH TEXAS ELEC COOP INC 4.160% 08/15/48		08/15/2021	Redemption 100.0000		66,667	66,667	66,667	66,667						66,667				2,080	08/15/2048
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33 3.846% 08/15/33		08/15/2021	Redemption 100.0000		993,429	993,429	993,429	993,429						993,429				28,746	08/15/2033
842400-FR-9	SOUTHERN CALIFORNIA EDISON COM BASIC 3.875% 06/01/21		04/29/2021	DEFAULT ATHENE BROKER		1,003,135	1,000,000	1,023,780	1,002,985		(2,809)		(2,809)		1,000,176		2,959	2,959	15,931	06/01/2021
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES 5.750% 06/15/40		12/15/2021	Redemption 100.0000		357,143	357,143	357,143	357,143						357,143				15,402	06/15/2040
84345P-AB-8	SOUTHERN NAT GAS/ISSUING SONGAS 4.4 06/15/21 4.400% 06/15/21		05/14/2021	Call 100.0000		2,500,000	2,500,000	2,728,375	2,506,680		(6,680)		(6,680)		2,500,000				45,528	06/15/2021
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28 4.100% 10/01/29		10/01/2021	Redemption 100.0000		1,207,141	1,207,141	1,211,668	1,210,520		(3,379)		(3,379)		1,207,141				37,120	10/01/2029
85045@-AA-4	SPRINGFIELD CLINIC LLP 6.090% 12/21/26		12/21/2021	Redemption 100.0000		247,415	247,415	247,415	247,415						247,415				8,237	12/21/2026
85172M-AB-0	SPRINGLEAF FUNDING TRUST SLFT_ SPRINGFIELD FUNDING TRUST 3.800% 05/15/28		09/15/2021	Call 100.0000		4,500,000	4,500,000	4,536,914	4,509,470		(5,221)		(5,221)		4,504,249		(4,249)	(4,249)	128,250	05/15/2028
85172P-AC-1	SPRINGLEAF FUNDING TRUST SPRINGIIAF FUNDING TRUST 3.860% 07/15/30		12/15/2021	Call 100.0000		9,377,000	9,377,000	9,383,661	9,383,130		(3,442)		(3,442)		9,379,688		(2,688)	(2,688)	361,952	07/15/2030
85236#-AA-1	SUNNOVA RAYS 1 SUNNOVA 4.95 3/16/2044 4.950% 03/16/44		10/31/2021	Redemption 100.0000		248,506	248,506	248,506	248,506						248,506				7,728	03/16/2044
85572R-AA-7	START LTD START LTD 4.089% 05/15/43		04/12/2021	DEFAULT ATHENE BROKER		1,387,316	1,397,357	1,384,446	1,385,093		517		517		1,385,610		1,706	1,706	18,570	05/15/2043
85572R-AA-7	START LTD START LTD 4.089% 05/15/43		03/15/2021	Paydown		46,046	46,046	45,621	45,642		404		404		46,046				229	05/15/2043
858155-AE-4	STEELCASE INC. BASIC 5.125% 01/18/29		10/29/2021	Various		1,139,329	1,000,000	992,130	993,366		560		560		993,926		145,403	145,403	65,384	01/18/2029
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR STRUCTURED ADJ RATE MTGE 2.548% 05/25/35		12/01/2021	Paydown		186,229	199,810	183,846	180,948		5,281		5,281		186,229				2,199	05/25/2035
863579-YU-6	STRUCTURED ADJUSTABLE RATE MOR SERIES 200519XS CLASS 2A1 0.403% 10/25/35		05/27/2021	DEFAULT ATHENE BROKER		1,072,382	1,072,675	1,057,965	1,062,209		1,625		1,625		1,063,834		8,548	8,548	1,883	10/25/2035
863579-YU-6	STRUCTURED ADJUSTABLE RATE MOR SERIES 200519XS CLASS 2A1 0.403% 10/25/35		05/25/2021	Paydown		203,835	203,835	201,040	201,846		1,989		1,989		203,835				252	10/25/2035
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE STRUCTURED ASSET MTGE INVEST 0.492% 10/25/36		12/27/2021	Paydown		645,925	645,925	532,888	481,617		164,308		164,308		645,925				1,222	10/25/2036
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-6 3A1 3.153% 07/25/37		12/01/2021	Paydown		481,104	536,310	393,713	332,055		149,050		149,050		481,104				10,287	07/25/2037
86668@-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29 4.130% 06/15/29		12/15/2021	Redemption 100.0000		1,277,125	1,277,125	1,277,125	1,277,125						1,277,125				35,279	06/15/2029
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS 2005-1F 2A5 5.750% 12/25/35		12/01/2021	Paydown		316,013	324,109	289,566	300,080		15,933		15,933		316,013				9,423	12/25/2035
87233Q-AA-6	TC PIPELINES LP TCP 4.65 06/15/21 4.650% 06/15/21		03/15/2021	Call 100.0000		25,835,000	25,835,000	26,920,255	25,865,445		(30,445)		(30,445)		25,835,000				303,669	06/15/2021
87236Y-AF-5	TD AMERITRADE HOLDING CO AMTD 3.3 04/01/27 3.300% 04/01/27		09/24/2021	Tax Free Exchange		59,943,167	60,000,000	59,905,620	59,936,397		6,770		6,770		59,943,167				2,001,500	04/01/2027
87264A-BE-4	T-MOBILE USA INC BASIC 3.875% 04/15/30		05/26/2021	Tax Free Exchange		993,467	1,000,000	992,780	993,221		245		245		993,467				23,788	04/15/2030
87264A-BK-0	T-MOBILE USA INC TMUS 3 02/15/41 3.000% 02/15/41		05/27/2021	Tax Free Exchange		1,987,204	2,000,000	1,986,947	1,987,028		176		176		1,987,204				38,500	02/15/2041
87264A-BM-6	T-MOBILE USA INC TMUS 3.3 02/15/51 3.300% 02/15/51		05/27/2021	Tax Free Exchange		997,934	1,000,000	997,930	997,930		4		4		997,934				21,175	02/15/2051
87264A-BP-9	T-MOBILE USA INC BASIC 2.250% 11/15/31		05/27/2021	Tax Free Exchange		749,933	750,000	749,925	749,927		6		6		749,933				9,797	11/15/2031
87342R-AC-8	TACO BELL FUNDING BELL_16-1A BELL 2016-1A A23 4.970% 05/25/46		11/25/2021	Paydown		85,800	85,800	85,800	85,800						85,800				2,665	05/25/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		12/01/2021	Paydown		120,621	117,502	57,376	64,403		62,415	6,197	56,218		120,621				4,175	07/25/2036
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD BASIC 6.052% 12/30/23		12/31/2021	Redemption 100.0000		463,680	463,680	489,182	484,126		(20,446)		(20,446)		463,680				17,539	12/30/2023
88307*-AA-3	TEXOMA WIND LLC TEXOMA WIND LLC 4.120% 06/30/34		12/31/2021	Redemption 100.0000		1,489,380	1,489,380	1,489,380	1,489,380						1,489,380				44,897	06/30/2034
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD 4.212% 05/17/32		12/15/2021	Paydown		68,594	68,594	68,591	68,674		(81)		(81)		68,594				1,955	05/17/2032
88708L-AA-1	TIMBR-A TIMBR A A 144A 0.392% 06/30/36		03/26/2021	DEFAULT ATHENE BROKER		3,345,433	3,483,075	2,877,891	3,268,955		15,741		15,741		3,284,695		60,738	60,738	3,451	06/30/2036
88708L-AA-1	TIMBR-A TIMBR A A 144A 0.392% 06/30/36		02/26/2021	Paydown		277,275	277,275	229,098	260,230		17,045		17,045		277,275				197	06/30/2036
89233P-4X-1	TOYOTA MOTOR CREDIT CORP TOYOTA 5 02/03/31 5.000% 02/03/31		02/02/2021	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				500,000	02/03/2031
89656F-AB-2	TRINITY RAIL LEASING LP TRL 2012-1A A2 3.525% 01/15/43		06/15/2021	Call 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				114,563	01/15/2043
89690E-AC-1	TRIP RAIL MASTER FUNDING LLC TRMF 2011-1A A2 6.024% 07/15/41		06/16/2021	Call 100.4594		20,061,618	19,969,886	19,969,886	19,969,886						19,969,886				693,225	07/15/2041
898813-AK-6	TUCSON ELECTRIC POWER CO FTSCN 5.15 11/15/21 5.150% 11/15/21		08/20/2021	Call 100.0000		31,000,000	31,000,000	32,930,940	31,152,544		(153,675)		(153,675)		30,998,869		1,131	1,131	1,219,549	11/15/2021
90117P-AQ-8	1211 AVENUE OF THE AMERICAS TR 1211 AVE OF THE AMERICAS TRUST 4.142% 08/10/35		12/16/2021	Third Party Trades		1,919,642	1,950,000	1,942,992	1,930,591		(2,361)		(2,361)		1,928,230		(8,588)	(8,588)	85,258	08/10/2035
90270R-AJ-3	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 C 4.309% 12/10/45		12/01/2021	Third Party Trades		29,812,500	30,000,000	30,736,324	30,166,180		(98,526)		(98,526)		30,067,653		(255,153)	(255,153)	1,320,008	12/10/2045
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA 1.809% 08/10/49		12/01/2021	Paydown				1,065,974	176,965		(176,965)		(176,965)						98,748	08/10/2049
909318-AA-5	UNITED AIRLINES 2018-1 AA PTT BASIC 3.500% 03/01/30		09/01/2021	Redemption 100.0000		198,261	198,261	198,261	198,261						198,261				5,204	03/01/2030
90931C-AA-6	UNITED AIRLINES 2019-1 CLASS A BASIC 4.150% 08/25/31		08/25/2021	Redemption 100.0000		46,249	46,249	50,561	50,272		(4,023)		(4,023)		46,249				1,440	08/25/2031
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 4.550% 08/25/31		08/25/2021	Redemption 100.0000		138,420	138,420	138,420	138,420						138,420				4,724	08/25/2031
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A BASIC 5.875% 10/15/27		10/15/2021	Redemption 100.0000		483,500	483,500	483,500	483,500						483,500				16,728	10/15/2027
90931V-AA-4	UNITED AIR 2018-1 A PTT UAL 3.7 03/01/30 3.700% 03/01/30		09/01/2021	Redemption 100.0000		743,478	743,478	743,478	743,478						743,478				20,632	03/01/2030
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28 3.100% 10/07/28		10/07/2021	Redemption 100.0000		1,268,687	1,268,687	1,268,687	1,268,687						1,268,687				29,497	10/07/2028
90983V-AA-1	MCGUIRE AIR FORCE BASE/FORT DI MCGAFB 5.611 09/15/51 5.611% 09/15/51		09/15/2021	Redemption 100.0000		458,538	458,538	434,971	438,400		20,138		20,138		458,538				18,813	09/15/2051
90983V-AA-1	MCGUIRE AIR FORCE BASE/FORT DI MCGAFB 5.611 09/15/51 5.611% 09/15/51		03/05/2021	Security Withdraw		79,209	80,060	77,152	77,589		21		21		77,610		1,599	1,599		09/15/2051
91159H-HP-8	US BANCORP BASIC 2.625% 01/24/22		03/09/2021	DEFAULT ATHENE BROKER		2,038,673	2,000,000	2,063,333	2,044,975		(8,679)		(8,679)		2,036,296		2,377	2,377	32,813	01/24/2022
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS SERIES 2020ST3 CLASS A 3.350% 04/20/28		12/20/2021	Paydown		305,355	305,355	305,355	305,355						305,355				5,520	04/20/2028
91752*-AA-7	UTAH SOLAR HOLDINGS LLC UTAH SOLAR HOLDINGS LLC 3.590% 12/31/36		12/31/2021	Redemption 100.0000		1,121,615	1,121,615	1,121,615	1,121,615						1,121,615				32,872	12/31/2036
918204-BC-1	VF CORPORATION BASIC 2.950% 04/23/30		11/12/2021	Third Party Trades		1,047,516	1,000,000	1,048,010	1,045,396		(5,136)		(5,136)		1,040,260		7,255	7,255	31,057	04/23/2030
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR VALLEY HEALTH 4.000% 01/15/43		12/15/2021	Redemption 100.0000		124,605	124,605	124,605	124,605						124,605				2,614	01/15/2043
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 4.196% 11/16/43		12/15/2021	Paydown		107,500	107,500	107,500	107,500						107,500				2,443	11/16/2043
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2 3.160% 07/15/44		12/15/2021	Paydown		35,000	35,000	35,000	35,000						35,000				605	07/15/2044
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		12/31/2021	Redemption 100.0000		150,247	150,247	150,247	150,247						150,247				3,711	06/30/2030
92890F-AZ-9	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C20 C 4.513% 05/15/47		03/11/2021	Various		11,253,391	12,700,000	13,264,203	12,949,844		(15,657)		(15,657)		12,934,187		(1,680,796)	(1,680,796)	165,577	05/15/2047
92890H-AD-4	WEA FINANCE LLC/WESTFIEL BASIC 4.750% 09/17/44		04/08/2021	DEFAULT ATHENE BROKER		2,054,593	2,000,000	2,065,200	2,062,501		(414)		(414)		2,062,088		(7,494)	(7,494)	53,042	09/17/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2021	Paydown		153,824	153,824	128,636	136,898		16,926		16,926		153,824				2,590	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER 2005-AR14 1A4 2.828% 12/25/35		12/01/2021	Paydown		60,025	60,025	55,073	58,158		1,867		1,867		60,025				1,001	12/25/2035
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER 0.965% 06/25/44		12/25/2021	Paydown		96,635	96,635	89,629	91,406		5,229		5,229		96,635				607	06/25/2044
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA 1.851% 11/15/45		12/01/2021	Paydown				390,184	67,493		(67,493)		(67,493)						29,090	11/15/2045
92935J-AN-5	WF-RBS COMM MTG TRUST 2011-C2 WFRBS 2011-C2 D 5.523% 07/15/21		01/15/2021	Call 100.0000		2,641,749	2,641,749	2,872,875	2,637,029		28		28		2,637,057		4,692	4,692	12,036	07/15/2021
92936J-AN-4	WF-RBS COMM MTG TRUST WFRBS 2011-C5 E 5.520% 11/15/44		12/01/2021	Paydown		4,209,794	4,209,794	4,586,888	4,271,515		(61,721)		(61,721)		4,209,794				223,124	11/15/2044
92936T-AE-2	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C7 C 4.810% 06/15/45		01/06/2021	CITIGROUP GLOBAL MARKETS		5,782,429	7,911,000	6,317,935	6,317,935		13,792		13,792		6,331,727		(549,298)	(549,298)	31,672	06/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA 1.699% 08/15/45		12/01/2021	Paydown				4,459,594	686,097		(686,097)		(686,097)						653,034	08/15/2045
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA 0.396% 08/15/46		12/01/2021	Paydown				349,008	73,983		(73,983)		(73,983)						20,604	08/15/2046
933634-AJ-6	WAMU MORTGAGE PASS-THROUGH CER 2007-HY3 4A1 2.824% 03/25/37		12/01/2021	Paydown		78,769	78,776	61,379	66,921		11,849		11,849		78,769				1,311	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER 2007-OA2 1A 0.784% 03/25/47		12/01/2021	Paydown		239,265	237,592	114,470	127,523		111,742		111,742		239,265				1,213	03/25/2047
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR7 2A 1.063% 07/25/46		12/01/2021	Paydown		178,088	172,565	145,171	151,830		26,258		26,258		178,088				1,125	07/25/2046
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A 5.878% 08/25/38		12/01/2021	Paydown		142,277	142,277	133,118	135,407		6,870		6,870		142,277				4,553	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MORTGAGE PAS WMALT 2005-7 1A1 5.500% 09/25/35		12/01/2021	Paydown		688,021	642,911	581,767	555,831		132,190		132,190		688,021				14,463	09/25/2035
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS WASHINGTON MUTUAL MTGE PASS TH 0.602% 02/25/36		12/25/2021	Paydown		148,075	142,859	122,770	122,490		25,585		25,585		148,075				621	02/25/2036
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WASHINGTON MUTUAL MTGE PASS TH 1.024% 04/25/46		12/01/2021	Paydown		268,049	261,969	221,364	222,174		45,874		45,874		268,049				1,712	04/25/2046
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE WASHINGTON MUTUAL MORTGAGE 0.934% 10/25/46		12/01/2021	Paydown		326,353	324,444	283,077	286,074		40,279		40,279		326,353				2,196	10/25/2046
939653-AM-3	WASHINGTON REIT WRE 3.95 10/15/22 3.950% 10/15/22		08/26/2021	Call 103.9630		17,673,710	17,000,000	16,949,160	16,989,329		3,944		3,944		16,993,273		6,727	6,727	1,253,811	10/15/2022
946846-AA-2	WD 2005 SPE, LLC WELLS DAIRY 2005 6.42 1/18/27 6.420% 01/18/27		12/31/2021	Redemption 100.0000		621,609	621,609	621,609	621,609						621,609				21,824	01/18/2027
949746-SK-8	WELLS FARGO & COMPANY BASIC 3.069% 01/24/23		04/01/2021	DEFAULT ATHENE BROKER		1,021,927	1,000,000	1,035,227	1,025,253		(5,921)		(5,921)		1,019,332		2,595	2,595	21,057	01/24/2023
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 07/25/49		12/01/2021	Paydown		8,416,897	8,416,897	8,535,260	8,531,772		(114,875)		(114,875)		8,416,897				123,183	07/25/2049
949831-AF-8	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A6 3.000% 07/25/49		12/01/2021	Paydown		3,779,845	3,779,845	3,760,800	3,761,952		17,892		17,892		3,779,845				72,905	07/25/2049
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39 6.000% 06/25/37		12/01/2021	Paydown		571,081	618,545	548,929	591,179		(20,098)		(20,098)		571,081				18,944	06/25/2037
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WELLS FARGO MTGE LOAN TRUST 2.545% 08/27/35		12/01/2021	Paydown		519,731	519,731	515,886	516,817		2,914		2,914		519,731				5,849	08/27/2035
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS XA 0.949% 01/15/52		12/01/2021	Paydown				202,846	198,663		(198,663)		(198,663)						23,472	01/15/2052
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 3.989% 11/25/48		12/01/2021	Paydown		1,457,327	1,457,033	1,492,156	1,491,092		(33,766)		(33,766)		1,457,327				23,134	11/25/2048
95002F-AE-4	Wells Fargo Mortgage Backed Se SERIES 20194 CLASS A5 3.500% 09/25/49		12/01/2021	Paydown		4,001,841	4,001,841	4,104,108	4,094,388		(92,547)		(92,547)		4,001,841				126,471	09/25/2049
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS XA 1.739% 08/15/52		12/01/2021	Paydown			1,545,407	188,288	237,889		(237,889)		(237,889)						18,466	08/15/2052
95058X-AC-2	WENDYS FUNDING LLC WEN_15-1A WENDYS FUNDING LLC 4.497% 06/15/45		06/22/2021	Call 100.0000		2,945,313	2,945,313	2,944,978	2,946,977		(147)		(147)		2,946,829		(1,517)	(1,517)	68,801	06/15/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95058X-AC-2	WENDYS FUNDING LLC WEN_15-1A WENDYS FUNDING LLC 4.497% 06/15/45		06/15/2021	Paydown		15,625	15,625	15,623	15,634		(9)		(9)		15,625				263	06/15/2045
95058X-AE-8	WENDYS FUNDING LLC WEN_15-1A WENDYS FUNDING LLC 3.884% 03/15/48		12/15/2021	Paydown		10,000	10,000	10,000	10,000						10,000				243	03/15/2048
95058X-AH-1	WENDYS FUNDING LLC WEN_15-1A SERIES 20191A CLASS A2II 4.080% 06/15/49		12/16/2021	Paydown		67,500	67,500	67,500	67,500						67,500				1,836	06/15/2049
96221Q-AK-9	WFRBS 2013-C18 C WFRBS 2013-C18 C 4.862% 12/15/46		03/10/2021	BANK OF AMERICA		5,032,813	5,000,000	5,205,469	5,084,660		(5,470)		(5,470)		5,079,190		(46,378)	(46,378)	68,200	12/15/2046
96928*-FV-4	Corium, LLC CTL Corium LLC CTL 4.09 09/15/2044 4.090% 09/15/44		12/15/2021	Redemption 100.0000		346,840	346,840	346,840	346,840						346,840				7,732	09/15/2044
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45		12/01/2021	Paydown		5,015,001	5,015,001	4,888,016	4,897,565		117,436		117,436		5,015,001				73,453	06/20/2045
97654D-AG-1	Winwater Mortgage Loan Trust SERIES 20155 CLASS A7 3.500% 08/20/45		12/01/2021	Paydown		16,015,704	16,015,704	15,391,342	15,439,269		576,435		576,435		16,015,704				237,393	08/20/2045
97988Q-AC-8	WOODMONT TRUST SERIES 20172A CLASS B 2.472% 07/18/28		03/10/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				20,272	07/18/2028
97988Q-AE-4	WOODMONT TRUST WOODMONT TRUST 3.172% 07/18/28		03/10/2021	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				77,384	07/18/2028
97988Q-AG-9	WOODMONT TRUST WOODMONT TRUST 4.572% 07/18/28		03/10/2021	Call 100.0000		5,000,000	5,000,000	4,951,400	5,003,689		(3,689)		(3,689)		5,000,000				92,098	07/18/2028
98419M-AB-6	XYLEM INC XYL 4 7/8 10/01/21 4.875% 10/01/21		10/01/2021	Maturity		6,050,000	6,050,000	6,586,034	6,105,127		(55,127)		(55,127)		6,050,000				294,938	10/01/2021
BCC2CS-Q4-5	PROP LIMITED ELIX AVIATION 5.300% 03/15/42		11/09/2021	Third Party Trades		4,142,830	4,603,145	4,606,765	4,584,423		(23,814)		(23,814)		4,560,609		(417,779)	(417,779)	224,992	03/15/2042
BCC2CS-Q4-5	PROP LIMITED ELIX AVIATION 5.300% 03/15/42		12/01/2021	Paydown		566,439	566,439	567,368	564,589		1,850		1,850		566,439				20,212	03/15/2042
BCC2CS-Q6-0	PROP LIMITED ELIX AVIATION 6.900% 03/15/42		11/01/2021	Paydown		28,514	28,514	28,252	28,317		197		197		28,514				1,573	03/15/2042
BCC2EW-AX-7	HARBOUR AIRCRAFT INVESTMENTS L HARBOUR AIRCRAFT INV LTD 4.000% 11/15/37		12/15/2021	Paydown		28,316	28,316	28,992	28,696		(380)		(380)		28,316				725	11/15/2037
BCC2EW-AZ-2	HARBOUR AIRCRAFT INVESTMENTS L HARBOUR AIRCRAFT INV LTD 5.680% 11/15/37		10/18/2021	DEFAULT ATHENE BROKER		560,217	718,226	732,713	728,157		(1,824)		(1,824)		726,333		(166,116)	(166,116)	34,318	11/15/2037
BCC2EW-AZ-2	HARBOUR AIRCRAFT INVESTMENTS L HARBOUR AIRCRAFT INV LTD 5.680% 11/15/37		10/15/2021	Paydown		681	681	694	690		(9)		(9)		681				32	11/15/2037
C9716#-AK-5	WASTE CONNECTIONS, INC. WASTE CONNECTIONS 3.490% 04/20/27		09/20/2021	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				853,004	04/20/2027
G21308-AA-8	TIAA CHURCHILL MIDDLE MARKET C TIAA CHURCHIL MID MKT CLO III 6.218% 10/30/29		12/21/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				54,826	10/30/2029
G21308-AB-6	TIAA CHURCHILL MIDDLE MARKET C TIAA CHURCHIL MID MKT CLO III 4.518% 10/30/29		12/21/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				57,472	10/30/2029
G9420R-AA-4	ROWAN COMPANIES INC VAL 4 7/8 06/01/22 4.875% 06/01/22		05/05/2021	Taxable Exchange		1,236,998	11,675,000	667,693	667,693						667,693		569,305	569,305	131,738	06/01/2022
009088-AA-3	AIR CANADA ACACN 3 3/4 12/15/27 3.750% 06/15/29	A	12/15/2021	Redemption 100.0000		482,216	482,216	482,216	482,216						482,216				13,562	06/15/2029
009088-AB-1	AIR CANADA ACACN 4 1/8 12/15/27 4.125% 06/15/29	A	12/15/2021	Redemption 100.0000		578,655	578,655	581,488	580,603		(1,948)		(1,948)		578,655				17,902	06/15/2029
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 3.600% 03/15/27	A	09/15/2021	Redemption 100.0000		482,491	482,491	482,491	482,491						482,491				13,027	03/15/2027
11271L-AF-9	BROOKFIELD FINANCE INC BAMACN 3 1/2 03/30/51 3.500% 03/30/51	A	04/29/2021	DEFAULT ATHENE BROKER		992,143	1,000,000	993,130	993,163		43		43		993,206		(1,063)	(1,063)	20,514	03/30/2051
15135U-AG-4	CENOVUS ENERGY INC CVECN 3 08/15/22 3.000% 08/15/22	A	10/20/2021	Call 102.2148		20,442,954	20,000,000	19,936,050	19,987,676		6,026		6,026		19,993,702		6,298	6,298	1,151,287	08/15/2022
15135U-AJ-8	CENOVUS ENERGY INC CENOVUS ENERGY INC 3.800% 09/15/23	A	09/24/2021	Call 105.4860		1,054,860	1,000,000	995,710	998,192		470		470		998,661		1,339	1,339	93,810	09/15/2023
15135U-AR-0	CENOVUS ENERGY INC BASIC 5.400% 06/15/47	A	02/12/2021	DEFAULT ATHENE BROKER		1,167,560	1,000,000	1,123,563	1,123,430		(322)		(322)		1,123,108		44,452	44,452	9,300	06/15/2047
292766-A#-9	ENERPLUS CORPORATION SERIES C SENIOR NOTES 4.400% 05/15/24	A	05/15/2021	Redemption 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				79,200	05/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36485M-AK-5	GARDA WORLD SECURITY BASIC 4.625% 02/15/27	A	05/27/2021	DEFAULT ATHENE BROKER		1,004,063	1,000,000	1,000,000	1,000,000						1,000,000		4,063	4,063	36,229	02/15/2027
496902-AJ-6	KINROSS GOLD CORP KCN 5 1/8 09/01/21 5.125% 09/01/21	A	06/01/2021	Call 100.0000		12,500,000	12,500,000	12,399,798	12,491,132		5,521		5,521		12,496,653		3,347	3,347	480,469	09/01/2021
683715-AB-2	OPEN TEXT CORP BASIC 5.875% 06/01/26	A	04/16/2021	DEFAULT ATHENE BROKER		2,073,750	2,000,000	2,134,167	2,078,069		(13,523)		(13,523)		2,064,546		9,204	9,204	44,063	06/01/2026
683715-AC-0	OPEN TEXT CORP BASIC 3.875% 02/15/28	A	08/13/2021	DEFAULT ATHENE BROKER		1,029,666	1,000,000	1,028,125	1,026,874		(2,120)		(2,120)		1,024,754		4,912	4,912	38,535	02/15/2028
683720-AA-4	OPEN TEXT HOLDINGS INC BASIC 4.125% 02/15/30	A	06/30/2021	DEFAULT ATHENE BROKER		1,016,250	1,000,000	1,000,000	1,000,000						1,000,000		16,250	16,250	36,094	02/15/2030
74819R-AP-1	QUEBECOR MEDIA INC BASIC 5.750% 01/15/23	A	12/10/2021	Third Party Trades		2,089,000	2,000,000	2,030,000	2,016,134		(7,275)		(7,275)		2,008,859		80,141	80,141	114,681	01/15/2023
78008K-J7-9	ROYAL BANK OF CANADA RY 5 02/14/31 5.000% 02/14/31	A	02/14/2021	Redemption 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				625,000	02/14/2031
867224-AA-5	SUNCOR ENERGY INC SUCN 3.6 12/01/24 3.600% 12/01/24	A	09/28/2021	Call 108.3813		13,970,355	12,890,000	12,888,695	12,886,920		115		115		12,887,036		2,964	2,964	1,463,188	12/01/2024
98417E-AK-6	GLENCORE FINANCE CANADA GLENLN 4.95 11/15/21 4.950% 11/15/21	A	11/15/2021	Maturity		20,951,000	20,951,000	21,940,206	21,056,902		(105,902)		(105,902)		20,951,000				1,037,075	11/15/2021
98462Y-AB-6	YAMANA GOLD INC YRICN 4.95 07/15/24 4.950% 07/15/24	A	09/07/2021	Call 111.6980		11,169,800	10,000,000	9,996,753	9,997,863		407		407		9,998,270		1,730	1,730	1,733,550	07/15/2024
98462Y-B#-6	YAMANA GOLD INC SERIES C SENIOR NOTES 4.760% 03/23/22	A	09/08/2021	Call 100.2690		3,534,384	3,524,903	3,524,903	3,524,903						3,524,903				205,802	03/23/2022
98462Y-C#-5	YAMANA GOLD INC SERIES B SENIOR NOTES 4.780% 06/10/23	A	09/08/2021	Call 101.5085		1,281,361	1,262,319	1,262,319	1,262,319						1,262,319				153,013	06/10/2023
BAN0U0-2C-0	CERBERUS CLO 2.210% 05/09/25	D	04/01/2021	Redemption 100.0000		39,513	39,513	39,513	39,513						39,513				(39,513)	05/09/2025
XS1372-84-9	NTPC LTD NTPC LTD 4.250% 02/26/26	D	12/09/2021	Third Party Trades		2,777,759	2,750,000	2,807,906	2,783,580		(49,130)		(49,130)		2,734,450		43,309	43,309	150,314	02/26/2026
XS1163-72-7	SINO OCEAN LD TRS FIN II SINO OCEAN LD TRS FIN II 5.950% 02/04/27	D	05/14/2021	Various		2,810,104	2,508,000	2,775,854	2,700,151		(10,501)		(10,501)		2,689,650		120,453	120,453	117,425	02/04/2027
XS2049-28-9	IND & COMM BK CHN MACAU BASIC 2.875% 09/12/29	D	06/30/2021	DEFAULT ATHENE BROKER		5,192,381	5,000,000	4,961,300	4,965,723		1,732		1,732		4,967,456		224,925	224,925	110,125	09/12/2029
XS2033-26-7	LONGFOR HOLDINGS LTD BASIC 3.950% 09/16/29	D	11/12/2021	Third Party Trades		3,948,340	4,000,000	3,962,840	3,966,846		2,795		2,795		3,969,641		(21,301)	(21,301)	182,578	09/16/2029
XS2056-55-7	KASIKORNBANK PCL HK BASIC 3.343% 10/02/31	D	12/09/2021	Third Party Trades		3,539,528	3,500,000	3,546,950	3,546,549		(8,314)		(8,314)		3,538,235		1,293	1,293	138,781	10/02/2031
XS2098-65-8	LONGFOR HOLDINGS LTD BASIC 3.850% 01/13/32	D	12/09/2021	Third Party Trades		5,067,806	4,800,000	5,092,932	5,088,621		(288,621)		(288,621)		4,800,000		267,806	267,806	259,747	01/13/2032
XS1556-39-1	LA MONDIALE LA MONDIALE 5.875% 01/26/47	D	11/24/2021	Third Party Trades		1,053,795	1,000,000	1,086,250	1,061,891		(8,096)		(8,096)		1,053,795				78,007	01/26/2047
XS2053-34-9	THREE GORGES FIN I KY BASIC 3.200% 10/16/49	D	12/09/2021	Third Party Trades		1,035,889	1,000,000	1,036,860	1,036,675		(36,675)		(36,675)		1,000,000		35,889	35,889	36,711	10/16/2049
00084D-AT-7	ABN AMRO BANK NV BASIC 3.400% 08/27/21	D	04/29/2021	DEFAULT ATHENE BROKER		353,660	350,000	361,735	357,141		(3,570)		(3,570)		353,572		88	88	7,999	08/27/2021
001199-AC-2	AGL Core 4 CLO Ltd AGL 2020-4A B 3.098% 04/20/28	D	04/20/2021	Call 100.0000		31,000,000	31,000,000	30,690,000	30,659,974		23,704		23,704		30,683,677		316,323	316,323	500,126	04/20/2028
00119H-AC-4	AGL CLO 1 LTD. SERIES 20191A CLASS C 2.882% 10/20/32	D	04/16/2021	DEFAULT ATHENE BROKER		1,004,055	1,000,000	1,000,000	1,000,000						1,000,000		4,055	4,055	14,689	10/20/2032
001626-BC-3	ALM LOAN FUNDING ALM_16-19A SERIES 201619A CLASS A2RB 1.674% 04/16/29	D	09/21/2021	Call 100.0000		1,000,000	1,000,000	999,000	999,092		77		77		999,168		832	832	16,593	04/16/2029
001626-BE-9	ALM LOAN FUNDING ALM_16-19A SERIES 201619A CLASS BR2 2.124% 04/16/29	D	09/21/2021	Call 100.0000		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				64,653	04/16/2029
001626-BG-4	ALM LOAN FUNDING ALM_16-19A SERIES 201619A CLASS CR2 3.124% 04/16/29	D	03/01/2021	DEFAULT ATHENE BROKER		(2,399,978)	(2,400,000)	(2,400,000)	(2,400,000)						(2,400,000)		22	22	(16,184)	04/16/2029
001626-BG-4	ALM LOAN FUNDING ALM_16-19A SERIES 201619A CLASS CR2 3.124% 04/16/29	D	09/21/2021	Call 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				52,934	04/16/2029
00162L-CW-5	ALM LOAN FUNDING ALM_13-7R2A ALM LOAN FUNDING 2.824% 07/15/27	D	02/12/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				48,965	07/15/2027
00164B-BJ-5	ALM LOAN FUNDING ALM_13-7R2A SERIES 20137R2A CLASS BR2 2.324% 10/15/27	D	08/19/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,618	10/15/2027
00164B-BL-0	ALM LOAN FUNDING ALM_13-7R2A SERIES 20137R2A CLASS CR2 3.124% 10/15/27	D	08/19/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				27,462	10/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00165K-AN-6	ALM LOAN FUNDING ALM_13-7R2A SERIES 201618A CLASS BR 2.374% 01/15/28	D	08/12/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,584	01/15/2028
00165K-AQ-9	ALM LOAN FUNDING ALM_13-7R2A SERIES 201618A CLASS CR 3.124% 01/15/28	D	08/12/2021	Call 100.0000		2,750,000	2,750,000	2,702,750	2,707,797		4,821		4,821		2,712,618		37,382	37,382	73,850	01/15/2028
00166D-AC-5	ALM LOAN FUNDING ALM_20-1A SERIES 20201A CLASS SUB 0.000% 10/15/29	D	05/26/2021	DEFAULT ATHENE BROKER		230,275	250,000	250,000	207,744	42,257			42,257		250,000		(19,725)	(19,725)	29,202	10/15/2029
00175M-BJ-8	American Money Management Corp AMMC 2014-15A CRR 2.424% 01/15/32	D	12/17/2021	Call 100.0000		5,100,000	5,100,000	5,100,000	5,100,000						5,100,000				150,737	01/15/2032
00177T-AE-3	AMERICAN MONEY MANAGEMENT CORP SERIES 201720A CLASS C 2.472% 04/17/29	D	06/15/2021	DEFAULT ATHENE BROKER		1,002,595	1,000,000	986,500	988,197		1,068		1,068		989,265		13,330	13,330	17,158	04/17/2029
00203Q-AB-3	AP MOELLER - MAERSK A/S MAERSK 3 3/4 09/22/24 3.750% 09/22/24	D	12/06/2021	Call 107.4632		6,267,252	5,832,000	5,716,019	5,772,289		14,094		14,094		5,786,383		45,617	45,617	698,907	09/22/2024
00205G-AA-5	APT PIPELINES LTD APAAU 3 7/8 10/11/22 3.875% 10/11/22	D	04/15/2021	Call 104.9849		26,246,216	25,000,000	24,769,000	24,952,029		7,544		7,544		24,959,573		40,427	40,427	1,741,354	10/11/2022
006278-AN-5	ADAMS MILL CLO LTD 3.624% 07/15/26	D	03/25/2021	DEFAULT ATHENE BROKER		4,001,152	4,000,000	4,000,000	4,000,000						4,000,000		1,152	1,152	66,882	07/15/2026
00900L-AK-0	AIMCO AIMCO_15-AA AIMCO 2.574% 01/15/28	D	10/15/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,836	01/15/2028
00900P-AG-0	AIMCO AIMCO_15-AA AIMCO 2018-BA C 2.324% 01/15/32	D	04/28/2021	Call 100.0000		5,150,000	5,150,000	5,150,000	5,150,000						5,150,000				63,503	01/15/2032
00901A-AE-7	AIMCO AIMCO_15-AA AIMCO 2019-10A C 2.578% 07/22/32	D	08/16/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				43,897	07/22/2032
00901A-AG-2	AIMCO AIMCO_15-AA AIMCO 2019-10A D 3.678% 07/22/32	D	08/16/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				62,108	07/22/2032
02343*-AC-6	AMCOR FINANCE USA INC SERIES C SENIOR NOTE 5.950% 12/15/21	D	12/15/2021	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				535,500	12/15/2021
02364W-BD-6	AMERICA MOVIL SAB DE CV AMXLMM 3 1/8 07/16/22 3.125% 07/16/22	D	12/23/2021	Call 101.5318		6,355,890	6,260,000	6,269,014	6,261,679		(1,257)		(1,257)		6,260,422		(422)	(422)	376,829	07/16/2022
033291-AE-5	ANCHORAGE CAPITAL CLO LTD ANCHC 2019-13A C 2.924% 04/15/32	D	04/07/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				146,882	04/15/2032
033296-AJ-3	ANCHORAGE CREDIT FUNDING LTD A SERIES 20151A CLASS BRV 4.650% 07/28/37	D	07/29/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				46,500	07/28/2037
03665A-AB-3	ANTARES CLO ANTR_17-2A ANTARES CLO 1.882% 01/20/30	D	10/20/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,679	01/20/2030
03665A-AC-1	ANTARES CLO ANTR_17-2A ANTARES CLO 2.482% 01/20/30	D	04/16/2021	DEFAULT ATHENE BROKER		995,220	1,000,000	1,000,000	1,000,000						1,000,000		(4,780)	(4,780)	12,711	01/20/2030
03665A-AD-9	ANTARES CLO ANTR_17-2A ANTR 2017-2A D 3.682% 01/20/30	D	04/16/2021	DEFAULT ATHENE BROKER		996,097	1,000,000	1,000,000	1,000,000						1,000,000		(3,903)	(3,903)	18,644	01/20/2030
03665A-AD-9	ANTARES CLO ANTR_17-2A ANTR 2017-2A D 3.682% 01/20/30	D	10/20/2021	Call 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				170,685	01/20/2030
03665J-AE-8	ANTARES CLO ANTARES CLO 3.232% 07/20/28	D	03/18/2021	Call 100.0000		4,000,000	4,000,000	3,868,616	3,887,878		112,122		112,122		4,000,000				54,973	07/20/2028
03665T-AG-1	ANTARES CLO ANTR_17-2A ANTR 2018-2A C 2.832% 10/20/30	D	04/16/2021	DEFAULT ATHENE BROKER		2,468,483	2,500,000	2,500,000	2,500,000						2,500,000		(31,518)	(31,518)	36,104	10/20/2030
03665T-AJ-5	ANTARES CLO ANTR_17-2A ANTR 2018-2A D 3.782% 10/20/30	D	04/12/2021	DEFAULT ATHENE BROKER		998,152	1,000,000	1,000,000	1,000,000						1,000,000		(1,848)	(1,848)	18,709	10/20/2030
03767J-AD-7	APIDOS CLO APID_17-27A APID 2017-27A B 2.472% 07/17/30	D	06/15/2021	Call 100.0000		14,750,000	14,750,000	14,750,000	14,750,000						14,750,000				250,997	07/17/2030
03767J-AE-5	APIDOS CLO APID_17-27A SERIES 201727A CLASS C 3.572% 07/17/30	D	06/15/2021	Call 100.0000		500,000	500,000	485,500	486,178		934		934		487,112		12,888	12,888	12,160	07/17/2030
03767V-AE-8	APIDOS CLO APID_17-27A APID 2019-31A C 2.674% 04/15/31	D	05/14/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				114,116	04/15/2031
03767V-AF-5	APIDOS CLO APID_17-27A APID 2019-31A D 3.774% 04/15/31	D	05/14/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				159,247	04/15/2031
03835V-AD-8	APTIV PLC APTV 4 1/4 01/15/26 4.250% 01/15/26	D	11/24/2021	Call 111.3270		25,605,210	23,000,000	23,860,200	23,505,869		(102,019)		(102,019)		23,403,851		(403,851)	(403,851)	3,933,000	01/15/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC/A BASIC 4.125% 08/15/26	D	06/30/2021	DEFAULT ATHENE BROKER		2,062,500	2,000,000	2,000,000	2,000,000						2,000,000		62,500	62,500	51,563	08/15/2026
04016D-AE-5	ARES CLO LTD ARES 2016-41A C 2.724% 01/15/29	D	03/24/2021	Call 100.0000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				151,399	01/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04018L-AE-5	ARES CLO LTD ARES 2018-50A C 2.274% 01/15/32	D	06/15/2021	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				96,194	01/15/2032
04623T-AG-0	ASSURANT CLO I LTD ASRNT_18-1A ASSURANT CLO 2.982% 04/20/31	D	06/15/2021	DEFAULT ATHENE BROKER		994,232	1,000,000	1,000,000	1,000,000						1,000,000		(5,768)	(5,768)	20,251	04/20/2031
04942V-AL-8	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2019-13A BN 2.178% 04/22/31	D	04/22/2021	Call 100.0000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				97,505	04/22/2031
04942V-AQ-7	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2019-13A C 3.028% 04/22/31	D	04/22/2021	Call 100.0000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				134,032	04/22/2031
04965C-AQ-1	ATRIUM CDO CORP ATRM 12A DR 2.928% 04/22/27	D	05/06/2021	BARCLAYS CAPITAL GROUP		14,074,725	14,250,000	14,250,000	14,250,000						14,250,000		(175,275)	(175,275)	238,755	04/22/2027
05071T-AC-3	Audax Senior Debt CLO II, LLC SERIES 20192A CLASS B 4.078% 10/22/29	D	04/08/2021	DEFAULT ATHENE BROKER		3,520,993	3,500,000	3,500,000	3,500,000						3,500,000		20,993	20,993	57,661	10/22/2029
05363L-AY-9	AVERY 2015-6A C AVERY 2015-6A CR 2.140% 08/05/27	D	02/25/2021	Call 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				110,480	08/05/2027
05523R-AB-3	BAE SYSTEMS PLC BALN 4 3/4 10/11/21 4.750% 10/11/21	D	10/11/2021	Maturity		14,612,000	14,612,000	14,929,691	14,642,559		(30,559)		(30,559)		14,612,000				694,070	10/11/2021
05541V-AE-6	BG ENERGY CAPITAL PLC BGGRP 4 10/15/21 4.000% 10/15/21	D	10/15/2021	Maturity		13,000,000	13,000,000	12,968,310	12,997,023		2,977		2,977		13,000,000				520,000	10/15/2021
05567L-T3-1	BNP PARIBAS BNP 5 01/15/21 5.000% 01/15/21	D	01/15/2021	Maturity		20,000,000	20,000,000	19,846,600	19,999,249		751		751		20,000,000				500,000	01/15/2021
05580H-AS-8	BNPP 2014 BNPIP 2014-2A DR 3.632% 10/30/25	D	03/23/2021	BARCLAYS CAPITAL GROUP		7,701,233	8,106,561	8,106,561	8,106,561						8,106,561		(405,328)	(405,328)	122,006	10/30/2025
05682Q-AJ-5	BAIN CAPITAL CREDIT CLO LTD BCC 2017-1A C1 2.632% 07/20/30	D	05/20/2021	Call 100.0000		2,788,750	2,788,750	2,788,750	2,788,750						2,788,750				44,612	07/20/2030
05683H-AJ-4	BAIN CAPITAL CREDIT CLO LTD BCC 2017-2A DR 3.674% 07/25/30	D	07/22/2021	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				223,527	07/25/2030
06326B-AA-7	BANK LEUMI LE ISRAEL BM BASIC 3.275% 01/29/31	D	12/09/2021	Third Party Trades		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				89,153	01/29/2031
06761K-AG-6	BABSON CLO LTD BABSN 2019-3A C 2.832% 04/20/31	D	05/20/2021	Call 100.0000		6,250,000	6,250,000	6,250,000	6,250,000						6,250,000				107,343	04/20/2031
06761K-AJ-0	BABSON CLO LTD BABSN 2019-3A D 3.932% 04/20/31	D	05/20/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				165,569	04/20/2031
06761V-AL-1	BABSON CLO LTD SERIES 20194A CLASS D 4.524% 01/15/33	D	03/26/2021	DEFAULT ATHENE BROKER		1,002,545	1,000,000	1,000,000	1,000,000						1,000,000		2,545	2,545	20,874	01/15/2033
07378W-AU-2	BEAN CREEK CLO LTD BCRK_15-1A BEAN CREEK CLO LTD 2.032% 04/20/31	D	06/08/2021	DEFAULT ATHENE BROKER		1,994,376	2,000,000	2,000,000	2,000,000						2,000,000		(5,624)	(5,624)	27,132	04/20/2031
08181V-AG-0	Benefit Street Partners CLO Lt BSP 2018-16A C 2.622% 01/17/32	D	06/04/2021	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				123,784	01/17/2032
08181V-AJ-4	Benefit Street Partners CLO Lt BSP 2018-16A D 3.822% 01/17/32	D	06/04/2021	Call 100.0000		10,200,000	10,200,000	10,200,000	10,200,000						10,200,000				202,169	01/17/2032
09202N-AU-0	BLACK DIAMOND CLO LTD BLACK 2014-1A CR 3.722% 10/17/26	D	07/19/2021	Call 100.0000		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				251,094	10/17/2026
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24 4.625% 06/20/24	D	12/20/2021	Redemption 100.0000		5,434,767	5,434,767	5,434,767	5,434,767						5,434,767				176,930	06/20/2024
11124T-AG-9	BROAD RIVER BSL FUNDING CLO BD SERIES 20201A CLASS D 5.082% 04/20/29	D	06/15/2021	Call 100.0000		1,000,000	1,000,000	950,000	954,083		3,105		3,105		957,188		42,812	42,812	34,134	04/20/2029
114521-AN-7	BROOKSIDE MILL CLO LTD BSMC_13 BROOKSIDE MILL CLO LTD 1.922% 01/17/28	D	08/13/2021	DEFAULT ATHENE BROKER		986,608	1,000,000	1,000,000	1,000,000						1,000,000		(13,392)	(13,392)	16,588	01/17/2028
114521-AP-2	BROOKSIDE MILL CLO LTD BSMC_13 BROOKSIDE MILL CLO LTD 2.772% 01/17/28	D	06/08/2021	DEFAULT ATHENE BROKER		1,888,477	1,900,000	1,900,000	1,900,000						1,900,000		(11,524)	(11,524)	35,367	01/17/2028
12551J-AJ-5	CIFC FUNDING LTD CIFC 2017-4A C 3.374% 10/24/30	D	06/17/2021	Call 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				146,069	10/24/2030
12551R-AE-8	CIFC FUNDING LTD CIFC FUNDING LTD 1.872% 04/18/31	D	04/16/2021	DEFAULT ATHENE BROKER		2,991,660	3,000,000	2,918,000	2,924,466		3,300		3,300		2,927,766		63,894	63,894	29,574	04/18/2031
12551R-AG-3	CIFC FUNDING LTD CIFC FUNDING LTD 2.772% 04/18/31	D	03/03/2021	DEFAULT ATHENE BROKER		1,791,605	1,800,000	1,800,000	1,800,000						1,800,000		(8,395)	(8,395)	19,518	04/18/2031
12621V-AA-3	CNOOC FINANCE 2011 LTD CNOOC 4 1/4 01/26/21 4.250% 01/26/21	D	01/26/2021	Maturity		5,000,000	5,000,000	5,094,600	5,000,841		(841)		(841)		5,000,000				106,250	01/26/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12622N-AB-8	CNPC HK OVERSEAS CAPITAL CNPCCH 4 1/2 04/28/21 4.500% 04/28/21	D	04/28/2021	Maturity		7,000,000	7,000,000	7,200,370	7,008,155		(8,155)		(8,155)		7,000,000				157,500	04/28/2021
14310K-AY-7	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI 1.874% 01/15/31	D	06/08/2021	DEFAULT ATHENE BROKER		1,589,258	1,600,000	1,600,000	1,600,000						1,600,000		(10,742)	(10,742)	20,730	01/15/2031
14316E-AG-4	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A B 2.424% 07/15/32	D	12/20/2021	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				88,602	07/15/2032
14316E-AJ-8	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A C 3.824% 07/15/32	D	12/20/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				395,092	07/15/2032
14889K-AQ-5	CATAMARAN CLO LTD CRMN_18-1A 2.078% 04/22/27	D	03/08/2021	DEFAULT ATHENE BROKER		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				12,466	04/22/2027
14889K-AU-6	CATAMARAN CLO LTD CRMN_18-1A CATAMARAN CLO LTD 2.928% 04/22/27	D	03/09/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				11,569	04/22/2027
14900C-AJ-4	CATAMARAN CLO LTD CRMN_18-1A SERIES 20181A CLASS D 3.774% 10/25/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,008,885	1,000,000	1,000,000	1,000,000						1,000,000		8,885	8,885	24,966	10/25/2031
14919B-AJ-5	CATHEDRAL LAKE LTD CATLK_18-5A SERIES 20185A CLASS C 2.582% 10/21/30	D	06/08/2021	DEFAULT ATHENE BROKER		997,418	1,000,000	1,000,000	1,000,000						1,000,000		(2,582)	(2,582)	17,094	10/21/2030
15032E-AJ-8	CEDAR FUNDING LTD CEDF 2017-8A D 3.372% 10/17/30	D	09/02/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				39,361	10/17/2030
15137E-BG-7	CENT CLO LP CECLO 2014-21A BR2 2.485% 07/27/30	D	03/26/2021	Call 100.0000		10,000,000	10,000,000	9,900,000	10,019,511		(1,873)		(1,873)		10,017,638		(17,638)	(17,638)	106,879	07/27/2030
15672A-AA-0	CERBERUS LOAN FUNDING XVIII LP SERIES 20171A CLASS A 1.874% 04/15/27	D	07/15/2021	Call 100.0000		33,104	33,104	31,747	32,002		505		505		32,506		597	597	495	04/15/2027
15672A-AA-0	CERBERUS LOAN FUNDING XVIII LP SERIES 20171A CLASS A 1.874% 04/15/27	D	04/15/2021	Paydown		448,015	448,015	429,647	433,100		14,916		14,916		448,015				2,914	04/15/2027
15673L-AC-1	CERBERUS LOAN FUNDING XXI LP C CERB 2017-4A B FL 10/15/2027 2.024% 10/15/27	D	06/08/2021	DEFAULT ATHENE BROKER		994,990	1,000,000	1,000,000	1,000,000						1,000,000		(5,010)	(5,010)	13,940	10/15/2027
15673L-AE-7	CERBERUS LOAN FUNDING XXI LP C CERB 2017-4A C FL 10/15/2027 2.524% 10/15/27	D	06/15/2021	DEFAULT ATHENE BROKER		992,189	1,000,000	1,000,000	1,000,000						1,000,000		(7,811)	(7,811)	17,720	10/15/2027
15673L-AG-2	CERBERUS LOAN FUNDING XXI LP C CERB 2017-4A D FL 10/15/2027 3.924% 10/15/27	D	03/08/2021	DEFAULT ATHENE BROKER		499,988	500,000	500,000	500,000						500,000		(13)	(13)	8,077	10/15/2027
17181T-AE-1	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-4A B 2.222% 10/17/31	D	08/13/2021	DEFAULT ATHENE BROKER		1,255,626	1,250,000	1,218,340	1,220,743		4,303		4,303		1,225,046		30,580	30,580	23,839	10/17/2031
17182X-AE-1	CIFC FUNDING LTD CIFC_18-4A CIFC 2019-4A B 2.524% 07/15/32	D	10/18/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				131,643	07/15/2032
17182X-AG-6	CIFC FUNDING LTD CIFC_18-4A CIFC 2019-4A C 3.624% 07/15/32	D	10/18/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				187,407	07/15/2032
20428A-AD-1	CIE FINANCEMENT FONCIER CFF 5 02/18/31 5.000% 02/18/31	D	02/18/2021	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				625,000	02/18/2031
21685W-DD-6	COOPERATIEVE RABOBANK UA BASIC 3.875% 02/08/22	D	03/09/2021	DEFAULT ATHENE BROKER		2,065,538	2,000,000	2,103,533	2,077,598		(13,271)		(13,271)		2,064,328		1,210	1,210	45,424	02/08/2022
225313-AK-1	CREDIT AGRICOLE SA CREDIT AGRICOLE SA 4.000% 01/10/33	D	12/14/2021	Third Party Trades		1,695,007	1,584,000	1,574,195	1,575,701		525		525		1,576,226		118,781	118,781	90,816	01/10/2033
225401-AH-1	CREDIT SUISSE GROUP AG CREDIT SUISSE GROUP AG 1.441% 06/12/24	D	06/30/2021	DEFAULT ATHENE BROKER		3,048,942	3,000,000	3,000,000	3,000,000						3,000,000		48,942	48,942	23,671	06/12/2024
225401-AM-0	CREDIT SUISSE GROUP AG BASIC 2.593% 09/11/25	D	06/30/2021	DEFAULT ATHENE BROKER		1,042,327	1,000,000	1,017,613	1,015,280		(1,987)		(1,987)		1,013,293		29,034	29,034	20,816	09/11/2025
22615M-AU-6	Crestline Denali CLO XIV, LTD DEN14 2016-1A DR 3.474% 10/23/31	D	04/29/2021	BARCLAYS CAPITAL GROUP		6,722,100	7,000,000	7,000,000	7,000,000						7,000,000		(277,900)	(277,900)	132,951	10/23/2031
22616T-AG-1	Crestline Denali CLO XVII, LLC DEN17 2018-1A D 3.374% 10/15/31	D	04/29/2021	BANK OF AMERICA		7,267,125	7,500,000	7,500,000	7,500,000						7,500,000		(232,875)	(232,875)	145,169	10/15/2031
24824T-AW-0	Denali Capital CLO XII LTD DEN12 2016-1A DR 2.874% 04/15/31	D	06/17/2021	MORGAN STANLEY		7,540,800	8,000,000	8,000,000	8,000,000						8,000,000		(459,200)	(459,200)	164,570	04/15/2031
25211A-AD-1	DEWOLF PARK CLO LTD DWOLF 2017-1A D 3.274% 10/15/30	D	10/15/2021	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				508,992	10/15/2030
25255A-AA-4	Diameter Credit Funding I SERIES 20191A CLASS A 4.600% 07/25/37	D	04/08/2021	DEFAULT ATHENE BROKER		4,040,000	4,000,000	4,000,000	4,000,000						4,000,000		40,000	40,000	129,311	07/25/2037
25255A-AB-2	Diameter Credit Funding I SERIES 20191A CLASS B 5.200% 07/25/37	D	04/08/2021	DEFAULT ATHENE BROKER		2,020,000	2,000,000	2,000,000	2,000,000						2,000,000		20,000	20,000	73,089	07/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25600W-AC-4	DNB BOLIGKREDITT AS DNBNO 5 04/01/31 5.000% 04/01/31	D	04/01/2021	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				625,000	04/01/2031
256853-AB-8	DOLPHIN ENERGY LTD DOLNRG 5 1/2 12/15/21 5.500% 12/15/21	D	11/29/2021	Call 100.2151		25,053,785	25,000,000	25,437,250	25,052,677		(50,197)		(50,197)		25,002,480		(2,480)	(2,480)	1,367,674	12/15/2021
26243E-AC-5	DRYDEN SENIOR LOAN FUND DRSLF_ SERIES 201753A CLASS C 1.824% 01/15/31	D	08/13/2021	DEFAULT ATHENE BROKER		3,947,032	4,000,000	3,814,916	3,835,173		15,973		15,973		3,851,146		95,886	95,886	64,143	01/15/2031
26244Q-AC-7	DRYDEN SR LOAN FUND DRSLF 2017-49A C 2.472% 07/18/30	D	04/19/2021	Call 100.0000		3,550,000	3,550,000	3,550,000	3,550,000						3,550,000				46,154	07/18/2030
26244Q-AD-5	DRYDEN SR LOAN FUND DRSLF 2017-49A D 3.772% 07/18/30	D	04/19/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				39,147	07/18/2030
26249B-AW-1	DRYDEN SENIOR LOAN FUND DRSLF 2013-30A DR 2.754% 02/15/30	D	05/06/2021	MORGAN STANLEY		17,607,885	18,137,500	18,137,500	18,137,500						18,137,500		(529,615)	(529,615)	247,584	02/15/2030
26250J-AY-6	DRYDEN SR LOAN FUND DRSLF 2012-25A DRR 3.124% 10/15/27	D	05/06/2021	JP MORGAN SECURITIES		10,973,710	11,000,000	11,000,000	11,000,000						11,000,000		(26,290)	(26,290)	204,447	10/15/2027
26252N-AG-4	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A C 2.804% 05/15/32	D	05/17/2021	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				57,786	05/15/2032
26252N-AJ-8	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A D 3.854% 05/15/32	D	05/17/2021	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				177,792	05/15/2032
27830X-AG-1	Eaton Vance CDO Ltd EATON 2019-1A C 2.774% 04/15/31	D	05/17/2021	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				128,434	04/15/2031
27830X-AJ-5	Eaton Vance CDO Ltd EATON 2019-1A D 3.874% 04/15/31	D	05/17/2021	Call 100.0000		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				100,570	04/15/2031
34956N-AE-2	Fortress Credit BSL Limited SERIES 20191A CLASS B 2.274% 07/23/32	D	04/16/2021	DEFAULT ATHENE BROKER		6,059,052	6,000,000	5,979,002	5,981,539		788		788		5,982,327		76,725	76,725	68,924	07/23/2032
34956N-AG-7	Fortress Credit BSL Limited SERIES 20191A CLASS C 3.024% 07/23/32	D	04/08/2021	DEFAULT ATHENE BROKER		2,506,148	2,500,000	2,485,509	2,486,598		464		464		2,487,063		19,085	19,085	36,534	07/23/2032
34960J-AY-1	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO 2.771% 07/10/30	D	03/05/2021	DEFAULT ATHENE BROKER		1,475,691	1,500,000	1,500,000	1,500,000						1,500,000		(24,309)	(24,309)	17,273	07/10/2030
34960J-BA-2	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO 3.794% 07/10/30	D	03/05/2021	DEFAULT ATHENE BROKER		4,999,885	5,000,000	4,943,527	4,953,427		6,511		6,511		4,959,939		39,946	39,946	77,978	07/10/2030
34960K-AE-2	FORTRESS CREDIT OPP CLO 15-6A FORTRESS CREDIT OPP CLO 7.504% 07/10/30	D	10/18/2021	Tax Free Exchange		1,486,696	1,500,000	1,477,500	1,484,286		2,410		2,410		1,486,696				86,223	07/10/2030
34961J-AG-9	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO 2.104% 11/15/29	D	03/05/2021	DEFAULT ATHENE BROKER		6,216,922	6,300,000	6,224,009	6,240,847		3,210		3,210		6,244,056		(27,134)	(27,134)	41,718	11/15/2029
34961J-AJ-3	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO 2.804% 11/15/29	D	03/05/2021	DEFAULT ATHENE BROKER		1,495,649	1,500,000	1,500,000	1,500,000						1,500,000		(4,352)	(4,352)	13,141	11/15/2029
34961J-AL-8	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPPORTUNITIES 3.904% 11/15/29	D	03/05/2021	DEFAULT ATHENE BROKER		1,599,973	1,600,000	1,580,000	1,585,695		518		518		1,586,213		13,760	13,760	19,395	11/15/2029
34962D-AG-1	Fortress Credit BSL Limited SERIES 20192A CLASS C 3.332% 10/20/32	D	04/16/2021	DEFAULT ATHENE BROKER		1,004,048	1,000,000	1,000,000	1,000,000						1,000,000		4,048	4,048	16,914	10/20/2032
34962D-AJ-5	Fortress Credit BSL Limited SERIES 20192A CLASS D 4.482% 10/20/32	D	04/01/2021	DEFAULT ATHENE BROKER		1,002,398	1,000,000	1,000,000	1,000,000						1,000,000		2,398	2,398	20,694	10/20/2032
34962X-AG-7	Fortress Credit BSL Limited SERIES 20201A CLASS B 2.428% 10/20/33	D	04/08/2021	DEFAULT ATHENE BROKER		2,009,120	2,000,000	2,000,000	2,000,000						2,000,000		9,120	9,120	19,492	10/20/2033
35177P-AW-7	ORANGE SA ORAFP 4 1/8 09/14/21 4.125% 09/14/21	D	04/01/2021	Call 101.6910		23,388,930	23,000,000	22,998,820	23,000,027		(10)		(10)		23,000,017		(17)	(17)	908,107	09/14/2021
377373-AH-8	GLAXOSMITHKLINE CAPITAL PLC BASIC 3.375% 06/01/29	D	12/07/2021	Third Party Trades		8,748,240	8,000,000	7,915,760	7,928,821		6,948		6,948		7,935,768		812,472	812,472	276,000	06/01/2029
38136M-AQ-1	GOLDENTREE LOAN MANAGEMENT US GLM 2017-2A D 2.782% 11/28/30	D	06/08/2021	DEFAULT ATHENE BROKER		500,826	500,000	500,000	500,000						500,000		826	826	9,188	11/28/2030
38137H-CA-4	GOLDENTREE LOAN OPP XI LTD GOLDEN TREE LOAN OPP XI LTD 2.522% 01/18/31	D	04/12/2021	DEFAULT ATHENE BROKER		1,499,996	1,500,000	1,500,000	1,500,000						1,500,000		(5)	(5)	19,224	01/18/2031
38137Y-AJ-0	GOLDENTREE LOAN MANAGEMENT US GLM 2019-4A C 2.824% 04/24/31	D	05/14/2021	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				88,996	04/24/2031
38172C-AQ-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201735A CLASS DR 3.882% 07/20/29	D	04/16/2021	DEFAULT ATHENE BROKER		5,920,712	6,000,000	5,979,161	5,976,234		528		528		5,976,761		(56,049)	(56,049)	98,375	07/20/2029
38172X-AQ-2	GOLUB CAPITAL PARTNERS CLO LTD GOLUB CAPITAL PARTNERS CLO LTD 3.624% 07/25/29	D	06/15/2021	DEFAULT ATHENE BROKER		1,000,000	1,000,000	998,750	999,145		119		119		999,265		735	735	23,995	07/25/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38174X-AN-7	GOLUB CAPITAL PARNERS CLO LTD GOLUB CAPITAL PARTNERS CLO LTD 3.875% 07/26/29	D	03/03/2021	DEFAULT ATHENE BROKER		2,215,258	2,250,000	2,211,750	2,241,947		(160)		(160)		2,241,787		(26,529)	(26,529)	31,719	07/26/2029
38175U-AG-7	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201837A CLASS C 2.482% 07/20/30	D	03/08/2021	DEFAULT ATHENE BROKER		1,500,773	1,500,000	1,500,000	1,500,000						1,500,000		773	773	14,885	07/20/2030
38176G-AC-6	Golub Capital Partners CLO, LT SERIES 201941A CLASS B 2.032% 04/20/29	D	02/10/2021	Call 100.0000		4,000,000	4,000,000	3,999,864	3,997,262		2,738		2,738		4,000,000				26,609	04/20/2029
38176G-AG-7	Golub Capital Partners CLO, LT SERIES 201941A CLASS D 3.882% 04/20/29	D	01/08/2021	DEFAULT ATHENE BROKER		999,991	1,000,000	1,002,451	1,002,232		(22)		(22)		1,002,210		(2,219)	(2,219)	8,819	04/20/2029
38176K-AC-7	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS A2 2.132% 04/20/31	D	03/08/2021	DEFAULT ATHENE BROKER		1,000,912	1,000,000	1,000,000	1,000,000						1,000,000		912	912	8,572	04/20/2031
38176K-AE-3	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS B 2.732% 04/20/31	D	04/08/2021	DEFAULT ATHENE BROKER		1,991,668	2,000,000	2,000,000	2,000,000						2,000,000		(8,332)	(8,332)	26,640	04/20/2031
38176L-AG-6	GOLUB CAPITAL PARTNERS CLO LLC SERIES 201839A CLASS C 2.332% 10/20/28	D	06/08/2021	DEFAULT ATHENE BROKER		1,005,719	1,000,000	1,000,000	1,000,000						1,000,000		5,719	5,719	15,489	10/20/2028
38176L-AJ-0	GOLUB CAPITAL PARTNERS CLO LLC SERIES 201839A CLASS D 3.382% 10/20/28	D	04/16/2021	DEFAULT ATHENE BROKER		1,742,137	1,750,000	1,750,000	1,750,000						1,750,000		(7,863)	(7,863)	30,032	10/20/2028
39729R-AD-0	GREENWOOD PARK CLO LTD GRNPK_1 GREENWOOD PARK CLO LTD 1.824% 04/15/31	D	06/08/2021	DEFAULT ATHENE BROKER		995,023	1,000,000	1,000,000	1,000,000						1,000,000		(4,977)	(4,977)	12,629	04/15/2031
39808P-AQ-9	GREYWOLF CLO LTD GREYWOLF CLO LTD 2.124% 01/25/31	D	03/08/2021	DEFAULT ATHENE BROKER		1,001,069	1,000,000	1,000,000	1,000,000						1,000,000		1,069	1,069	8,186	01/25/2031
39808P-AS-5	GREYWOLF CLO LTD GREYWOLF CLO LTD 3.124% 01/25/31	D	03/08/2021	DEFAULT ATHENE BROKER		999,984	1,000,000	1,000,000	1,000,000						1,000,000		(16)	(16)	11,880	01/25/2031
40049J-BA-4	GRUPO TELEVISA SAB TELVIS 5 05/13/45 5.000% 05/13/45	D	06/08/2021	DEFAULT ATHENE BROKER		1,163,873	1,000,000	1,157,500	1,156,134		(1,732)		(1,732)		1,154,402		9,470	9,470	28,472	05/13/2045
404280-AW-9	HSBC HOLDINGS PLC HSBC HOLDINGS PLC 4.300% 03/08/26	D	12/15/2021	Third Party Trades		1,093,478	1,000,000	998,550	999,171		140		140		999,311		94,167	94,167	54,825	03/08/2026
404280-BJ-7	HSBC HOLDINGS PLC BASIC 3.262% 03/13/23	D	12/08/2021	Third Party Trades		1,006,323	1,000,000	1,020,880	1,010,649		(8,287)		(8,287)		1,002,362		3,961	3,961	40,322	03/13/2023
44928X-AQ-7	ICG US CLO ICG_14-1A 2.232% 01/20/30	D	06/08/2021	DEFAULT ATHENE BROKER		500,650	500,000	500,000	500,000						500,000		650	650	7,424	01/20/2030
44928X-AS-3	ICG US CLO ICG_14-1A ICG US CLO LTD 3.282% 01/20/30	D	09/14/2021	Call 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				42,824	01/20/2030
44933W-AE-9	ICG US CLO LTD SERIES 20152RA CLASS B 2.522% 01/16/33	D	04/08/2021	DEFAULT ATHENE BROKER		1,204,001	1,200,000	1,200,000	1,200,000						1,200,000		4,001	4,001	15,505	01/16/2033
44933W-AG-4	ICG US CLO LTD SERIES 20152RA CLASS C 3.622% 01/16/33	D	03/31/2021	DEFAULT ATHENE BROKER		999,988	1,000,000	1,000,000	1,000,000						1,000,000		(12)	(12)	17,502	01/16/2033
449786-AJ-1	ING BANK NV INTNED 5.45 02/10/31 5.450% 02/10/31	D	02/10/2021	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				545,000	02/10/2031
449786-AY-8	ING BANK NV ING BANKS NV 5.800% 09/25/23	D	12/14/2021	Third Party Trades		6,466,500	6,000,000	6,605,520	6,244,895		(82,753)		(82,753)		6,162,143		304,357	304,357	426,300	09/25/2023
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33 3.870% 05/20/33	D	12/20/2021	Redemption 100.0000		431,566	431,566	431,566	431,566						431,566				10,489	05/20/2033
45262B-AC-7	IMPERIAL BRANDS FIN PLC BASIC 3.875% 07/26/29	D	03/26/2021	DEFAULT ATHENE BROKER		2,024,508	1,880,000	2,035,410	2,030,762		(3,825)		(3,825)		2,026,938		(2,429)	(2,429)	48,567	07/26/2029
45323#-AA-9	IMPULSORA PIPELINE/MIDSTREAM NUEVA ERA PIPELINE 6.050% 12/31/42	D	12/31/2021	Redemption 100.0000		1,072,523	1,072,523	1,072,523	1,072,523						1,072,523				49,348	12/31/2042
46137N-AB-4	INVERSIONES LATIN AMERICA POWE INVERSIONES LATIN AMERICA PWR 5.350% 03/31/33	D	06/15/2021	Call 100.8600		23,823,312	23,620,189	23,620,189	23,620,189						23,620,189				1,099,687	03/31/2033
46137N-AB-4	INVERSIONES LATIN AMERICA POWE INVERSIONES LATIN AMERICA PWR 5.350% 03/31/33	D	03/31/2021	Redemption 100.0000		345,874	345,874	345,874	345,874						345,874				9,274	03/31/2033
46616K-AQ-7	JFIN CLO LTD JFIN_13-1A SERIES 20131A CLASS BR 3.282% 01/20/30	D	04/08/2021	DEFAULT ATHENE BROKER		1,002,670	1,000,000	1,000,000	1,000,000						1,000,000		2,670	2,670	15,917	01/20/2030
47421M-BC-6	JEFFERSON MILL CLO LTD JEFFM_1 SERIES 20151A CLASS DR 3.682% 10/20/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,007,696	1,000,000	1,000,000	1,000,000						1,000,000		7,696	7,696	24,879	10/20/2031
48249V-AU-5	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 3.774% 04/15/29	D	03/05/2021	DEFAULT ATHENE BROKER		4,020,316	4,000,000	4,000,000	4,000,000						4,000,000		20,316	20,316	60,918	04/15/2029
48252K-AE-9	KKR FINANCIAL CLO LTD KKR_21 KKR FINANCIAL CLO LTD 1.924% 04/15/31	D	03/08/2021	DEFAULT ATHENE BROKER		2,458,310	2,500,000	2,451,550	2,454,251		1,174		1,174		2,455,425		2,885	2,885	20,385	04/15/2031
48661A-AG-1	KAYNE CLO 2.984% 07/15/31	D	03/17/2021	Call 100.0000		4,000,000	4,000,000	3,960,000	3,959,613		40,387		40,387		4,000,000				52,677	07/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48661L-AG-7	KAYNE CLO SERIES 20195A CLASS D 3.924% 07/24/32	D	04/08/2021	DEFAULT ATHENE BROKER		3,006,654	3,000,000	2,978,010	2,977,774		672		672		2,978,446		28,208	28,208	55,221	07/24/2032
48661T-AE-5	KAYNE CLO SERIES 20182A CLASS C 2.424% 10/15/31	D	02/17/2021	Call 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				15,422	10/15/2031
48661T-AG-0	KAYNE CLO SERIES 20182A CLASS D 3.374% 10/15/31	D	02/17/2021	Call 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				21,195	10/15/2031
50048M-BS-8	KOMMUNALBANKEN AS KBN 3.66 06/30/34 3.660% 06/30/34	D	06/30/2021	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				915,000	06/30/2034
50189P-AJ-1	LCM LIMITED PARTNERSHIP LCM 25A D 3.582% 07/20/30	D	04/29/2021	BANK OF AMERICA		7,279,125	7,500,000	7,500,000	7,500,000						7,500,000		(220,875)	(220,875)	149,052	07/20/2030
50200Y-AJ-7	LCM LTD PARTNERSHIP LCM 30A C 2.732% 04/20/31	D	06/09/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				36,270	04/20/2031
50200Y-AL-2	LCM LTD PARTNERSHIP LCM 30A D 3.882% 04/20/31	D	06/09/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				127,731	04/20/2031
50201M-AJ-2	LCM LTD PARTNERSHIP LCM 29A C 2.724% 04/15/31	D	07/16/2021	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				171,117	04/15/2031
50201M-AL-7	LCM LTD PARTNERSHIP LCM 29A D 3.974% 04/15/31	D	07/16/2021	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				169,778	04/15/2031
53566T-AA-9	LINE ONE PERU METRO EXPA BASIC 4.737% 01/10/33	D	10/10/2021	Redemption 100.0000		1,362,396	1,362,396	1,362,396	1,362,396						1,362,396				40,573	01/10/2033
53566T-AB-7	LINE ONE PERU METRO EXPA BASIC 4.737% 04/10/33	D	10/10/2021	Redemption 100.0000		1,017,879	1,017,879	1,017,879	1,017,879						1,017,879				30,313	04/10/2033
543064-AA-7	LST II LONGITUDINAL DE LA SIERRA TRAM 5.230% 10/31/33	D	10/31/2021	Redemption 100.0000		1,827,773	1,827,773	1,827,773	1,827,773						1,827,773				70,985	10/31/2033
55283L-AA-3	MAPS LTD MAPSL_19-1A SERIES 20191A CLASS A 4.458% 03/15/44	D	12/15/2021	Paydown		69,759	69,759	55,109	55,586		14,173		14,173		69,759				2,584	03/15/2044
55316L-AE-6	mmcf clo, llc SERIES 20192A CLASS B 3.574% 04/15/29	D	03/08/2021	DEFAULT ATHENE BROKER		999,979	1,000,000	1,000,000	1,000,000						1,000,000		(21)	(21)	14,754	04/15/2029
55608X-AA-5	MACQUARIE BANK LTD MQGAU 6 5/8 04/07/21 6.625% 04/07/21	D	04/07/2021	Maturity		10,000,000	10,000,000	11,022,800	10,043,457		(43,457)		(43,457)		10,000,000				331,250	04/07/2021
55817A-AG-9	MADISON PARK FUNDING LTD MDPK 2018-32A B 2.178% 01/22/31	D	03/17/2021	Call 100.0000		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				211,573	01/22/2031
55818H-BL-1	MADISON PARK FUNDING LTD SERIES 201210A CLASS DR2 3.382% 01/20/29	D	04/08/2021	DEFAULT ATHENE BROKER		1,003,067	1,000,000	1,000,000	1,000,000						1,000,000		3,067	3,067	16,389	01/20/2029
55818X-AJ-2	MADISON PARK FUNDING LTD MDPK_ SERIES 201516A CLASS C 3.832% 04/20/26	D	07/09/2021	Call 100.0000		1,000,000	1,000,000	977,500	974,393		3,954		3,954		978,347		21,653	21,653	28,463	04/20/2026
55818X-BA-0	MADISON PARK FUNDING LTD MDPK_ MDPK 2015-16A BR 2.782% 04/20/26	D	07/09/2021	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				187,403	04/20/2026
55818Y-BG-5	MADISON PARK FUNDING LTD MDPK 2015-17A CR 2.530% 07/21/30	D	02/12/2021	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				28,944	07/21/2030
55820T-AG-3	MADISON PARK FUNDING LTD MDPK 2017-23A D 3.630% 07/27/30	D	06/15/2021	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				469,397	07/27/2030
55953H-AY-9	MAGNETITE CLO MAGNE_15-12A MAGNE 2015-12A DR 3.124% 10/15/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,008,950	1,000,000	1,000,000	1,000,000						1,000,000		8,950	8,950	21,770	10/15/2031
55953M-AW-2	MAGNETITE CLO LTD MAGNETITE CLO LTD 2.874% 07/25/31	D	03/08/2021	DEFAULT ATHENE BROKER		2,996,334	3,000,000	3,000,000	3,000,000						3,000,000		(3,666)	(3,666)	32,870	07/25/2031
55954K-AG-0	MAGNETITE CLO LTD MAGNE 2017-19A D 3.422% 07/17/30	D	04/19/2021	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				266,974	07/17/2030
55954N-AG-4	MAGNETITE CLO LTD SERIES 201923A CLASS D 3.724% 10/25/32	D	04/16/2021	DEFAULT ATHENE BROKER		1,004,251	1,000,000	1,000,000	1,000,000						1,000,000		4,251	4,251	18,233	10/25/2032
56576Q-AU-2	MARATHON CLO LTD MCLO_17-9A MCLO 2013-5A CR 2.910% 11/21/27	D	06/17/2021	Brean Capital LLC		13,739,301	14,370,000	14,370,000	14,370,000						14,370,000		(630,699)	(630,699)	246,496	11/21/2027
56576Q-AU-2	MARATHON CLO LTD MCLO_17-9A MCLO 2013-5A CR 2.910% 11/21/27	D	02/22/2021	Paydown		390,332	390,332	390,332	390,332						390,332				2,923	11/21/2027
56577P-AG-4	MARATHON CLO LTD MCLO_17-9A MARATHON CLO LTD 2.524% 04/15/29	D	12/21/2021	Third Party Trades		2,263,826	2,298,000	2,259,394	2,294,112		759		759		2,294,872		(31,045)	(31,045)	71,297	04/15/2029
56577P-AJ-8	MARATHON CLO LTD MCLO_17-9A MARATHON CLO LTD 3.174% 04/15/29	D	09/23/2021	DEFAULT ATHENE BROKER		2,242,000	2,360,000	2,224,220	2,326,617		4,516		4,516		2,331,133		(89,133)	(89,133)	73,726	04/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
56577Q-AG-2	MARATHON CLO LTD MCLO_18-11A MCLO 2018-11A C 2.882% 04/20/31	D	10/21/2021	Third Party Trades		990,000	1,100,000	1,100,000	1,100,000						1,100,000		(110,000)	(110,000)	33,239	04/20/2031
56578J-AJ-1	MARATHON CLO LTD MCLO 2017-10A C 3.854% 11/15/29	D	05/06/2021	BARCLAYS CAPITAL GROUP		8,452,800	9,000,000	9,000,000	9,000,000						9,000,000		(547,200)	(547,200)	170,978	11/15/2029
56578K-AJ-8	MARATHON CLO LTD MCLO_17-9A SERIES 201812A CLASS C 3.722% 04/18/31	D	06/24/2021	DEFAULT ATHENE BROKER		932,500	1,000,000	1,000,000	1,000,000						1,000,000		(67,500)	(67,500)	26,684	04/18/2031
56844Y-AE-7	MARINER CLO LLC MARNR_18-5A MARINER CLO LLC 1.924% 04/25/31	D	08/13/2021	DEFAULT ATHENE BROKER		988,813	1,000,000	1,000,000	1,000,000						1,000,000		(11,187)	(11,187)	16,204	04/25/2031
60683M-AC-3	MITSUI FUDOSAN CO LTD BASIC 3.950% 01/24/29	D	12/09/2021	Third Party Trades		2,214,740	2,000,000	1,996,400	1,996,991		307		307		1,997,298		217,442	217,442	109,503	01/24/2029
62944B-AX-2	BK NEDERLANDSE GEMEENTEN BNG 3 3/4 09/30/39 3.750% 09/30/39	D	09/30/2021	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,875,000	09/30/2039
62983P-AA-3	NAKILAT INC QGTS 6.067 12/31/33 6.067% 12/31/33	D	12/31/2021	Redemption 100.0000		510,106	510,106	400,433	448,932		61,174		61,174		510,106				23,326	12/31/2033
62983P-AB-1	NAKILAT INC QGTS 6.267 12/31/33 6.267% 12/31/33	D	12/31/2021	Redemption 100.0000		186,500	186,500	146,403	160,414		26,086		26,086		186,500				8,811	12/31/2033
64130T-AW-5	NEUBERGER BERMAN CLO LTD NEUB 2015-20A DR 2.524% 01/15/28	D	06/10/2021	Call 100.0000		8,375,000	8,375,000	8,375,000	8,375,000						8,375,000				145,398	01/15/2028
64131J-AJ-5	NEUBERGER BERMAN CLO LTD NEUB 2017-25A D 3.372% 10/18/29	D	03/17/2021	Call 100.0000		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				97,482	10/18/2029
64132J-AJ-4	NEUBERGER BERMAN CLO LTD NEUB 2019-31A C 2.832% 04/20/31	D	04/20/2021	Call 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				95,993	04/20/2031
64132M-AG-3	NEUBERGER BERMAN CLO LTD NEUB 2018-30A C 2.532% 01/20/31	D	03/05/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				98,985	01/20/2031
64132M-AJ-7	NEUBERGER BERMAN CLO LTD NEUB 2018-30A D 3.782% 01/20/31	D	03/05/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				146,207	01/20/2031
64755R-AG-8	New Mountain CLO 1 Ltd SERIES CLO 1A CLASS B 2.224% 10/15/32	D	06/08/2021	DEFAULT ATHENE BROKER		1,002,452	1,000,000	1,000,000	1,000,000						1,000,000		2,452	2,452	14,352	10/15/2032
64755R-AL-7	New Mountain CLO 1 Ltd SERIES CLO 1A CLASS D 4.374% 10/15/32	D	04/08/2021	DEFAULT ATHENE BROKER		2,046,925	2,060,000	2,060,000	2,060,000						2,060,000		(13,075)	(13,075)	41,378	10/15/2032
65023P-AJ-9	NEWARK BSL CLO 2 NBCLO 2017-1A C 3.774% 07/25/30	D	03/04/2021	Redemption 100.0000		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				199,294	07/25/2030
65357L-AE-5	Niagara Park CLO, Ltd. NIAPK 2019-1A C 2.522% 07/17/32	D	07/19/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,795	07/17/2032
65357L-AG-0	Niagara Park CLO, Ltd. NIAPK 2019-1A D 3.672% 07/17/32	D	07/19/2021	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				156,835	07/17/2032
65504L-AD-9	NOBLE HOLDING INTL LTD NE 6.2 08/01/40 6.200% 08/01/40	C	03/02/2021	DIRECT		107,022	15,300,000	229,500	229,500						229,500		(122,478)	(122,478)		08/01/2040
67102Q-AP-3	OAK HILL CREDIT PARTNERS OAKC 2012-7A CR 2.882% 11/20/27	D	03/05/2021	Call 100.0000		12,500,000	12,500,000	12,497,500	12,506,438		(281)		(281)		12,506,157		(6,157)	(6,157)	106,437	11/20/2027
67112R-AL-8	OAK HILL CREDIT PARTNERS OAKC 2019-3A C 2.582% 07/20/32	D	07/02/2021	Call 100.0000		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				89,556	07/20/2032
67112R-AN-4	OAK HILL CREDIT PARTNERS OAKC 2019-3A D 3.682% 07/20/32	D	07/02/2021	Call 100.0000		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				139,890	07/20/2032
67401U-AJ-6	Oaktree CLO Ltd SERIES 20192A CLASS B2 5.300% 04/15/31	D	04/08/2021	DEFAULT ATHENE BROKER		2,300,000	2,300,000	2,311,500	2,295,789		138		138		2,295,927		4,073	4,073	58,580	04/15/2031
675758-AH-9	ODEBRECHT FINANCE LTD ODBR 5 1/8 06/26/22 5.125% 06/26/22	D	03/01/2021	Tax Free Exchange		562,500	5,000,000	562,500	200,000	362,500			362,500		562,500					06/26/2022
67575X-AE-1	OCTAGON INV PARTNERS 31 LTD OCT31 2017-1A C 2.532% 07/20/30	D	02/04/2021	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				62,276	07/20/2030
67590A-BF-8	OCTAGON INV PARTNERS XIV OCT14 2012-1A BR 2.724% 07/15/29	D	03/12/2021	Call 100.0000		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				221,721	07/15/2029
67707C-AN-8	OAK HILL CREDIT PARTNERS OAKC 2014-10RA D 3.282% 12/12/30	D	04/20/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				170,431	12/12/2030
68620Y-AA-0	ORIGIN ENERGY FINANCE LT ORGAU 5.45 10/14/21 5.450% 10/14/21	D	10/14/2021	Maturity		15,000,000	15,000,000	14,954,250	14,995,449		4,551		4,551		15,000,000				817,500	10/14/2021
69377P-AC-8	PPM CLO 2, Ltd. PPMC 2019-2A B1 2.272% 04/16/32	D	04/16/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				84,116	04/16/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69377P-AE-4	PPM CLO 2, Ltd. PPMC 2019-2A C 3.122% 04/16/32	D	04/16/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				48,941	04/16/2032
69701K-AE-2	PALMER SQUARE LOAN FUNDING LTD SERIES 2020 3A CLASS B 3.432% 07/20/28	D	01/08/2021	DEFAULT ATHENE BROKER		2,002,280	2,000,000	1,990,000	1,990,908		6		6		1,990,914		11,366	11,366	15,637	07/20/2028
69701K-AG-7	PALMER SQUARE LOAN FUNDING LTD SERIES 2020 3A CLASS C 4.062% 07/20/28	D	07/20/2021	Call 100.0000		1,820,000	1,820,000	1,729,000	1,736,203		7,236		7,236		1,743,440		76,560	76,560	57,139	07/20/2028
69915Y-AE-4	PARALLEL LTD PARL_18-1A PARALLEL LTD 1.882% 04/20/31	D	08/13/2021	DEFAULT ATHENE BROKER		1,480,481	1,500,000	1,500,000	1,500,000						1,500,000		(19,520)	(19,520)	24,179	04/20/2031
69915Y-AG-9	PARALLEL LTD PARL_18-1A PARALLEL LTD 2.932% 04/20/31	D	09/23/2021	DEFAULT ATHENE BROKER		940,000	1,000,000	1,000,000	1,000,000						1,000,000		(60,000)	(60,000)	28,450	04/20/2031
721327-AG-9	PIKES PEAK CLO PIKE PEAK CLO 3.274% 07/24/31	D	03/05/2021	DEFAULT ATHENE BROKER		8,007,868	8,000,000	8,000,000	8,000,000						8,000,000		7,868	7,868	94,469	07/24/2031
72132W-AD-1	PIKES PEAK CLO SERIES 2019 4A CLASS D 4.224% 07/15/32	D	04/08/2021	DEFAULT ATHENE BROKER		3,029,325	3,000,000	2,999,547	2,991,708		149		149		2,991,858		37,467	37,467	63,276	07/15/2032
74977R-CP-7	COOPERATIEVE RABOBANK UA RABOBK 5.03 03/03/31 5.030% 03/03/31	D	03/03/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				251,500	03/03/2031
74988T-AJ-6	RR LTD RRAM_20-10 SERIES 2020 10A CLASS C 4.854% 07/15/33	D	06/04/2021	Call 100.0000		1,000,000	1,000,000	960,000	962,310		2,090		2,090		964,399		35,601	35,601	31,946	07/15/2033
74990F-AG-8	RR LTD RRAM_18-5A SERIES 2019 6A CLASS A2 2.044% 04/15/30	D	03/16/2021	Call 100.0000		4,000,000	4,000,000	3,972,800	3,934,701		65,299		65,299		4,000,000				36,456	04/15/2030
74990F-AJ-2	RR LTD RRAM_18-5A SERIES 2019 6A CLASS B 2.624% 04/15/30	D	03/16/2021	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				28,908	04/15/2030
74990F-AL-7	RR LTD RRAM_18-5A SERIES 2019 6A CLASS C 3.574% 04/15/30	D	03/16/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,574	04/15/2030
75405U-AA-4	RAS LAFFAN LNG 3 RASGAS 5.838 09/30/27 5.838% 09/30/27	D	09/30/2021	Redemption 100.0000		248,400	248,400	213,003	235,352		13,048		13,048		248,400				11,095	09/30/2027
75888M-AJ-9	REGATTA XIV FUNDING LTD REG14_ REG14 2018-3A C 2.374% 10/25/31	D	04/16/2021	DEFAULT ATHENE BROKER		1,004,721	1,000,000	1,000,000	1,000,000						1,000,000		4,721	4,721	11,783	10/25/2031
75888M-AL-4	REGATTA XIV FUNDING LTD REG14_ REG14 2018-3A D 3.324% 10/25/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,008,392	1,000,000	1,000,000	1,000,000						1,000,000		8,392	8,392	22,053	10/25/2031
75888R-AJ-8	REGATTA XV FUNDING LTD REG15_1 REG15 2018-4A C 3.424% 10/25/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,004,162	1,000,000	1,000,000	1,000,000						1,000,000		4,162	4,162	22,701	10/25/2031
767201-AS-5	RIO TINTO FIN USA LTD RIOLN 3 3/4 06/15/25 3.750% 06/15/25	D	12/03/2021	Call 109.3269		8,746,150	8,000,000	7,946,640	7,973,707		5,084		5,084		7,978,790		21,210	21,210	1,036,150	06/15/2025
77342K-AG-5	ROCKFORD TOWER CLO LTD ROCKT_1 SERIES 2018 2A CLASS D 3.232% 10/20/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,008,865	1,000,000	1,000,000	1,000,000						1,000,000		8,865	8,865	21,904	10/20/2031
77578J-AB-4	ROLLS-ROYCE PLC ROLLS 3 5/8 10/14/25 3.625% 10/14/25	D	04/14/2021	STIFEL NICOLAUS		34,087,500	34,000,000	33,980,750	33,988,356		483		483		33,988,839		98,661	98,661	623,097	10/14/2025
78109Q-AJ-7	RR 2 LTD SERIES 2017 2A CLASS C 3.124% 10/15/29	D	04/12/2021	Call 100.0000		1,500,000	1,500,000	1,422,300	1,424,667		3,037		3,037		1,427,704		72,296	72,296	24,158	10/15/2029
78110F-AC-3	RR Ltd SERIES 2020 9A CLASS A2A 3.624% 04/15/31	D	04/15/2021	Call 100.0000		500,000	500,000	490,000	490,773		549		549		491,322		8,678	8,678	9,451	04/15/2031
78110F-AE-9	RR Ltd SERIES 2020 9A CLASS A2B 4.524% 04/15/31	D	04/15/2021	Call 100.0000		2,250,000	2,250,000	2,205,000	2,208,346		2,215		2,215		2,210,562		39,438	39,438	52,769	04/15/2031
78110F-AG-4	RR Ltd SERIES 2020 9A CLASS B 5.124% 04/15/31	D	04/15/2021	Call 100.0000		1,200,000	1,200,000	1,176,000	1,177,729		1,060		1,060		1,178,789		21,211	21,211	31,784	04/15/2031
78434T-AC-2	SCFF LTD SERIES 2020 1A CLASS A2A 3.374% 04/15/31	D	04/15/2021	Call 100.0000		560,000	560,000	550,760	551,640		508		508		552,148		7,852	7,852	9,878	04/15/2031
78434T-AE-8	SCFF LTD SERIES 2020 1A CLASS A2B 4.124% 04/15/31	D	04/15/2021	Call 100.0000		1,330,000	1,330,000	1,308,055	1,310,117		1,057		1,057		1,311,174		18,826	18,826	28,503	04/15/2031
78434T-AG-3	SCFF LTD SERIES 2020 1A CLASS B 4.874% 04/15/31	D	04/15/2021	Call 100.0000		500,000	500,000	491,750	492,517		339		339		492,857		7,143	7,143	12,611	04/15/2031
81880X-AG-7	Shackleton CLO LTD SERIES 2019 14A CLASS C 3.732% 07/20/30	D	03/25/2021	DEFAULT ATHENE BROKER		3,987,584	4,000,000	3,988,082	3,986,173		167		167		3,986,339		1,245	1,245	66,221	07/20/2030
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42	D	04/12/2021	DEFAULT ATHENE BROKER		3,465,586	3,483,502	3,450,060	3,503,067		(511)		(511)		3,502,556		(36,969)	(36,969)	53,659	10/15/2042
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42	D	03/15/2021	Paydown		52,815	52,582	52,078	52,878		(62)		(62)		52,815				401	10/15/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83012D-AE-3	SIXTH STREET CLO XVI LTD SIXST SERIES 202016A CLASS D 3.832% 10/20/32	D	06/15/2021	DEFAULT ATHENE BROKER		993,012	1,000,000	1,000,000	1,000,000						1,000,000		(6,988)	(6,988)	24,401	10/20/2032
83614B-AJ-8	SOUND POINT CLO LTD SNDPT 2019-2A C 3.074% 04/15/32	D	06/04/2021	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				88,673	04/15/2032
83614B-AL-3	SOUND POINT CLO LTD SNDPT 2019-2A D 3.984% 04/15/32	D	06/04/2021	Call 100.0000		8,500,000	8,500,000	8,415,000	8,419,205		51,189		51,189		8,470,394		29,606	29,606	176,145	04/15/2032
85816V-AD-8	STEELE CREEK CLO LTD STCR_17-1 STEELE CREEK CLO LTD 3.024% 10/15/30	D	10/05/2021	DEFAULT ATHENE BROKER		952,500	1,000,000	1,000,000	1,000,000						1,000,000		(47,500)	(47,500)	30,726	10/15/2030
87154G-AE-5	SYMPHONY CLO LTD SYMP 2016-18A C 2.624% 01/23/28	D	06/29/2021	Call 100.0000		8,250,000	8,250,000	8,250,000	8,250,000						8,250,000				153,594	01/23/2028
87164K-AB-0	SYNGENTA FINANCE NV SYNNVX 4 3/8 03/28/42 4.375% 03/28/42	D	12/15/2021	Various		20,358,000	19,575,000	20,250,075	20,156,253		(16,681)		(16,681)		20,139,573		(564,573)	(564,573)	1,822,582	03/28/2042
87166R-AG-2	SYMPHONY CLO LTD SYMP 2019-21A C 2.674% 07/15/32	D	07/15/2021	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				84,042	07/15/2032
87166R-AJ-6	SYMPHONY CLO LTD SYMP 2019-21A D 3.774% 07/15/32	D	07/15/2021	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				117,409	07/15/2032
87166V-AB-4	SYMPHONY CLO LTD SYMP 2018-20A B1 2.222% 01/16/32	D	01/19/2021	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				92,234	01/16/2032
87166V-AC-2	SYMPHONY CLO LTD SYMP 2018-20A C 2.972% 01/16/32	D	01/19/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				56,897	01/16/2032
87166V-AD-0	SYMPHONY CLO LTD SYMP 2018-20A D 3.982% 01/16/32	D	01/20/2021	Call 100.0000		10,000,000	10,000,000	9,900,000	9,885,328		784		784		9,886,112		113,888	113,888	107,934	01/16/2032
87232A-AG-9	TCI-Flatiron CLO Ltd TFLAT 2018-1A C 2.734% 01/29/32	D	03/02/2021	Call 100.0000		10,000,000	10,000,000	9,900,000	9,898,400		939		939		9,899,338		100,662	100,662	97,230	01/29/2032
87232A-AJ-3	TCI-Flatiron CLO Ltd TFLAT 2018-1A D 3.903% 01/29/32	D	03/02/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				134,774	01/29/2032
87244D-AP-9	WIND RIVER CLO LTD WINDR_13-1A WIND RIVER CLO LTD 3.782% 07/20/30	D	06/30/2021	DEFAULT ATHENE BROKER		1,999,968	2,000,000	2,000,000	2,000,000						2,000,000		(32)	(32)	54,281	07/20/2030
87244G-AC-1	TIAA CHURCHILL MIDDLE MARKET C TIAA CHURCHIL MID MKT CLO II 1.924% 01/24/30	D	11/04/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,589	01/24/2030
87244G-AE-7	TIAA CHURCHILL MIDDLE MARKET C TIAA CHURCHILL MI MKT CLO II 2.574% 01/24/30	D	11/04/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				27,341	01/24/2030
87244G-AG-2	TIAA CHURCHILL MIDDLE MARKET C TIAA CHURCHILL MID MKT CLO II 3.824% 01/24/30	D	11/04/2021	Call 100.0000		500,000	500,000	500,000	500,000						500,000				20,164	01/24/2030
87248T-AN-5	TICP CLO LTD TICP_17-7A SERIES 20177A CLASS BR 1.824% 04/15/33	D	08/13/2021	DEFAULT ATHENE BROKER		1,002,144	1,000,000	983,200	981,502		5,820		5,820		987,322		14,822	14,822	16,036	04/15/2033
87250R-AC-8	TICP CLO LTD TICP_20-15A SERIES 202015A CLASS C 2.282% 04/20/33	D	04/08/2021	DEFAULT ATHENE BROKER		1,205,818	1,200,000	1,200,000	1,200,000						1,200,000		5,818	5,818	13,434	04/20/2033
87268R-AA-2	TRUPS FINANCIALS NOTE SECUR LT SERIES 20192A CLASS A1 2.480% 02/28/39	D	02/28/2021	Paydown		11,084	11,084	11,084	11,084						11,084				71	02/28/2039
87406D-AT-3	TAKEDA PHARM BASIC 4.400% 11/26/23	D	06/30/2021	DEFAULT ATHENE BROKER		2,171,732	2,000,000	2,165,137	2,125,630		(21,620)		(21,620)		2,104,010		67,722	67,722	52,311	11/26/2023
87656X-B#-7	TATE & LYLE INTL FIN PLC TATE LYLE 3.41 11/19/31 3.410% 11/19/31	D	05/14/2021	SEAPORT		5,174,000	5,000,000	5,000,000	5,000,000						5,000,000		174,000	174,000	89,039	11/19/2031
87656X-B@-9	TATE & LYLE INTL FIN PLC TATE LYLE 3.31 11/19/29 3.310% 11/19/29	D	05/14/2021	SEAPORT		7,305,410	7,000,000	7,000,000	7,000,000						7,000,000		305,410	305,410	120,999	11/19/2029
87854X-AD-3	TECHNIPFMC PLC FTI 3.45 10/01/22 3.450% 10/01/22	D	03/18/2021	Call 104.7017		28,792,960	27,500,000	27,631,872	27,550,512		(7,028)		(7,028)		27,543,484		(43,484)	(43,484)	1,733,074	10/01/2022
87938W-AP-8	TELEFONICA EMISIONES SAU TELEFO 5.462 02/16/21 5.462% 02/16/21	D	02/16/2021	Maturity		7,500,000	7,500,000	8,148,550	7,513,024		(13,024)		(13,024)		7,500,000				204,825	02/16/2021
87938W-AR-4	TELEFONICA EMISIONES SAU TELEFO 4.57 04/27/23 4.570% 04/27/23	D	08/02/2021	Call 106.8010		3,204,030	3,000,000	3,139,830	3,040,803		(9,958)		(9,958)		3,030,845		(30,845)	(30,845)	308,759	04/27/2023
87969N-AC-9	TELSTRA CORP LTD TLSAU 4.8 10/12/21 4.800% 10/12/21	D	10/12/2021	Maturity		12,533,000	12,533,000	13,203,838	12,595,647		(62,647)		(62,647)		12,533,000				601,584	10/12/2021
88034Q-AC-1	TENGIZCHEVROIL FINANCE COMPANY BASIC 3.250% 08/15/30	D	06/08/2021	DEFAULT ATHENE BROKER		1,017,271	1,000,000	1,015,000	1,014,712		(599)		(599)		1,014,113		3,158	3,158	28,438	08/15/2030
883310-AG-9	THAYER PARK CLO LTD THAYR 2017-1A C 3.832% 04/20/29	D	03/23/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				33,543	04/20/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88432D-BL-7	WIND RIVER CLO LTD WINDR_13-1A WINDR 2014-3A DR2 3.528% 10/22/31	D	04/29/2021	BANK OF AMERICA		9,858,000	10,000,000	10,000,000	10,000,000						10,000,000		(142,000)	(142,000)	193,912	10/22/2031
88434G-AG-0	WIND RIVER CLO LTD WINDR 2017-3A D 3.274% 10/15/30	D	04/29/2021	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				147,440	10/15/2030
89640A-AE-6	TRINITAS CLO LTD TRNTS_18-8A SERIES 201910A CLASS C 3.224% 04/15/32	D	04/08/2021	DEFAULT ATHENE BROKER		2,008,314	2,000,000	2,000,000	2,000,000						2,000,000		8,314	8,314	32,462	04/15/2032
89640A-AG-1	TRINITAS CLO LTD TRNTS_18-8A SERIES 201910A CLASS D 4.274% 04/15/32	D	04/08/2021	DEFAULT ATHENE BROKER		3,007,740	3,000,000	3,000,000	3,000,000						3,000,000		7,740	7,740	64,006	04/15/2032
89675*-AP-2	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2 6.600% 04/30/22	D	08/30/2021	Call 100.0000		700,000	700,000	700,000	700,000						700,000				66,650	04/30/2022
89675*-AP-2	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2 6.600% 04/30/22	D	04/30/2021	Redemption 100.0000		700,000	700,000	700,000	700,000						700,000				23,100	04/30/2022
89675*-AR-8	TRITON CONTAINER INTL LIMITED SERIES 2010-A-4 6.650% 04/30/22	D	08/30/2021	Call 100.0000		300,000	300,000	300,000	300,000						300,000				28,789	04/30/2022
89675*-AR-8	TRITON CONTAINER INTL LIMITED SERIES 2010-A-4 6.650% 04/30/22	D	04/30/2021	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				9,975	04/30/2022
902133-AK-3	TYCO ELECTRONICS GROUP S TEL 4 7/8 01/15/21 4.875% 01/15/21	D	01/15/2021	Maturity		9,173,000	9,173,000	9,782,113	9,176,060		(3,060)		(3,060)		9,173,000				223,592	01/15/2021
91889D-AC-0	VALARIS PLC VAL 8 01/31/24 8.000% 01/31/24	D	05/05/2021	Taxable Exchange		831,017	9,864,000	406,890	406,890						406,890		424,127	424,127		01/31/2024
91912E-AA-3	VALE SA BASIC 5.625% 09/11/42	D	06/08/2021	DEFAULT ATHENE BROKER		1,248,403	1,000,000	1,257,500	1,256,157		(3,308)		(3,308)		1,252,848		(4,446)	(4,446)	41,719	09/11/2042
92330Y-AJ-2	VENTURE CDO LTD VENTR 2018-33A C 2.524% 07/15/31	D	02/26/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				98,202	07/15/2031
92331A-AN-4	VENTURE CDO LTD VENTURE CDO LTD 4.132% 07/20/30	D	04/09/2021	DEFAULT ATHENE BROKER		2,984,199	3,000,000	3,000,000	3,000,000						3,000,000		(15,801)	(15,801)	59,793	07/20/2030
92338B-AG-0	Verde CLO Ltd VERDE 2019-1A C 2.774% 04/15/32	D	04/15/2021	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				58,423	04/15/2032
92557U-BC-0	VIBRANT CLO LTD VIBR 2015-3A CRR 3.632% 10/20/31	D	05/06/2021	CREDIT SUISSE SECURITIES		9,641,000	10,000,000	10,000,000	10,000,000						10,000,000		(359,000)	(359,000)	208,616	10/20/2031
92558N-AE-2	VIBRANT CLO LTD VIBR 2019-11A B 2.732% 07/20/32	D	09/30/2021	Call 100.0000		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				140,590	07/20/2032
92841#-AA-4	VISTA JET MALTA FINANCE PLC VISTA JET MALTA FINANCE PLC 4.500% 07/15/27	D	07/15/2021	Redemption 100.0000		2,738,612	2,738,612	2,738,612	2,738,612						2,738,612				125,551	07/15/2027
92912V-AU-9	VOYA CLO LTD VOYA_14-2A VOYA CLO LTD 3.672% 04/17/30	D	05/18/2021	DEFAULT ATHENE BROKER		1,882,257	1,920,000	1,891,968	1,909,136		547		547		1,909,683		(27,426)	(27,426)	43,181	04/17/2030
92915Q-AL-7	VOYA CLO LTD VOYA 2017-3A C 3.682% 07/20/30	D	04/01/2021	Call 100.0000		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				179,271	07/20/2030
92915T-AE-7	VOYA CLO LTD VOYA 2016-4A B2 3.740% 04/20/29	D	06/21/2021	Call 99.9896		19,397,985	19,400,000	19,400,000	19,400,000						19,400,000				475,645	04/20/2029
92916M-AD-3	VOYA CLO LTD VOYA_14-2A SERIES 20171A CLASS C 3.452% 04/17/30	D	02/08/2021	DEFAULT ATHENE BROKER		989,876	1,000,000	993,750	992,353		181		181		992,534		(2,658)	(2,658)	11,239	04/17/2030
92917W-AG-3	VOYA CLO LTD VOYA_14-2A VOYA 2018-4A C1 2.674% 01/15/32	D	02/02/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				85,177	01/15/2032
92917W-AQ-1	VOYA CLO LTD VOYA_14-2A VOYA 2018-4A C2 5.420% 01/15/32	D	02/02/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				32,219	01/15/2032
949496-BG-7	WELLFLEET CLO LTD WELF_15-1A SERIES 20151A CLASS DR3 3.882% 07/20/29	D	09/02/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				34,777	07/20/2029
94950H-AE-5	WELLFLEET CLO LTD WELF_15-1A WELLFLEET CLO LTD 2.072% 01/17/31	D	04/08/2021	DEFAULT ATHENE BROKER		1,994,674	2,000,000	2,000,000	2,000,000						2,000,000		(5,326)	(5,326)	20,870	01/17/2031
94950J-AE-1	WELLFLEET CLO LTD WELF_15-1A SERIES 20181A CLASS C 2.072% 07/17/31	D	06/08/2021	DEFAULT ATHENE BROKER		980,819	1,000,000	971,250	973,189		1,798		1,798		974,987		5,832	5,832	14,064	07/17/2031
97988U-AE-5	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS A2 2.124% 07/15/31	D	07/15/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				33,679	07/15/2031
97988U-AG-0	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS B 2.524% 07/15/31	D	07/15/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				99,365	07/15/2031
97988U-AJ-4	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS C 3.524% 07/15/31	D	07/15/2021	Paydown		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				96,097	07/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97988U-AL-9	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS D 4.524% 07/15/31	D	07/15/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				105,119	07/15/2031
98887T-AE-8	ZAIS CLO 6 LTD ZAIS6_17-1A ZAIS CLO 6 LTD 4.004% 07/15/29	D	07/12/2021	DEFAULT ATHENE BROKER		2,327,975	2,470,000	2,409,676	2,485,587		21,108		21,108		2,506,695		(178,720)	(178,720)	76,529	07/15/2029
98887T-AE-8	ZAIS CLO 6 LTD ZAIS6_17-1A ZAIS CLO 6 LTD 4.004% 07/15/29	D	01/15/2021	Paydown		58,401	58,401	56,974	58,769		(369)		(369)		58,401				614	07/15/2029
B0408#-AF-9	ARSEUS NV 5.780% 04/08/21	D	04/08/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				289,000	04/08/2021
BAN0SP-9E-2	CORPORACION FINANCERIERA DE DE CORPORACION FINANCIER DESARROL 5.250% 07/15/29	D	06/30/2021	DEFAULT ATHENE BROKER		1,042,981	1,000,000	1,053,500	1,040,312		(1,937)		(1,937)		1,038,374		4,606	4,606	50,313	07/15/2029
BAN0XD-B5-4	GCPF LOAN FUNDING D GCPF LOAN FUNDING D 2.150% 10/11/29	D	01/21/2021	Redemption 100.0000		1,312,500	1,312,500	1,312,500	1,312,500						1,312,500					10/11/2029
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO KG SERIES L SENIOR NOTES 4.440% 04/06/21	D	04/06/2021	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				45,387	04/06/2021
G1710#-AB-4	CHRISTIE MANSON & WOODS LTD 5.220% 03/31/21	D	03/31/2021	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				89,550	03/31/2021
G3469#-AC-1	FIRSTGROUP PLC FIRST GROUP PLC 4.290% 03/27/28	D	08/11/2021	Call 117.4721		29,368,034	25,000,000	25,000,000	25,000,000						25,000,000				5,303,492	03/27/2028
G5814#-AA-2	MARI BOYLE LTD MARI BOYLE LTD 5.580% 06/30/31	D	12/31/2021	Redemption 100.0000		513,928	513,928	513,928	513,928						513,928				19,114	06/30/2031
G5814#-AB-0	MARI BOYLE LTD MARI JONE LTD 5.580% 06/30/31	D	12/31/2021	Redemption 100.0000		513,928	513,928	513,928	513,928						513,928				19,114	06/30/2031
G6363#-AB-3	NAC AVIATION 29 DAC NORDIC AVIATION CAPITAL 4.530% 06/29/24	D	02/02/2021	Taxable Exchange		3,987,173	5,000,000	4,500,000	5,000,000			500,000	(500,000)		4,500,000		(512,828)	(512,828)	48,394	06/29/2024
G6363#-AS-6	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 7.070% 02/22/29	D	05/19/2021	SEAPORT		18,159,311	25,000,000	17,171,500	19,812,500			2,641,000	(2,641,000)		17,171,500		987,811	987,811	1,488,363	02/22/2029
G6363#-AT-4	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 6.830% 03/14/25	D	05/19/2021	SEAPORT		7,308,789	10,000,000	6,892,700	8,025,000			1,132,300	(1,132,300)		6,892,700		416,089	416,089	512,202	03/14/2025
G6363#-AX-5	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.12 2/27 5.120% 02/27/28	D	05/19/2021	SEAPORT		7,256,160	10,000,000	6,870,200	7,675,000			804,800	(804,800)		6,870,200		385,960	385,960	430,383	02/27/2028
G6365#-AA-3	EL NARANJAL & DEL LITORAL SOLA EL NARANJAL & DEL LITORAL SOLA 8.000% 06/30/33	D	12/31/2021	Redemption 100.0000		295,207	295,207	295,207	295,207						295,207				19,922	06/30/2033
G6750*-AB-8	THE 1887 COMPANY LIMITED 5.010% 04/04/21	D	04/04/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				126,642	04/04/2021
G7332#-AB-9	RRPF ENGINE LEASING LTD SENIOR SECURED NOTES SER B 3.990% 10/30/23	D	04/22/2021	SEAPORT		5,985,000	6,000,000	6,000,000	6,000,000						6,000,000		(15,000)	(15,000)	176,225	10/30/2023
G7334@-AC-7	RRPF ENGINE LEASING LTD RRPF ENGINE LEASING LTD 4.230% 06/13/33	D	04/28/2021	SEAPORT		7,875,000	9,000,000	9,000,000	9,000,000						9,000,000		(1,125,000)	(1,125,000)	286,583	06/13/2033
G7334@-AV-5	RRPF ENGINE LEASING LTD RRPF 4.46 6/13/2028 4.460% 06/13/28	D	04/28/2021	SEAPORT		1,865,000	2,000,000	2,000,000	2,000,000						2,000,000		(135,000)	(135,000)	67,148	06/13/2028
G7334@-AW-3	RRPF ENGINE LEASING LTD RRPF 4.61 2/11/31 4.610% 02/11/31	D	04/28/2021	SEAPORT		3,600,000	4,000,000	4,000,000	4,000,000						4,000,000		(400,000)	(400,000)	138,812	02/11/2031
G8967#-AM-5	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1 4.280% 10/31/22	D	08/30/2021	Call 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				86,335	10/31/2022
G8967#-AN-3	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-2 4.890% 10/31/24	D	08/30/2021	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				441,643	10/31/2024
G8967#-AQ-6	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2014-A-2 4.260% 06/30/26	D	08/30/2021	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				593,819	06/30/2026
G9284#-AY-3	VITOL FINANCE LTD 5.740% 07/28/21	D	07/28/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				574,000	07/28/2021
L8038*-AA-4	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES 5.500% 09/15/27	D	12/15/2021	Redemption 100.0000		1,123,200	1,123,200	1,123,200	1,123,200						1,123,200				39,094	09/15/2027
P0005#-AA-2	AXIA POWER SA AXIA POWER SA 9.250% 05/20/24	D	10/05/2021	Redemption 100.0000		9,639,150	9,639,150	9,542,758	9,573,034		66,115		66,115		9,639,150				807,332	05/20/2024
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS AES MEXICO GEN HLD 5.62 11/27 5.620% 11/26/27	D	12/31/2021	Various		113,573	113,573	113,573	113,573						113,573				4,119	11/26/2027
P7003*-AA-3	LA BUFA WIND SAPI DE CV 5.770% 09/30/37	D	12/31/2021	Redemption 100.0000		411,409	411,409	411,409	411,409						411,409				21,690	09/30/2037
Q0458*-AF-6	AQUASURE FINANCE PTY LTD AQUASURE FINANCE PTY LTD 4.320% 01/12/34	D	07/12/2021	Redemption 100.0000		518,954	518,954	518,954	518,954						518,954				17,486	01/12/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q2172#-AJ-5	CENTENNIAL COAL COMPANY LMTD 4.470% 10/27/21	D	06/30/2021	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				256,035	10/27/2021
Q2172#-AK-2	CENTENNIAL COAL COMPANY LMTD 4.620% 10/27/23	D	06/30/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				561,874	10/27/2023
Q9883#-AB-7	Z ENERGY LTD Z ENERGY LIMITED 4.040% 01/04/28	D	04/06/2021	DEFAULT ATHENE BROKER		8,020,000	8,000,000	8,000,000	8,000,000						8,000,000		20,000	20,000	101,449	01/04/2028
Q9883#-AC-5	Z ENERGY LTD Z ENERGY LTD 4.140% 01/04/30	D	04/06/2021	DEFAULT ATHENE BROKER		3,980,000	4,000,000	4,000,000	4,000,000						4,000,000		(20,000)	(20,000)	51,980	01/04/2030
R6237#-AA-7	NORSPAN NORSPAN LNG IV AS TL 5.299% 12/17/32	D	11/30/2021	Redemption 100.0000		2,200,771	2,200,771	2,200,771	2,200,771						2,200,771				88,303	12/17/2032
R9836#-AA-6	WELCO ECO SHIP AS WELCO ECO SHIP AS 5.300% 04/30/31	D	11/30/2021	Redemption 100.0000		296,502	296,502	293,537	294,251		2,252		2,252		296,502				7,942	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS WELCO ECO SHIP 5.360% 04/30/31	D	11/30/2021	Redemption 100.0000		247,661	247,661	245,184	245,769		1,892		1,892		247,661				6,706	04/30/2031
V6179#-AA-2	MESTAMO MARINE LTD MESTAMO MARINE LTD4.65 6/25/24 4.650% 06/25/24	D	06/25/2021	Redemption 100.0000		714,286	714,286	714,286	714,286						714,286				16,607	06/25/2024
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,353,164,805	4,387,129,678	4,313,155,024	4,293,223,184	404,757	25,247,727	8,576,269	17,076,215		4,310,288,385		1,083,669	1,083,669	161,188,965	XXX
L72598-YY-2	LENDMARK LENDMRK FIN SVCS CL B LN 11/21 2.641% 11/15/21		09/01/2021	Redemption 100.0000		381,668	381,668	381,668	381,668						381,668				(101,582)	11/15/2021
L72598-ZZ-8	LENDMARK LENDMRK FIN SVCS CL A LN 11/21 3.641% 11/15/21		09/01/2021	Redemption 100.0000		189,575	189,575	189,575	189,575						189,575				(45,897)	11/15/2021
BANQML-05-0	ALPHA SOURCE INC ALPHASOURCE INC 6.625% 11/17/23		12/17/2021	Redemption 100.0000		100,000	100,000	99,250	99,585		415		415		100,000				4,734	11/17/2023
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.809% 02/29/24		12/31/2021	Redemption 100.0000		(658,422)	(658,422)	(658,422)	(658,422)						(658,422)				319,100	02/29/2024
BANQW6-BJ-0	NEW MEDIA INVESTMENT GROUP NEW MEDIA INV GRP 11.5 12/24 11.500% 12/31/24		05/03/2021	Redemption 100.0000		8,404,746	8,404,746	7,984,509	8,054,415		350,331		350,331		8,404,746				76,848	12/31/2024
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19 2.849% 03/29/26		11/05/2021	Redemption 100.0000		24,816,800	24,816,800	24,816,800	24,816,800						24,816,800				875,405	03/29/2026
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.759% 09/16/26		09/28/2021	Redemption 100.8772		445,359	441,486	441,486	441,486		3,873		3,873		445,359				12,371	09/16/2026
BAN11G-8E-5	X-CHEM INC X-CHEM INC TL 5.75 12/11/27 5.750% 12/11/27		09/30/2021	Redemption 100.0000		101,250	101,250	99,731	99,741		1,509		1,509		101,250				3,518	12/11/2027
032657-A*-9	ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN 8.340% 06/22/24		04/01/2021	DEFAULT ATHENE BROKER					54		(54)		(54)							06/22/2024
032657-A*-9	ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN 8.340% 06/22/24		06/01/2021	Redemption 100.0000		4,631	4,631	4,585	4,548		83		83		4,631				(4,631)	06/22/2024
04327#-YY-4	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC 3.513% 03/20/29		12/10/2021	BARCLAYS CAPITAL GROUP		24,459	35,997	35,997	35,997						35,997		(11,538)	(11,538)	1,193	03/20/2029
04327#-YY-4	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC 3.513% 03/20/29		11/10/2021	Redemption 100.0000		291,869	291,869	291,869	291,869						291,869				6,663	03/20/2029
04327#-ZZ-0	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC 2.963% 03/20/29		12/10/2021	BARCLAYS CAPITAL GROUP		538,093	791,924	791,924	791,924						791,924		(253,832)	(253,832)	22,136	03/20/2029
04327#-ZZ-0	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC 2.963% 03/20/29		11/10/2021	Redemption 100.0000		6,421,105	6,421,105	6,421,105	6,421,105						6,421,105				123,631	03/20/2029
04649V-AV-2	ASURION LLC ASURION TL B6 1L ASSIGN 2.890% 11/03/23		01/08/2021	DIRECT		2,616,863	2,621,773	2,621,773	2,621,773						2,621,773		(4,910)	(4,910)	7,101	11/03/2023
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.752% 08/22/22		08/23/2021	Redemption 100.0000		13,075,081	13,075,081	13,075,081	13,075,081						13,075,081				109,656	08/22/2022
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1 5.650% 11/13/21		09/30/2021	Redemption 100.0000		15,803	15,803	15,509	15,741		62		62		15,803				518	11/13/2021
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1 5.650% 11/13/21		11/15/2021	Maturity		2,021,918	2,021,918	1,984,359	2,013,948		7,970		7,970		2,021,918				116,264	11/13/2021
42806D-ZZ-5	HERTZ VEHICLE FINANCING LLC HE SERIES 2013-A VFN 3.610% 03/31/22		07/09/2021	Redemption 100.0000		33,000,000	33,000,000	33,000,000	33,000,000						33,000,000				513,139	03/31/2022
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		10/30/2021	Paydown		160,000	160,000	160,000	160,000						160,000				6,448	07/30/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		07/30/2021	Redemption 100.0000		160,000	160,000	160,000	160,000						160,000				6,448	07/30/2049
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2 4.475% 07/30/49		10/30/2021	Paydown		80,000	80,000	80,000	80,000						80,000				2,238	07/30/2049
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2 4.475% 07/30/49		07/30/2021	Redemption 100.0000		80,000	80,000	80,000	80,000						80,000				2,238	07/30/2049
817743-AA-5	SERVPRO MASTER ISSUER, LLC SERIES 20191A CLASS A2 3.882% 10/25/49		10/25/2021	Paydown		260,000	260,000	260,000	260,000						260,000				6,308	10/25/2049
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 2.336% 10/18/21		05/18/2021	Redemption 100.0000		20,396,798	20,396,798	20,396,798	20,396,798						20,396,798				(286,902)	10/18/2021
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 3.236% 10/18/21		05/18/2021	Redemption 100.0000		5,022,777	5,022,777	5,022,777	5,022,777						5,022,777				(202,259)	10/18/2021
BANODS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC 5.250% 07/15/34		10/15/2021	Call 100.0000		135,916	135,916	135,916	135,916						135,916				6,941	07/15/2034
BANODS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC 5.250% 07/15/34		10/15/2021	Redemption 100.0000		364,327	364,327	364,327	364,327						364,327				15,678	07/15/2034
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	D	12/31/2021	Redemption 100.0000		2,219,356	2,219,356	2,190,945	2,191,232		28,124		28,124		2,219,356				285,564	09/30/2045
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						120,669,972	120,936,378	120,447,562	120,547,938		392,313		392,313		120,940,251		(270,280)	(270,280)	1,882,869	XXX
8399997. Total - Bonds - Part 4						4,877,827,023	4,910,007,001	4,829,741,294	4,813,389,525	404,757	28,332,807	8,576,269	20,161,295		4,833,539,766		1,887,783	1,887,783	178,193,441	XXX
8399998. Total - Bonds - Part 5						1,211,774,436	1,184,855,222	1,209,736,184			(559,553)		(559,553)		1,209,019,123	(157,507)	2,705,313	2,547,806	7,413,518	XXX
8399999. Total - Bonds						6,089,601,459	6,094,862,223	6,039,477,478	4,813,389,525	404,757	27,773,254	8,576,269	19,601,742		6,042,558,889	(157,507)	4,593,096	4,435,589	185,606,959	XXX
610335-20-0	MONROE CAPITAL CORP PREFERRED		02/18/2021	Call 25.0000	100,000.000	2,500,000	0.00	2,475,000	2,475,000						2,475,000		25,000	25,000	43,125	
G2950*-12-5	AA INFRASTRUCTURE DEBT AA Infrastructure Debt Fund 1		11/01/2021	Capital Distribution	0.000	7,889,291	0.00	7,889,291	7,889,291						7,889,291					
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						10,389,291	XXX	10,364,291	10,364,291						10,364,291		25,000	25,000	43,125	XXX
8999997. Total - Preferred Stocks - Part 4						10,389,291	XXX	10,364,291	10,364,291						10,364,291		25,000	25,000	43,125	XXX
8999998. Total - Preferred Stocks - Part 5						1,112,501	XXX	1,112,501							1,112,501					XXX
8999999. Total - Preferred Stocks						11,501,792	XXX	11,476,792	10,364,291						11,476,792		25,000	25,000	43,125	XXX
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		12/31/2021	BASIS ADJUSTMENT	15,000,000.000	(1,135,207)		(1,135,207)	(1,135,207)						(1,135,207)					
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						(1,135,207)	XXX	(1,135,207)	(1,135,207)						(1,135,207)					XXX
9799997. Total - Common Stocks - Part 4						(1,135,207)	XXX	(1,135,207)	(1,135,207)						(1,135,207)					XXX
9799998. Total - Common Stocks - Part 5						350,007,629	XXX	350,000,000							350,000,000		7,629	7,629	408,145	XXX
9799999. Total - Common Stocks						348,872,422	XXX	348,864,793	(1,135,207)						348,864,793		7,629	7,629	408,145	XXX
9899999. Total - Preferred and Common Stocks						360,374,214	XXX	360,341,585	9,229,084						360,341,585		32,629	32,629	451,270	XXX
9999999 - Totals						6,449,975,673	XXX	6,399,819,063	4,822,618,609	404,757	27,773,254	8,576,269	19,601,742		6,402,900,474	(157,507)	4,625,725	4,468,218	186,058,229	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-SZ-2	US TREASURY N/B BONDS 2.000% 08/15/51		10/21/2021	Third Party Trades	10/30/2021	Third Party Trades	114,000,000	111,233,438	112,918,906	111,234,959		1,521		1,521			1,683,948	1,683,948	489,854	389,022
912810-TA-6	US TREASURY BILL SENIORGOVTBND 1.750% 08/15/41		11/04/2021	Third Party Trades	11/08/2021	Third Party Trades	101,000,000	96,481,367	96,389,508	96,485,797		4,430		4,430			(96,289)	(96,289)	335,534	295,408
91282C-CS-8	US TREASURY N/B NOTES 1.250% 08/15/31		10/12/2021	Third Party Trades	10/29/2021	Third Party Trades	158,000,000	153,432,813	152,529,137	153,447,642		14,830		14,830			(918,505)	(918,505)	383,261	316,644
0599999. Subtotal - Bonds - U.S. Governments							373,000,000	361,147,618	361,837,551	361,168,398		20,781		20,781			669,154	669,154	1,208,649	1,001,074
575718-AB-7	MASS INSTITUTE OF TECH BASIC 4.678% 07/01/14		10/18/2021	Third Party Trades	12/10/2021	Third Party Trades	1,450,000	2,141,650	2,195,706	2,141,505		(145)		(145)			54,201	54,201	30,524	20,538
64990F-G2-4	NEW YORK ST DORM AUTH ST PERSO GENERAL 4.000% 08/15/29		10/06/2021	Tax Free Exchange	10/28/2021	Call 100.0000	100,000	99,733	100,000	99,736		2		2			264	264	811	567
3199999. Subtotal - Bonds - U.S. Special Revenues							1,550,000	2,241,383	2,295,706	2,241,241		(143)		(143)			54,465	54,465	31,335	21,105
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 0.000% 01/01/25		11/24/2021	Various	12/10/2021	Redemption 100.0000	230,207	230,207	230,207	230,207									3,321	2
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 0.000% 01/01/25		11/24/2021	Various	12/10/2021	Redemption 100.0000	19,640	19,640	19,640	19,640									352	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 0.000% 01/01/25		11/24/2021	Various	12/10/2021	Redemption 100.0000	50,131	50,131	50,131	50,131									1,371	
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50 5.524% 06/15/50		04/28/2021	RAYMOND JAMES & ASSOCIATES	12/15/2021	Paydown	52,920	68,418	52,920	52,920		(15,498)		(15,498)					2,203	1,096
05607Q-AA-6	BXCOMMERCIALMORTGAGETRUSTB LCFSENIORCMBS20-BXLP144A 0.910% 12/15/36		11/04/2021	Various	12/15/2021	Various	102,884	102,841	102,884	102,884		43		43					79	61
06051G-HZ-5	BANK OF AMERICA CORP BASIC 2.496% 02/13/31		08/13/2021	DEFAULT ATHENE BROKER	09/13/2021	DEFAULT ATHENE BROKER	1,050,000	1,075,613	1,078,931	1,075,383		(230)		(230)			3,548	3,548		
06051G-JA-8	BANK OF AMERICA CORP BASIC 4.083% 03/20/51		10/12/2021	Third Party Trades	12/01/2021	Third Party Trades	3,600,000	4,202,388	4,370,976	4,200,617		(1,771)		(1,771)			170,359	170,359	29,806	9,799
073882-AD-4	BEARSTEARNSADJUSTABLERATEM SUPSENWHOLECM006-4 2.795% 10/25/36		11/08/2021	Third Party Trades	12/01/2021	Paydown	16,695	14,182	9,661	9,661		(4,521)		(4,521)					397	9
07388D-AC-2	BEARSTEARNSARMBSARM_06-2 SUPSENWHOLECM006-2 2.901% 07/25/36		11/08/2021	Third Party Trades	12/01/2021	Paydown	32,297	28,144	23,530	23,530		(4,614)		(4,614)					78	18
084659-AR-2	BERKSHIREHATHAWAYENERGYCO SENIORCORPBND 4.450% 01/15/49		10/18/2021	Third Party Trades	10/21/2021	Third Party Trades	10,000,000	12,531,500	12,231,400	12,530,693		(807)		(807)			(299,293)	(299,293)	123,611	117,431
09062X-AD-5	BIOGENINC BIOGENINC 5.200% 09/15/45		10/14/2021	Third Party Trades	12/02/2021	Third Party Trades	13,000,000	17,402,450	17,401,024	17,389,276		(13,174)		(13,174)			11,748	11,748	134,160	61,967
09143#-AA-3	BISHOP HILL ENERGY LLC BISHOP HILL ENERGY LLC 3.280% 06/30/37		11/01/2021	DIRECT	12/31/2021	Redemption 100.0000	323	323	323	323									3	
11135F-BQ-3	BROADCOM INC BASIC 3.187% 11/15/36		09/30/2021	Tax Free Exchange	12/23/2021	Third Party Trades	200,000	203,813	200,519	203,762		(52)		(52)			(3,243)	(3,243)	1,470	
12511T-AG-8	CBAM2021-15AD ABS 3.525% 01/15/36		11/22/2021	Third Party Trades	12/21/2021	Third Party Trades	5,000,000	5,000,000	5,000,000	5,000,000									8,681	
125523-AJ-9	CIGNA CORP CI 4.8 08/15/38 4.800% 08/15/38		10/12/2021	Third Party Trades	12/02/2021	Third Party Trades	10,000,000	12,193,100	12,237,000	12,152,931		(40,169)		(40,169)			84,069	84,069	148,000	78,667
12621E-AL-7	CNO FINANCIAL GROUP INC BASIC 5.250% 05/30/29		05/28/2021	DEFAULT ATHENE BROKER	12/15/2021	Third Party Trades	1,000,000	1,000,000	1,148,400	1,000,000							148,400	148,400	28,729	25,958
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37		08/01/2021	Interest Capitalization	12/01/2021	Paydown	4	4	4	4										
126650-CZ-1	CVS PASSTHROUGH TRUST CVS 5.05 03/25/48 5.050% 03/25/48		10/12/2021	Third Party Trades	11/17/2021	Third Party Trades	13,000,000	16,628,040	16,876,210	16,619,551		(8,489)		(8,489)			256,659	256,659	98,475	34,649
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_06 COUNTRYWIDE HOME LOAN 5.955% 09/25/35		08/01/2021	Interest Capitalization	12/01/2021	Paydown													14	
126694-WE-4	CWHL_06-HYB1 SUPSENWHOLECM006-HYB1 2.657% 03/20/36		11/08/2021	Third Party Trades	12/01/2021	Paydown	85,195	68,752	35,692	35,692		(33,060)		(33,060)					184	44
14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA CASTLE LAKE AIRCRAFT 6.150% 08/15/41		07/15/2021	Interest Capitalization	12/15/2021	Paydown	5	5	5	5										
14855L-AD-2	CASTLE AIRCRAFT SECURITIZATION SERIES 20171 CLASS C 6.899% 07/15/42		05/15/2021	Interest Capitalization	08/05/2021	Paydown	30,819	30,819	30,819	30,819									772	
20030N-BM-2	COMCAST CORPORATION BASIC 4.200% 08/15/34		08/13/2021	DEFAULT ATHENE BROKER	09/13/2021	DEFAULT ATHENE BROKER	1,665,000	1,974,474	1,973,828	1,972,703		(1,771)		(1,771)			1,125	1,125	40,404	34,577

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20030N-BP-5	COMCAST CORPORATION CMCSA 4.4 08/15/35 4.400% 08/15/35		08/13/2021	DEFAULT ATHENE BROKER	12/13/2021	Third Party Trades	425,000	513,146	507,148	511,282		(1,863)		(1,863)			(4,134)	(4,134)	15,583	9,246
20030N-CY-5	COMCAST CORPORATION BASIC 3.250% 11/01/39		08/13/2021	DEFAULT ATHENE BROKER	09/13/2021	DEFAULT ATHENE BROKER	1,270,000	1,367,307	1,374,569	1,366,961		(346)		(346)			7,608	7,608	15,134	11,695
20030N-DN-8	COMCAST CORPORATION BASIC 1.500% 02/15/31		08/13/2021	DEFAULT ATHENE BROKER	09/13/2021	DEFAULT ATHENE BROKER	3,102,000	2,963,604	2,970,337	2,964,712		1,108		1,108			5,625	5,625	26,884	23,007
22160K-AN-5	COSTCO WHOLESALE CORP BASIC 1.375% 06/20/27		03/30/2021	DEFAULT ATHENE BROKER	04/01/2021	DEFAULT ATHENE BROKER	2,000,000	1,992,166	1,995,016	1,992,170		4		4			2,846	2,846	7,715	7,639
29364W-BB-3	ENTERGYLOUISIANALLC SECUREDCORPBND 4.200% 09/01/48		10/18/2021	Third Party Trades	10/21/2021	Third Party Trades	10,000,000	12,181,500	11,940,200	12,180,773		(727)		(727)			(240,573)	(240,573)	63,000	57,167
30321L-2A-9	F&G GLOBAL FUNDI BASIC 1.750% 06/30/26		06/23/2021	DEFAULT ATHENE BROKER	08/13/2021	DEFAULT ATHENE BROKER	6,000,000	5,998,260	6,087,553	5,998,300		40		40			89,253	89,253	12,542	
31620R-AL-9	FIDELITYNATIONALFINANCIALIN FIDELITYNATIONALFINANCIALIN 3.200% 09/17/51		10/13/2021	Third Party Trades	12/08/2021	Third Party Trades	18,000,000	17,405,820	17,603,280	17,407,672		1,852		1,852			195,608	195,608	131,022	44,800
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2 3.000% 10/25/50		11/22/2021	DIRECT	12/01/2021	Redemption 100.0000	18	18	18	18										
34960Y-AU-6	FORTRESS CREDIT OPPORTUNITIES SERIES 20167A CLASS CR 3.716% 12/15/28		06/25/2021	DEFAULT ATHENE BROKER	09/13/2021	DEFAULT ATHENE BROKER	13,000,000	13,002,834	13,000,026	13,002,724		(110)		(110)			(2,698)	(2,698)	117,614	13,068
36262P-AB-7	GSMBS_21-PJ10 SUPSENIWHOLECM021-PJ10144A 2.500% 03/25/52		10/20/2021	Various	12/01/2021	Various	98,183	98,582	98,183	98,183		(399)		(399)					1,124	191
363576-AA-7	ARTHUR J GALLAGHER & CO BASIC 2.500% 05/20/31		05/13/2021	DEFAULT ATHENE BROKER	08/13/2021	Call 101.0000	5,000,000	4,969,300	5,050,000	4,969,925		625		625			30,075	30,075	78,819	
375558-BD-4	GILEAD SCIENCES INC BASIC 4.750% 03/01/46		10/12/2021	Third Party Trades	11/16/2021	Third Party Trades	14,000,000	17,525,200	17,699,320	17,517,335		(7,865)		(7,865)			181,985	181,985	133,000	79,431
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE BASIC 6.750% 10/01/37		08/13/2021	DEFAULT ATHENE BROKER	09/13/2021	DEFAULT ATHENE BROKER	4,370,000	6,357,086	6,406,186	6,349,307		(7,779)		(7,779)			56,879	56,879	132,739	108,158
38141G-YN-8	GOLDMAN SACHS SENIORCORPBND 2.650% 10/21/32		10/18/2021	Third Party Trades	11/02/2021	Third Party Trades	5,000,000	5,000,000	5,041,500	5,000,000							41,500	41,500	4,785	
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE GS 4.017 10/31/38 4.017% 10/31/38		06/29/2021	DEFAULT ATHENE BROKER	11/12/2021	Third Party Trades	1,652,000	1,942,301	1,902,611	1,937,157		(5,144)		(5,144)			(34,546)	(34,546)	35,392	10,876
39121J-AE-0	GREAT RIVER ENERGY GRRIVE 6.254 07/01/38 6.254% 07/01/38		06/28/2021	DEFAULT ATHENE BROKER	08/13/2021	DEFAULT ATHENE BROKER	718,982	678,264	865,031	675,185		(3,079)		(3,079)			189,846	189,846	(176,576)	17,340
39121J-AE-0	GREAT RIVER ENERGY GRRIVE 6.254 07/01/38 6.254% 07/01/38		06/28/2021	DEFAULT ATHENE BROKER	07/02/2021	Redemption 100.0000	65,350	61,649	65,350	65,350		3,701		3,701					1,704	1,576
42805V-AB-6	HERTZ VEHICLE FINANCING LLC HE SERIES 20201I CLASS A 3.000% 11/24/22		06/11/2021	DEFAULT ATHENE BROKER	06/30/2021	Redemption 100.0000	19,425,000	19,425,000	19,425,000	19,425,000									251,717	
42805V-AE-0	HERTZ VEHICLE FINANCING LLC HE SERIES 20201I CLASS B 9.000% 11/24/22		06/11/2021	DEFAULT ATHENE BROKER	06/30/2021	Redemption 100.0000	22,200,000	22,200,000	22,200,000	22,200,000									460,778	
44891A-BW-6	HYUNDAI CAPITAL AMERICA BASIC 1.500% 06/15/26		06/16/2021	DEFAULT ATHENE BROKER	08/13/2021	DEFAULT ATHENE BROKER	6,500,000	6,479,185	6,449,208	6,479,813		628		628			(30,605)	(30,605)	15,708	188
45661E-CM-4	INDYMACINDXMORTGAGELOANTRU SUPSENIWHOLECM006-AR5 3.132% 05/25/36		11/08/2021	Third Party Trades	12/01/2021	Paydown	133,870	122,049	133,870	133,870		11,821		11,821					(3,168)	82
458140-BX-7	INTEL CORP INTELCORPORATION 3.200% 08/12/61		10/13/2021	Third Party Trades	11/18/2021	Third Party Trades	6,500,000	6,643,975	6,577,090	6,643,842		(133)		(133)			(66,752)	(66,752)	57,778	36,400
45866F-AQ-7	INTERCONTINENTALEXCHANGEINC SENIORCORPBND 3.000% 09/15/60		10/28/2021	Third Party Trades	11/18/2021	Third Party Trades	5,000,000	4,830,250	4,744,350	4,830,399		149		149			(86,049)	(86,049)	27,917	19,167
46592X-AC-8	JPMMT_21-13 WHOLECM021-13144A 2.500% 04/25/52		10/26/2021	Various	12/25/2021	Various	320,968	322,523	320,968	320,968		(1,555)		(1,555)					881	624
46654C-AE-5	JPMMT_21-INV7 WHOLECM021-INV7144A 2.500% 02/25/52		10/27/2021	Various	12/01/2021	Various	73,935	74,501	73,935	73,935		(566)		(566)					233	144
48239B-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		09/16/2021	Interest Capitalization	12/15/2021	Redemption 100.0000	369	369	369	369									4	
59022C-AJ-2	BANK OF AMERICA CORP BASIC 6.110% 01/29/37		08/13/2021	DEFAULT ATHENE BROKER	12/08/2021	Third Party Trades	1,740,000	2,380,167	2,369,554	2,357,808		(22,358)		(22,358)			11,746	11,746	38,096	4,134
595112-BT-9	MICRONTECHNOLOGYINC SENIORCORPBND 3.366% 11/01/41		10/18/2021	Third Party Trades	10/29/2021	Third Party Trades	1,500,000	1,500,000	1,502,775	1,500,000							2,775	2,775	140	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595112-BU-6	MICRONTECHNOLOGYINC SENIORCORPBND 3.477% 11/01/51		10/18/2021	Third Party Trades	10/29/2021	Third Party Trades	1,500,000	1,500,000	1,503,030	1,500,000							3,030	3,030	145	
64034Y-AB-7	NPELT_21-D ABS21-D144A 1.630% 04/20/62		10/21/2021	Third Party Trades	12/20/2021	Paydown	925,002	924,932	925,002	925,002		70		70					2,220	
64034Y-AD-3	NELNETSTUDENTLOANTRUSTNSLT ABS144A 3.500% 04/20/62		10/21/2021	Third Party Trades	12/17/2021	Third Party Trades	3,000,000	2,999,154	3,090,355	2,999,170		16		16			91,185	91,185	14,583	
69346Y-AF-0	PK AIR FINANCE 2019 PK AIR FINANCE 2019 B-F 3.434% 12/31/49		01/01/2021	DEFAULT ATHENE BROKER	01/01/2021	DEFAULT ATHENE BROKER	166,781	166,781	166,781	166,781									1,098	
705322-AL-9	PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22 5.952% 11/15/22		11/01/2021	Tax Free Exchange	11/15/2021	Call 100.0000	1,001,000	969,782	1,001,000	970,946		1,163		1,163			30,054	30,054	29,790	27,473
745332-CK-0	PUGET SOUND ENERGY INC SECUREDCORPBND 2.893% 09/15/51		10/18/2021	Third Party Trades	10/21/2021	Third Party Trades	12,000,000	11,925,960	11,675,760	11,925,988		28		28			(250,228)	(250,228)	38,573	33,752
83012A-AA-7	SIXTH STREET SPECIALTY BASIC 2.500% 08/01/26		03/30/2021	DEFAULT ATHENE BROKER	04/01/2021	DEFAULT ATHENE BROKER	2,400,000	2,372,481	2,383,394	2,372,495		14		14			10,900	10,900	9,667	9,500
842587-CX-3	SOUTHERN CO BASIC 4.400% 07/01/46		10/12/2021	Third Party Trades	11/04/2021	Third Party Trades	14,000,000	16,386,020	16,605,960	16,381,931		(4,089)		(4,089)			224,029	224,029	217,311	176,244
85208N-AD-2	SPRINTSPECTRUMCOI/II/III/ SECUREDCORPBND144A 4.738% 09/20/29		12/08/2021	Third Party Trades	12/20/2021	Redemption 100.0000	437,500	524,250	437,500	437,500		(86,750)		(86,750)					5,923	5,264
87264A-BM-6	T-MOBILE USA INC TMUS 3.3 02/15/51 3.300% 02/15/51		04/15/2021	Various	05/25/2021	Tax Free Exchange	35,000,000	33,245,100	33,248,888	33,248,888		3,788		3,788					330,000	202,583
87267T-AA-9	TRKT_21-INV2 SENIORWHOLECM021-INV2144A 1.966% 11/25/56		11/01/2021	Various	12/01/2021	Various	59,571	58,751	59,571	59,571		819		819					116	8
914886-AD-8	UNIVERSITYOFSOUTHERNCALIFOR SENIORCORPBND 3.226% 10/01/20		10/19/2021	Third Party Trades	12/10/2021	Third Party Trades	2,000,000	2,029,440	2,068,420	2,029,440							38,980	38,980	12,904	3,584
92976G-AG-6	WELLS FARGO BANK NA BASIC 5.850% 02/01/37		08/13/2021	DEFAULT ATHENE BROKER	09/13/2021	DEFAULT ATHENE BROKER	2,515,000	3,458,954	3,459,090	3,454,874		(4,080)		(4,080)			4,216	4,216	17,165	4,904
92976G-AJ-0	WELLS FARGO BANK NA 6.600% 01/15/38		10/14/2021	Third Party Trades	11/05/2021	Third Party Trades	4,875,000	7,121,108	7,200,180	7,105,838		(15,269)		(15,269)			94,342	94,342	101,888	83,119
01626P-AN-6	ALIMENTATIONCOUCHE-TARDINC SENIORCORPBND144A 3.800% 01/25/50	A	10/29/2021	Third Party Trades	11/09/2021	Third Party Trades	5,472,000	5,935,041	6,059,146	5,934,790		(251)		(251)			124,356	124,356	61,803	56,027
136385-AL-5	CANADIANNATURALRESOURCESLTD CANADIANNATURALRESOURCESLIM 6.250% 03/15/38	A	10/13/2021	Third Party Trades	11/03/2021	Third Party Trades	8,000,000	10,685,040	10,665,120	10,678,310		(6,731)		(6,731)			(13,190)	(13,190)	69,444	41,667
786688-30-9	SAGENMICANADAINC SUBCORPBND 5.400% 12/31/49		10/15/2021	Third Party Trades	12/17/2021	Third Party Trades	155,120	4,038,446	4,079,656	3,806,739		(74,209)		(74,209)		(157,498)	272,917	115,419		
000000-00-0	SHIMAO GROUP HLDGS LTD SHIMAO 4.6 07/13/30 4.600% 07/13/30	D	05/11/2021	DEFAULT ATHENE BROKER	12/09/2021	Third Party Trades	4,370,000	4,624,200	4,603,410	4,370,000		(254,200)		(254,200)			233,410	233,410	182,035	66,149
00774M-AY-1	AERCAPIRELANDCAPITALDAC SENIORCORPBND 3.725% 10/29/33	D	10/21/2021	Third Party Trades	10/29/2021	Third Party Trades	3,000,000	2,987,100	3,055,470	2,987,107		7		7			68,363	68,363	850	
008511-AS-6	AGL CLO 7 LTD SERIES 20207A CLASS DR 3.224% 07/15/34	D	06/28/2021	DEFAULT ATHENE BROKER	12/08/2021	Third Party Trades	4,000,000	4,000,000	3,999,928	4,000,000							(72)	(72)	52,321	
00851W-AG-4	AGLCLO1LTDAGL_21-14X ABS14144A 3.196% 12/04/34	D	11/05/2021	Third Party Trades	12/21/2021	Third Party Trades	5,000,000	5,000,000	4,999,855	5,000,000							(145)	(145)	8,506	
03331Q-AA-4	ANCHC_20 MEZZANINABS20144A 3.796% 01/20/35	D	10/20/2021	DEFAULT ATHENE BROKER	12/21/2021	Third Party Trades	2,600,000	2,600,000	2,599,857	2,600,000							(143)	(143)	11,175	
03665A-AN-7	ANTARES CLO ANTR_17-2A SERIES 20172A CLASS CR 2.728% 10/20/33	D	09/30/2021	DEFAULT ATHENE BROKER	12/21/2021	Third Party Trades	10,000,000	10,000,000	9,999,900	10,000,000							(100)	(100)	47,043	
03665J-AL-2	ANTARES CLO SERIES 20171A CLASS CR 2.832% 04/20/33	D	03/02/2021	DEFAULT ATHENE BROKER	04/09/2021	DEFAULT ATHENE BROKER	2,500,000	2,500,000	2,499,960	2,500,000							(40)	(40)	4,419	
03665J-AM-0	ANTARES CLO SERIES 20171A CLASS DR 3.778% 04/20/33	D	03/02/2021	DEFAULT ATHENE BROKER	03/25/2021	DEFAULT ATHENE BROKER	10,000,000	10,000,000	10,000,000	10,000,000									7,472	
03665T-AG-1	ANTARES CLO ANTR_17-2A ANTR 2018-2A C 2.832% 10/20/30	D	09/23/2021	DEFAULT ATHENE BROKER	11/17/2021	Third Party Trades	1,000,000	998,042	998,135	1,000,277		2,235		2,235			(2,142)	(2,142)	9,445	5,117
03666B-AG-9	ANTARES CLO SERIES 20211A CLASS C 2.930% 07/25/33	D	06/15/2021	DEFAULT ATHENE BROKER	12/21/2021	Third Party Trades	5,000,000	5,000,000	5,000,195	5,000,000							195	195	22,769	
06762C-AU-2	BABSN_20-IIR ABS20-IIR144A 2.069% 10/15/33	D	10/19/2021	Third Party Trades	12/21/2021	Third Party Trades	2,500,000	2,500,000	2,499,993	2,500,000							(8)	(8)	5,029	
10949Y-AB-4	Brightwood Capital Fund III Ho SERIES 20211RA CLASS LOAN 2.560% 04/15/28	D	06/30/2021	DEFAULT ATHENE BROKER	10/15/2021	Paydown	292,456	292,456	292,456	292,456									2,225	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
22846F-AJ-7	Crown Point CLO Ltd SERIES 202110A CLASS D 3.680% 07/20/34	D	05/27/2021	DEFAULT ATHENE BROKER	12/21/2021	Third Party Trades	3,000,000	3,000,000	2,999,844	3,000,000							(156)	(156)	18,763	
28622P-AG-8	Elevation CLO Ltd SERIES 20176A CLASS C 2.824% 07/15/29	D	09/22/2021	DEFAULT ATHENE BROKER	11/17/2021	Third Party Trades	2,000,000	2,000,534	2,001,498	2,000,527		(7)		(7)			971	971	19,622	10,834
34963D-AC-9	Fortress Credit BSL Limited SERIES 20212A CLASS B 2.040% 07/20/34	D	05/13/2021	DEFAULT ATHENE BROKER	12/21/2021	Third Party Trades	5,000,000	5,000,000	4,999,970	5,000,000							(30)	(30)	54,888	
34963D-AE-5	Fortress Credit BSL Limited SERIES 20212A CLASS C 2.540% 07/20/34	D	05/13/2021	DEFAULT ATHENE BROKER	12/21/2021	Third Party Trades	5,000,000	5,000,000	4,999,955	5,000,000							(45)	(45)	68,360	
34963W-AG-8	FCBSL_14 ABS14144A 4.056% 10/23/34	D	11/05/2021	Third Party Trades	12/21/2021	Third Party Trades	5,000,000	5,000,000	4,999,410	5,000,000							(590)	(590)	11,445	
38176E-AJ-6	Golub Capital Partners CLO 40B SERIES 201940A CLASS D 3.985% 01/25/32	D	09/23/2021	DEFAULT ATHENE BROKER	10/25/2021	Call 100.0000	2,000,000	1,999,954	2,000,000	1,999,977		23		23			23	23	20,097	13,251
404280-AJ-8	HSBCHOLDINGSPLC SUBCORPBND 6.800% 06/01/38	D	10/18/2021	Third Party Trades	11/04/2021	Third Party Trades	8,000,000	11,426,640	11,431,880	11,419,739		(6,901)		(6,901)			12,141	12,141	234,978	210,044
404280-BJ-7	HSBC HOLDINGS PLC BASIC 3.262% 03/13/23	D	10/19/2021	DEFAULT ATHENE BROKER	12/08/2021	Third Party Trades	1,600,000	1,617,544	1,610,117	1,611,574		(5,970)		(5,970)			(1,458)	(1,458)	12,323	5,219
74042H-AA-5	PREFERRED TERM SECS XIX BASIC 0.553% 12/22/35	D	05/26/2021	Various	12/22/2021	Various	170,250	153,544	170,250	170,250		16,706		16,706					340	169
78081B-AE-3	ROYALTY PHARMA PLC RPRX 3.3 09/02/40 3.300% 09/02/40	D	05/03/2021	Various	08/05/2021	Tax Free Exchange	52,000,000	51,308,300	51,316,598	51,316,598		8,298		8,298			729,300	729,300	245,117	
83367T-BT-5	SOCIETEGENERALESA SUBCORPBND144A 5.625% 11/24/45	D	10/22/2021	Third Party Trades	11/23/2021	Third Party Trades	6,210,000	7,980,710	8,152,364	7,976,998		(3,711)		(3,711)			175,365	175,365	176,597	146,184
89640A-AC-0	TRINITAS CLO LTD TRNTS_18-8A SERIES 201910A CLASS B 2.224% 04/15/32	D	06/29/2021	DEFAULT ATHENE BROKER	11/17/2021	Third Party Trades	1,500,000	1,503,015	1,501,716	1,504,052		1,037		1,037			(2,336)	(2,336)	20,250	7,137
902674-YH-7	UBS AG LONDON BASIC 1.250% 06/01/26	D	05/24/2021	DEFAULT ATHENE BROKER	08/13/2021	DEFAULT ATHENE BROKER	5,000,000	4,980,700	5,001,732	4,981,449		749		749			20,283	20,283	12,500	
92331A-AN-4	VENTURE CDO LTD VENTURE CDO LTD 4.132% 07/20/30	D	09/22/2021	DEFAULT ATHENE BROKER	11/17/2021	Third Party Trades	3,000,000	3,023,172	3,022,503	3,022,421		(751)		(751)			82	82	41,336	22,049
G6363#-AN-7	NAC AVIATION 29 DAC NORDIC AVIATION CAPITAL 5.620% 06/29/25	D	02/02/2021	Taxable Exchange	09/29/2021	DEFAULT ATHENE BROKER	5,000,000	3,987,173	4,110,906	3,987,173							123,734	123,734	177,622	48,394
Z95E7Z-TW-3	EURO_39 SENIORCMBS39 1.400% 07/28/51	B	10/15/2021	Third Party Trades	11/02/2021	Paydown	2,224	2,227	2,224	2,224						(3)		(3)	6	6
Z95E7Z-TY-9	EURO_39 SENIORCMBS39 2.000% 07/28/51	B	10/15/2021	Third Party Trades	11/02/2021	Paydown	5,017	5,023	5,017	5,017						(6)		(6)	20	14
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							455,488,716	491,691,474	492,981,547	490,949,892		(584,075)		(584,075)		(157,507)	1,981,654	1,824,147	4,937,041	2,233,020
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		10/28/2021	Various	11/01/2021	Redemption 100.0000	218,225	218,225	218,225	218,225									2,432	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		10/28/2021	Various	11/01/2021	Redemption 100.0000	290,729	290,729	290,729	290,729									3,383	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		10/28/2021	Various	11/01/2021	Redemption 100.0000	292,948	292,948	292,948	292,948									3,675	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		10/28/2021	Various	11/01/2021	Redemption 100.0000	322,099	322,099	322,099	322,099									3,986	
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		06/24/2021	DIRECT	12/31/2021	Tax Free Exchange	3,150,389	3,150,389	3,150,389	3,150,389									40,238	
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		06/24/2021	DIRECT	12/31/2021	Tax Free Exchange	3,904,614	3,904,614	3,904,614	3,904,614									48,244	
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		06/24/2021	DIRECT	12/31/2021	Tax Free Exchange	3,706,253	3,706,253	3,706,253	3,706,253									43,876	
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		06/24/2021	DIRECT	12/31/2021	Tax Free Exchange	4,034,395	4,034,395	4,034,395	4,034,395									47,197	
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		10/28/2021	Various	11/01/2021	Redemption 100.0000	10,969	10,969	10,969	10,969									32	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		10/22/2021	Various	11/01/2021	Redemption 100.0000	21,537	21,537	21,537	21,537									126	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		10/28/2021	Various	11/01/2021	Redemption 100.0000	21,537	21,537	21,537	21,537									97	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		10/28/2021	Various	11/01/2021	Redemption 100.0000	21,537	21,537	21,537	21,537									92	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT	12/31/2021	Tax Free Exchange	392,502	392,502	392,502	392,502									3,931	
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT	12/31/2021	Tax Free Exchange	356,723	356,723	356,723	356,723									3,223	
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT	12/31/2021	Tax Free Exchange	463,973	463,973	463,973	463,973									4,222	
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT	12/31/2021	Tax Free Exchange	475,223	475,223	475,223	475,223									4,313	
PRETSF-RW-4	Pretium Single-Family Rtl I BL Pretm SFR I LP WHS TL 6/15/23 2.000% 06/15/23		10/25/2021	DIRECT	11/02/2021	Redemption 100.0000	280,153,453	280,153,453	280,153,453	280,153,453									435,228	
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.809% 02/29/24		10/08/2021	DIRECT	12/31/2021	Redemption 100.0000	37,928,525	37,928,525	37,928,525	37,928,525									527,231	
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.759% 09/16/26		11/15/2021	Various	12/15/2021	Redemption 100.8778	299,316	299,316	301,943	301,943		2,627		2,627					6,507	
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.752% 08/22/22		06/21/2021	DIRECT	08/23/2021	Redemption 100.0000	10,711,559	10,711,559	10,711,559	10,711,559									57,889	
35632U-AB-1	DONLEN ALT FLEET LEASING TL 6.5 3/5/2028 5.641% 03/05/28		03/29/2021	DEFAULT ATHENE BROKER	04/09/2021	DEFAULT ATHENE BROKER	8,000,000	7,840,000	7,840,499	7,840,459		459		459			40	40		
35632U-AB-1	DONLEN ALT FLEET LEASING TL 6.5 3/5/2028 5.641% 03/05/28		04/09/2021	DEFAULT ATHENE BROKER	09/30/2021	Redemption 100.0000	40,000	39,203	40,000	40,000		798		798					571	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							354,816,506	354,655,709	354,659,632	354,659,592		3,884		3,884			40	40	1,236,493	
8399998. Total - Bonds							1,184,855,222	1,209,736,184	1,211,774,436	1,209,019,123		(559,553)		(559,553)		(157,507)	2,705,313	2,547,806	7,413,518	3,255,199
G2950*-12-5	AA INFRASTRUCTURE DEBT AA Infrastructure Debt Fund 1		04/01/2021	DEFAULT ATHENE BROKER	11/01/2021	Capital Distribution	0.000	1,112,501	1,112,501	1,112,501										
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								1,112,501	1,112,501	1,112,501										
8999998. Total - Preferred Stocks								1,112,501	1,112,501	1,112,501										
617455-69-6	MORGAN STANLEY INVESTMENT MGMN MS ULTRA SHORT INC PORTFOLIO		02/12/2021	DIRECT	12/06/2021	BARCLAYS CAPITAL GROUP	35,070,140.000	350,000,000	350,007,629	350,000,000							7,629	7,629	408,145	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								350,000,000	350,007,629	350,000,000							7,629	7,629	408,145	
9799998. Total - Common Stocks								350,000,000	350,007,629	350,000,000							7,629	7,629	408,145	
9899999. Total - Preferred and Common Stocks								351,112,501	351,120,130	351,112,501							7,629	7,629	408,145	
9999999 - Totals								1,560,848,685	1,562,894,566	1,560,131,624		(559,553)		(559,553)		(157,507)	2,712,942	2,555,435	7,821,663	3,255,199

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
02567@-10-9	American Equity Inv Life Ins Company of New York		11135	22-3762465	8A	43,608,731			2,000,000.000	100.0
02567@-11-7	American Equity Inv Life Ins Co of Vermont		17189	87-2625017	8A	91,668,951			5,000.000	100.0
26968*-10-5	Eagle Life Insurance Company		13183	26-3218907	8A	343,391,764			2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						478,669,446			XXX	XXX
1899999. Total Common Stocks						478,669,446			XXX	XXX
1999999 - Totals						478,669,446			XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
US TREASURY BILL TBILLCASH	0		11/19/2021	Third Party Trades	05/19/2022	100,083,735		4,714			100,100,000	100,079,021			0.051	0.043	MAT		
US TREASURY BILL TBILLCASH	0		11/19/2021	Third Party Trades	05/19/2022	291,752,585		13,741			291,800,000	291,738,845			0.052	0.043	MAT		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						391,836,320		18,455			391,900,000	391,817,866			XXX	XXX	XXX		
0599999. Total - U.S. Government Bonds						391,836,320		18,455			391,900,000	391,817,866			XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
CAPITAL TRUST AGY FL SENIOR LI NURSING HOME			12/01/2021	BARCLAYS CAPITAL GROUP	03/31/2022	14,350	(3,150)				17,500	17,500			4.500	0.000	JJ		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						14,350	(3,150)				17,500	17,500			XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds						14,350	(3,150)				17,500	17,500			XXX	XXX	XXX		
BOPPROPERTIESHOLDINGSLLC SUBCORPBND	0		12/21/2021	Third Party Trades	12/20/2022	43,229,476		1,643			43,300,000	43,227,833	78,296		6.000	6.221	MJSD		
BNYCREITLLC SUBCORPBND	0		12/21/2021	Third Party Trades	12/20/2022	43,229,476		1,643			43,300,000	43,227,833	78,296		6.000	6.221	MJSD		
BSTFUNDING2021-1LTD SENIORCORPBND	0		12/28/2021	Third Party Trades	12/21/2022	24,807,302					24,807,302	24,807,302	20,357		2.954	2.972	MON		
BSTFUNDING2021-2LTD SENIORCORPBND	0		12/28/2021	Third Party Trades	12/21/2022	29,523,174					29,523,174	29,523,174	23,653		2.884	2.901	MON		
BSTFUNDING2021-3LTD SENIORCORPBND	0		12/28/2021	Third Party Trades	12/21/2022	23,913,400					23,913,400	23,913,400	19,093		2.874	2.891	MON		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						164,702,828		3,286			164,843,876	164,699,542	219,695		XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						164,702,828		3,286			164,843,876	164,699,542	219,695		XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
Alpha Debt Holdco, LLC ANCHORBRIDGELOAN			10/28/2021	BARCLAYS CAPITAL GROUP	05/12/2022	175,000,000					175,000,000	175,000,000	153,425		8.000	8.081	MJSD	2,526,712	
ALPHAEQUITYHOLDCOLLC ANCHOREQUITYBRIDGELOAN			10/28/2021	BARCLAYS CAPITAL GROUP	08/14/2022	145,000,000					145,000,000	145,000,000	55,616		14.000	14.310	MJSD	3,559,452	
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						320,000,000					320,000,000	320,000,000	209,041		XXX	XXX	XXX	6,086,164	
6599999. Subtotal - Unaffiliated Bank Loans						320,000,000					320,000,000	320,000,000	209,041		XXX	XXX	XXX	6,086,164	
7699999. Total - Issuer Obligations						556,553,498	(3,150)	21,741			556,761,376	556,534,908	219,695		XXX	XXX	XXX		
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans						320,000,000					320,000,000	320,000,000	209,041		XXX	XXX	XXX	6,086,164	
8399999. Total Bonds						876,553,498	(3,150)	21,741			876,761,376	876,534,908	428,736		XXX	XXX	XXX	6,086,164	
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						876,553,498	(3,150)	21,741			XXX	876,534,908	428,736		XXX	XXX	XXX	6,086,164	

1.

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

1A	1A ...$ 876,539,148	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$		
1B	2A ...$	2B ...$	2C ...$						
1C	3A ...$	3B ...$	3C ...$						
1D	4A ...$	4B ...$	4C ...$						
1E	5A ...$	5B ...$	5C ...$						
1F	6 ...$ 14,350								

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/06/2021	01/07/2022	55,214	5,411,000	98		55,000		2,292		42,196			(52,708)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/08/2021	01/07/2022	15,009	57,406,498	3824.68		1,597,075		66,545		3,799,069			(1,530,530)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/07/2021	01/07/2022	118	3,673,160	31041.13		64,371		2,682		113,996			(61,689)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/08/2021	01/10/2022	9,037	34,564,151	3824.68		894,814		37,284		2,010,162			(857,530)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/11/2021	01/11/2022	11,115	42,233,506	3799.61		1,088,265		45,344		2,392,774			(1,042,921)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/13/2021	01/13/2022	9,974	37,999,648	3809.84		890,029		37,085		1,856,879			(852,944)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/15/2021	01/14/2022	24,451	92,136,966	3768.25		2,697,587		112,399		6,730,978			(2,585,187)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	10,242	38,872,773	3795.54		992,983		41,374		2,283,240			(951,609)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/15/2021	01/18/2022	10,821	40,778,005	3768.25		1,128,587		47,024		2,481,697			(1,081,563)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/20/2021	01/20/2022	7,631	29,395,085	3851.85		656,377		27,349		1,303,766			(629,028)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/20/2021	01/21/2022	61,582	6,035,000	98		61,000		2,542		52,355			(58,458)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/20/2021	01/21/2022	139,360	13,936,000	100		170,000		7,083		40			(162,917)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/27/2021	01/28/2022	68,337	6,697,000	98		67,000		2,792		47,134			(64,208)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/27/2021	01/28/2022	141,160	14,116,000	100		173,000		7,208		23			(165,792)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/29/2021	01/28/2022	19,472	72,322,496	3714.24		2,339,256		97,469		5,579,593			(2,241,787)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/28/2021	01/28/2022	8,165	30,922,276	3787.38		843,537		35,147		1,870,382			(808,390)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/29/2021	01/31/2022	8,303	30,837,482	3714.24		899,197		37,467		2,082,421			(861,731)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2021	02/01/2022	10,438	39,391,820	3773.86		1,219,112		152,389		2,803,088			(1,066,723)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/03/2021	02/04/2022	60,898	5,968,000	98		62,000		7,750		35,780			(54,250)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/03/2021	02/04/2022	141,600	14,160,000	100		184,000		23,000		23			(161,000)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/05/2021	02/04/2022	16,839	65,450,066	3886.83		1,976,305		247,038		4,445,436			(1,729,267)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/05/2021	02/05/2022	2,141	8,321,300	3886.83		153,730		19,216		322,693			(134,514)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/05/2021	02/06/2022	1,707	6,634,593	3886.83		110,443		13,805		226,300			(96,638)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/05/2021	02/07/2022	10,058	39,093,473	3886.83		1,024,144		128,018		2,203,413			(896,126)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/09/2021	02/09/2022	9,262	36,225,142	3911.23		900,173		112,522		1,793,601			(787,651)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2022	297	1,161,529	3909.88		16,726		2,091		25,801			(14,635)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/11/2022	17,958	70,661,483	3934.83		2,088,842		261,105		4,445,597			(1,827,737)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/11/2021	02/11/2022	123	3,871,232	31430.7		64,017		8,002		111,145			(56,015)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/12/2022	2,760	10,859,540	3934.83		209,653		26,207		427,415			(183,446)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/13/2022	1,670	6,570,644	3934.83		121,122		15,140		242,893			(105,981)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/14/2022	10,257	40,360,757	3934.83		987,149		123,394		2,025,257			(863,755)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/15/2022	8,163	32,118,557	3934.83		999,236		124,905		2,129,740			(874,332)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/17/2021	02/18/2022	57,796	5,664,000	98		61,000		7,625		28,033			(53,375)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/17/2021	02/18/2022	152,640	15,264,000	100		199,000		24,875		77			(174,125)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/18/2022	920	3,593,877	3906.71		51,392		6,424		79,429			(44,968)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/18/2021	02/18/2022	93	2,919,956	31493.34		51,715		6,464		89,779			(45,250)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/18/2022	206	6,479,308	31494.32		104,077		13,010		172,549			(91,067)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/19/2022	1,990	7,776,158	3906.71		144,587		18,073		291,589			(126,513)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/19/2022	44	1,375,801	31494.32		23,707		2,963		45,485			(20,743)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/20/2022	1,201	4,693,194	3906.71		101,295		12,662		212,883			(88,633)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/20/2022	28	894,662	31494.32		11,845		1,481		20,128			(10,365)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/21/2022	1,466	5,726,246	3906.71		105,112		13,139		219,090			(91,973)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/21/2022	39	1,227,168	31494.32		22,707		2,838		44,116			(19,868)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/24/2021	02/24/2022	543	2,131,439	3925.43		30,480		3,810		46,867			(26,670)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/26/2021	02/25/2022	939	3,577,520	3811.15		51,159		6,395		76,647			(44,764)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/26/2021	03/01/2022	423	1,610,644	3811.15		23,032		2,879		34,351			(20,153)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/01/2021	03/01/2022	13,669	53,334,437	3901.82		1,432,513		298,440		3,013,165			(1,134,073)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2022	574	2,222,256	3870.29		31,778		6,620		48,807			(25,158)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2022	8,136	31,530,558	3875.44		799,802		166,625		1,682,159			(633,177)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/10/2021	03/11/2022	66,694	6,536,000	98		74,000		15,417		6,800			(58,583)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/10/2021	03/11/2022	119,180	11,918,000	100		168,000		35,000		3,528			(133,000)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/11/2022	617	2,433,742	3943.34		34,559		7,200		52,775			(27,359)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/12/2022	2,504	9,873,259	3943.34		189,534		39,486		413,174			(150,048)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/13/2022	2,087	8,229,547	3943.34		149,782		31,204		319,861			(118,577)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/14/2022	2,467	9,728,987	3943.34		181,983		37,913		379,786			(144,070)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/15/2021	03/15/2022	129	4,238,927	32953.46		92,473		19,265		158,601			(73,208)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/17/2021	03/18/2022	67,469	6,612,000	98		75,000		15,625		8,196			(59,375)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/17/2021	03/18/2022	109,840	10,984,000	100		146,000		30,417		2,681			(115,583)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/18/2022	622	2,432,846	3913.1		34,546		7,197		52,568			(27,349)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/19/2022	2,195	8,590,775	3913.1		137,857		28,720		301,408			(109,137)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2022	2,095	8,196,613	3913.1		158,373		32,994		353,825			(125,378)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/21/2022	2,643	10,342,074	3913.1		194,194		40,457		425,323			(153,737)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/23/2021	03/23/2022	10,148	39,684,370	3910.52		1,159,298		241,520		2,543,567			(917,777)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2022	379	1,475,740	3889.14		21,251		4,427		31,794			(16,823)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/24/2021	03/25/2022	125,940	12,594,000	100		182,000		37,917		2,287			(144,083)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/25/2021	03/25/2022	295	1,154,633	3909.52		16,627		3,464		24,807			(13,163)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/26/2021	03/25/2022	20,481	81,402,357	3974.54		2,245,039		467,716		4,935,150			(1,777,323)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/26/2021	03/28/2022	10,986	43,665,599	3974.54		1,260,860		262,679		2,755,459			(998,181)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2022	324	1,283,636	3958.55		18,613		3,878		27,315			(14,735)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/31/2021	03/31/2022	10,749	42,704,958	3972.89		1,041,166		216,910		2,081,811			(824,256)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 1.125% 02/15/31																						
Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2021	04/01/2022	95,337	9,343,000	.98		102,000		21,250		121,746			(80,750)				
UST 1.125% 02/15/31																						
Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2021	04/01/2022	123,620	12,362,000	100		175,000		36,458		5,731			(138,542)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/01/2021	04/01/2022	33,504	134,683,700	4019.87		3,656,130		1,066,371		7,969,367			(2,589,758)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/01/2021	04/02/2022	1,998	8,031,780	4019.87		129,724		37,836		293,780			(91,888)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/01/2021	04/03/2022	1,770	7,115,446	4019.87		132,081		38,524		292,993			(93,557)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/01/2021	04/04/2022	12,409	49,882,729	4019.87		1,261,081		367,815		2,714,758			(893,266)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/07/2021	04/07/2022	611	2,493,503	4079.95		36,156		10,545		51,783			(25,610)				
UST 1.125% 02/15/31																						
Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/07/2021	04/08/2022	99,827	9,783,000	.98		106,000		30,917		128,857			(75,083)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2021	04/08/2022	646	2,665,424	4128.8		38,116		11,117		54,813			(26,999)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2021	04/09/2022	3,636	15,013,100	4128.8		253,509		73,940		533,656			(179,569)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2022	1,759	7,261,835	4128.8		127,716		37,250		270,178			(90,465)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2021	04/11/2022	2,708	11,182,186	4128.8		189,868		55,378		375,128			(134,490)				
UST 1.125% 02/15/31																						
Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/14/2021	04/14/2022	80,755	7,914,000	.98		85,000		24,792		121,882			(60,208)				
UST 1.125% 02/15/31																						
Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/14/2021	04/14/2022	140,180	14,018,000	100		192,000		56,000		35,178			(136,000)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2022	3,443	14,359,064	4170.42		260,167		75,882		517,004			(184,285)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2022	943	3,947,380	4185.47		56,448		16,464		79,729			(39,984)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/16/2021	04/16/2022	2,594	10,857,469	4185.47		191,976		55,993		403,581			(135,983)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2022	2,508	10,495,731	4185.47		179,710		52,415		358,333			(127,295)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/16/2021	04/18/2022	2,184	9,139,297	4185.47		168,852		49,248		333,676			(119,603)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2022	350	1,446,319	4134.94		20,972		6,117		29,369			(14,855)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	626	2,613,367	4173.42		37,894		11,052		52,574			(26,841)				
UST 1.125% 02/15/31																						
Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/21/2021	04/22/2022	136,290	13,629,000	100		198,000		57,750		73,127			(140,250)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/23/2021	04/22/2022	605	2,529,823	4180.17		36,682		10,699		50,767			(25,983)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/23/2021	04/23/2022	2,712	11,336,533	4180.17		211,164		61,590		436,543			(149,575)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2022	2,405	10,054,561	4180.17		167,197		48,766		332,028			(118,431)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/23/2021	04/25/2022	2,533	10,587,387	4180.17		193,751		56,511		376,267			(137,241)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2022	444	1,858,850	4186.72		27,139		7,916		37,074			(19,224)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/30/2021	04/29/2022	769	3,213,658	4181.17		46,598		13,591		64,065			(33,007)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/29/2021	04/29/2022	329	1,385,111	4211.47		20,084		5,858		27,407			(14,226)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/30/2021	05/02/2022	329	1,375,669	4181.17		19,947		5,818		27,352			(14,129)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/04/2021	05/04/2022	2,607	10,857,709	4164.66		211,494		79,310		401,138			(132,184)				
UST 1.125% 02/15/31																						
Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/05/2021	05/06/2022	80,949	7,933,000	.98		87,000		32,625		122,034			(54,375)				
UST 1.125% 02/15/31																						
Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/05/2021	05/06/2022	127,640	12,764,000	100		179,000		67,125		68,808			(111,875)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/07/2021	05/06/2022	498	2,108,025	4232.6		30,777		11,541		41,224			(19,236)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/07/2021	05/07/2022	2,247	9,512,014	4232.6		177,874		66,703		359,143			(111,171)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/07/2021	05/08/2022	2,361	9,994,103	4232.6		170,852		64,069		330,637			(106,782)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/07/2021	05/09/2022	2,614	11,062,543	4232.6		210,075		78,778		406,822			(131,297)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/11/2021	05/11/2022	508	2,107,470	4152.1		30,769		11,538		41,874			(19,231)				
UST 1.125% 02/15/31																						
Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/12/2021	05/13/2022	83,327	8,166,000	.98		90,000		33,750		170,098			(56,250)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/12/2021	05/13/2022	124,300	12,430,000	100		165,000		61,875		68,551			(103,125)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/13/2021	05/13/2022	9,680	39,807,085	4112.5		1,019,832		382,437		1,871,098			(637,395)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	19,768	82,508,829	4173.85		2,244,293		841,610		4,159,221			(1,402,683)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/14/2021	05/14/2022	2,620	10,934,384	4173.85		208,379		78,142		421,304			(130,237)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/14/2021	05/15/2022	3,027	12,635,659	4173.85		225,969		84,738		454,697			(141,231)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/14/2021	05/16/2022	9,063	37,825,808	4173.85		1,011,518		379,319		1,897,260			(632,199)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/21/2021	05/21/2022	2,327	9,670,465	4155.86		186,463		69,924		371,689			(116,540)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2022	2,413	10,027,018	4155.86		188,969		70,863		381,247			(118,106)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/21/2021	05/23/2022	1,764	7,330,596	4155.86		144,080		54,030		294,949			(90,050)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/24/2021	05/24/2022	2,755	11,564,051	4197.05		222,718		83,519		435,910			(139,199)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/25/2021	05/25/2022	130	4,469,212	34312.46		77,738		29,152		106,665			(48,586)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	513	2,156,428	4200.88		31,699		11,887		41,831			(19,812)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	174	5,986,034	34464.64		108,752		40,782		142,487			(67,970)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/28/2021	05/28/2022	2,704	11,366,058	4204.11		207,988		77,996		436,718			(129,993)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/28/2021	05/29/2022	1,865	7,840,939	4204.11		118,685		44,507		235,722			(74,178)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/28/2021	05/30/2022	1,486	6,249,311	4204.11		113,821		42,683		234,854			(71,138)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	1,547	6,505,677	4204.11		104,245		39,092		207,007			(65,153)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2022	157	5,440,812	34575.31		97,901		44,871		124,749			(53,029)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/02/2021	06/03/2022	67,653	6,630,000	98		81,000		37,125		62,441			(43,875)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/02/2021	06/03/2022	103,460	10,346,000	100		145,000		66,458		238,470			(78,542)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/04/2021	06/04/2022	3,262	13,798,005	4229.89		227,152		104,111		432,349			(123,040)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2022	1,869	7,903,682	4229.89		130,165		59,659		256,753			(70,506)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/04/2021	06/06/2022	2,261	9,563,899	4229.89		172,340		78,989		335,928			(93,351)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2022	9,070	38,340,083	4227.26		1,005,943		461,057		1,696,420			(544,886)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/09/2021	06/09/2022	8,841	37,302,959	4219.55		952,444		436,537		1,583,952			(515,907)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/10/2021	06/10/2022	8,601	36,462,282	4239.18		867,521		397,614		1,454,223			(469,907)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/11/2021	06/10/2022	744	3,159,509	4247.44		46,445		21,287		59,950			(25,158)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/11/2021	06/11/2022	2,485	10,553,984	4247.44		187,988		86,161		379,141			(101,827)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/11/2021	06/12/2022	2,916	12,385,425	4247.44		243,338		111,530		497,268			(131,808)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/11/2021	06/13/2022	2,242	9,523,204	4247.44		158,751		72,761		294,260			(85,990)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2022	406	1,725,399	4246.44		25,708		11,783		32,507			(13,925)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2022	101	3,424,059	33945.58		65,179		29,874		92,754			(35,305)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2022	468	1,986,259	4241.84		29,595		13,564		37,447			(16,031)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/23/2021	06/24/2022	94,633	9,274,000	98		107,000		49,042		33,379			(57,958)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/23/2021	06/24/2022	129,070	12,907,000	100		171,000		78,375		278,510			(92,625)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/25/2021	06/24/2022	780	3,340,607	4280.7		49,775		22,814		62,252			(26,961)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	355	1,518,314	4280.7		22,623		10,369		28,246			(12,254)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/28/2021	06/28/2022	128	4,385,706	34283.27		77,995		35,748		107,101			(42,247)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2022	366	1,571,952	4291.8		23,422		10,735		29,116			(12,687)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/30/2021	07/01/2022	122,400	12,240,000	100		167,000		76,542		281,701			(90,458)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/07/2021	07/08/2022	65,571	6,426,000	98		83,000		44,958		25,595			(38,042)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/07/2021	07/08/2022	116,810	11,681,000	100		166,000		89,917		282,522			(76,083)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/14/2021	07/15/2022	78,429	7,686,000	98		93,000		50,375		9,343			(42,625)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/14/2021	07/15/2022	151,290	15,129,000	100		202,000		109,417		338,974			(92,583)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/16/2021	07/16/2022	1,742	7,538,179	4327.16		139,498		75,562		266,552			(63,937)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2022	1,755	7,595,958	4327.16		139,677		75,659		248,151			(64,019)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/16/2021	07/18/2022	1,625	7,033,576	4327.16		126,170		68,342		222,480			(57,828)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/21/2021	07/22/2022	80,082	7,848,000	98		97,000		52,542		10,248			(44,458)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/23/2021	07/22/2022	861	3,797,392	4411.79		56,201		30,442		66,464			(25,759)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/23/2021	07/25/2022	418	1,842,161	4411.79		27,264		14,768		32,179			(12,496)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/28/2021	07/29/2022	76,469	7,494,000	98		92,000		49,833		17,866			(42,167)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/28/2021	07/29/2022	133,130	13,313,000	100		190,000		102,917		302,310			(87,083)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2022	488	2,159,052	4423.15		31,738		19,836		37,341			(11,902)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/04/2021	08/05/2022	72,582	7,113,000	98		89,000		55,625		17,976			(33,375)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/04/2021	08/05/2022	146,630	14,663,000	100		207,000		129,375		310,128			(77,625)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/12/2021	08/12/2022	463	2,063,417	4460.83		30,539		19,087		34,968			(11,452)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/13/2021	08/13/2022	2,196	9,813,001	4468		201,465		125,916		317,022			(75,549)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2022	1,773	7,921,896	4468		149,830		93,644		229,698			(56,186)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/13/2021	08/15/2022	1,546	6,906,797	4468		125,469		78,418		194,432			(47,051)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/16/2021	08/16/2022	1,586	7,106,247	4479.71		147,276		92,047		223,761			(55,228)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/19/2021	08/19/2022	439	1,936,268	4405.8		28,463		17,789		33,389			(10,674)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/19/2022	173	6,092,109	35120.08		93,007		58,129		109,729			(34,878)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/20/2022	1,868	8,295,542	4441.67		151,396		94,623		231,719			(56,774)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/20/2022	34	1,179,646	35120.08		17,780		11,113		22,480			(6,668)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2022	2,263	10,052,243	4441.67		188,253		117,658		295,672			(70,595)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2022	80	2,824,057	35120.08		45,734		28,584		58,901			(17,150)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2022	1,958	8,694,678	4441.67		159,504		99,690		246,372			(59,814)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2022	101	3,551,517	35120.08		50,407		31,504		60,609			(18,903)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2022	2,721	12,235,534	4496.19		241,920		151,200		356,564			(90,720)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2021	08/26/2022	77,041	7,550,000	98		87,000		54,375		70,610			(32,625)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	16,485	74,337,573	4509.37		1,824,196		1,140,123		2,347,944			(684,074)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/27/2022	2,692	12,137,916	4509.37		233,555		145,972		334,809			(87,583)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2022	1,939	8,743,057	4509.37		160,463		100,289		226,875			(60,173)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/29/2022	9,343	42,131,736	4509.37		1,019,278		637,049		1,333,099			(382,229)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/30/2021	08/30/2022	456	2,064,966	4528.79		30,768		19,230		33,576			(11,538)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/01/2021	09/02/2022	67,898	6,654,000	98		76,000		53,833		62,866			(22,167)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/01/2021	09/02/2022	121,760	12,176,000	100		171,000		121,125		156,598			(49,875)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/02/2022	884	4,009,623	4535.43		59,743		42,318		64,873			(17,425)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/03/2022	1,958	8,880,040	4535.43		170,035		120,442		233,376			(49,594)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/04/2022	1,919	8,705,546	4535.43		155,437		110,101		205,942			(45,336)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/05/2022	1,441	6,534,460	4535.43		115,489		81,805		152,285			(33,684)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/06/2022	1,770	8,026,437	4535.43		142,951		101,257		183,589			(41,694)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/08/2021	09/09/2022	71,806	7,037,000	98		83,000		58,792		62,892			(24,208)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/08/2021	09/09/2022	111,190	11,119,000	100		164,000		116,167		145,031			(47,833)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/09/2021	09/09/2022	520	2,337,991	4493.28		34,836		24,676		38,494			(10,161)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/13/2021	09/13/2022	409	1,827,515	4468.73		27,047		19,158		30,364			(7,889)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/17/2021	09/16/2022	665	2,949,684	4432.99		43,360		30,714		49,650			(12,647)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/17/2021	09/19/2022	383	1,695,730	4432.99		24,927		17,657		28,504			(7,270)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/22/2021	09/23/2022	82,724	8,107,000	98		92,000		65,167		66,050			(26,833)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/22/2021	09/23/2022	145,150	14,515,000	100		203,000		143,792		124,924			(59,208)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/23/2021	09/23/2022	10,575	47,046,125	4448.98		1,055,052		747,328		1,423,719			(307,723)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/24/2021	09/23/2022	17,126	76,305,082	4455.48		1,894,638		1,342,035		2,497,694			(552,603)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/23/2021	09/23/2022	130	4,522,907	34764.82		75,563		53,524		91,702			(22,039)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/24/2021	09/26/2022	7,717	34,384,903	4455.48		941,570		666,945		1,267,150			(274,625)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	09/30/2022	489	2,132,749	4357.04		31,351		24,820		36,566			(6,532)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	09/30/2022	154	5,284,239	34326.46		88,066		69,719		102,195			(18,347)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/01/2022	70	2,410,389	34326.46		46,018		36,431		63,259			(9,587)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2022	54	1,845,157	34326.46		31,146		24,658		41,983			(6,489)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2022	347	1,512,384	4357.04		22,232		17,600		25,893			(4,632)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2022	103	3,518,662	34326.46		59,299		46,945		72,505			(12,354)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/04/2021	10/04/2022	8,836	37,998,225	4300.46		980,642		776,341		1,428,291			(204,300)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2022	9,395	40,829,542	4345.72		1,016,214		804,503		1,427,433			(211,711)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2022	232	8,000,221	34416.99		160,410		126,991		186,494			(33,419)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/06/2021	10/07/2022	83,082	8,142,000	98		89,000		70,458		68,639			(18,542)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/06/2021	10/07/2022	156,060	15,606,000	100		219,000		173,375		145,529			(45,625)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/08/2021	10/07/2022	15,930	69,954,511	4391.34		1,794,245		1,420,444		2,563,149			(373,801)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/07/2021	10/07/2022	11,170	49,145,741	4399.76		1,067,214		844,878		1,510,014			(222,336)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/08/2021	10/08/2022	2,309	10,141,754	4391.34		186,914		147,974		314,100			(38,940)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2022	1,684	7,395,454	4391.34		133,740		105,878		224,260			(27,863)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/08/2021	10/10/2022	10,362	45,504,573	4391.34		1,140,675		903,034		1,643,629			(237,641)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/11/2021	10/11/2022	3,233	14,101,029	4361.19		281,937		223,200		471,805			(58,737)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/14/2021	10/14/2022	2,372	10,529,193	4438.26		199,959		158,301		320,658			(41,658)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/15/2021	10/15/2022	2,301	10,286,668	4471.37		172,625		136,661		278,708			(35,964)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2022	1,970	8,807,040	4471.37		146,350		115,860		234,260			(30,490)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/15/2021	10/17/2022	1,856	8,300,104	4471.37		158,143		125,196		248,185			(32,946)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/22/2021	10/21/2022	648	2,943,773	4544.9		43,568		34,491		46,407			(9,077)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/21/2021	10/21/2022	449	2,042,202	4549.78		30,633		24,251		32,117			(6,382)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/22/2021	10/24/2022	428	1,943,336	4544.9		28,761		22,769		30,602			(5,992)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/27/2021	10/28/2022	69,367	6,798,000	98		87,000		68,875		57,292			(18,125)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/27/2021	10/28/2022	127,130	12,713,000	100		180,000		142,500		109,293			(37,500)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2022	3,116	14,520,645	4660.57		281,028		245,899		317,066			(35,128)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/03/2021	11/04/2022	73,776	7,230,000	98		90,000		78,750		61,741			(11,250)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/03/2021	11/04/2022	130,840	13,084,000	100		190,000		166,250		113,306			(23,750)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/04/2021	11/04/2022	10,024	46,911,254	4680.06		986,178		862,906		1,063,955			(123,272)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/04/2021	11/04/2022	116	4,191,634	36124.23		77,684		67,974		73,937			(9,711)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/05/2021	11/05/2022	2,040	9,583,404	4697.53		166,468		145,660		175,078			(20,809)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2022	1,950	9,162,038	4697.53		152,855		133,748		161,592			(19,107)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/05/2021	11/07/2022	1,421	6,673,495	4697.53		112,093		98,082		118,883			(14,012)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2022	445	2,067,083	4646.71		31,006		27,130		31,253			(3,876)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/10/2021	11/11/2022	88,286	8,652,000	98		104,000		91,000		57,741			(13,000)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/10/2021	11/11/2022	139,890	13,989,000	100		202,000		176,750		119,870			(25,250)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/11/2021	11/11/2022	8,056	37,452,716	4649.27		771,939		675,447		846,187			(96,492)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/12/2021	11/11/2022	15,638	73,232,591	4682.85		1,734,722		1,517,882		1,872,051			(216,840)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/12/2021	11/14/2022	5,808	27,198,359	4682.85		687,073		601,189		742,212			(85,884)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/15/2021	11/15/2022	7,025	32,897,310	4682.8		841,361		736,191		912,360			(105,170)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/16/2021	11/16/2022	1,672	7,858,046	4700.9		144,619		126,541		153,908			(18,077)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2022	532	2,495,267	4688.67		37,179		32,532		37,087			(4,647)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2022	250	8,973,151	35931.05		167,129		146,238		166,818			(20,891)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/19/2021	11/18/2022	18,176	85,389,278	4697.96		2,213,241		1,936,586		2,324,625			(276,655)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/18/2021	11/18/2022	149	5,360,761	35870.95		88,882		77,772		89,030			(11,110)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/19/2021	11/21/2022	6,169	28,980,291	4697.96		791,543		692,600		831,954			(98,943)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2022	390	1,826,161	4682.94		27,301		23,888		27,228			(3,413)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/23/2021	11/23/2022	403	1,890,031	4690.7		28,161		24,641		28,050			(3,520)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/24/2021	11/25/2022	84,918	8,322,000	98		107,000		93,625		46,549			(13,375)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/24/2021	11/25/2022	147,230	14,723,000	100		213,000		186,375		178,575			(26,625)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	347	1,592,100	4594.62		23,722		20,757		24,312			(2,965)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/26/2021	11/28/2022	169	777,178	4594.62		11,580		10,132		11,859			(1,447)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/30/2021	11/30/2022	452	2,065,358	4567		30,567		26,746		31,816			(3,821)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/01/2021	12/02/2022	81,214	7,959,000	98		102,000		97,750		57,132			(4,250)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/01/2021	12/02/2022	135,910	13,591,000	100		203,000		194,542		192,379			(8,458)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	383	1,794,261	4686.75		26,914		25,793		26,683			(1,121)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/09/2021	12/09/2022	327	1,527,611	4667.45		22,914		21,959		22,915			(955)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/10/2021	12/09/2022	565	2,660,127	4712.02		39,902		38,239		38,835			(1,663)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2022	369	1,739,545	4712.02		26,093		25,006		25,396			(1,087)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/13/2021	12/13/2022	7,867	36,732,090	4668.97		934,266		895,338		1,003,503			(38,928)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/15/2021	12/16/2022	90,092	8,829,000	98		111,000		106,375		64,892			(4,625)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/15/2021	12/16/2022	156,740	15,674,000	100		211,000		202,208		184,550			(8,792)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/16/2021	12/16/2022	511	2,383,818	4668.67		35,519		34,039		35,732			(1,480)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/22/2021	12/23/2022	91,898	9,006,000	98		112,000		107,333		55,016			(4,667)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/22/2021	12/23/2022	140,160	14,016,000	100		179,000		171,542		185,986			(7,458)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/23/2021	12/23/2022	17,285	81,686,984	4725.79		2,063,441		1,977,464		2,092,485			(85,977)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	9,282	44,473,168	4791.19		1,244,124		1,192,286		1,195,635			(51,839)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/28/2021	12/28/2022	688	3,291,128	4786.35		49,367		47,310		43,515			(2,057)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2022	9,767	46,811,770	4793.06		1,161,949		1,113,535		1,141,672			(48,415)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/30/2021	12/30/2022	2,459	11,748,930	4778.73		212,680		203,818		194,573			(8,862)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023	36	160,145	4496.19		4,564		3,708		7,258			(856)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	48	231,815	4793.06		9,465		9,268		8,396			(197)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2026	21	102,850	4793.06		9,853		9,771		8,873			(82)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/04/2021	01/04/2022	2,088	490,097	234.68		11,321		472		2,025			(10,850)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/04/2021	01/04/2022	286	1,057,465	3700.65		33,204		1,384		106,919			(31,821)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/05/2021	01/05/2022	2,635	617,024	234.13		14,253		594		3,800			(13,659)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/05/2021	01/05/2022	8,034	29,943,346	3726.86		290,891		12,120		564,267			(278,771)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2022	2,034	473,191	232.62		10,931		455		5,776			(10,475)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/08/2021	01/07/2022	1,498	346,438	231.21		7,992		333		6,342			(7,659)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/07/2021	01/07/2022	7,375	28,051,281	3803.79		261,406		10,892		1,271,958			(250,514)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/11/2021	01/11/2022	1,714	395,240	230.63		9,130		380		8,255			(8,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/11/2021	01/11/2022	1,305	2,267,072	1737.22		56,904		2,371		155,407			(54,533)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/12/2021	01/12/2022	2,109	485,983	230.44		11,226		468		10,560			(10,758)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/13/2021	01/13/2022	1,320	305,339	231.38		7,053		294		5,399			(6,759)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/13/2021	01/13/2022	7,123	27,138,529	3809.84		271,265		11,303		1,254,905			(259,962)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/14/2021	01/14/2022	1,789	412,967	230.8		9,540		397		8,338			(9,142)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/15/2021	01/14/2022	1,651	382,146	231.46		8,816		367		6,640			(8,449)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/19/2021	01/19/2022	1,939	449,457	231.74		10,382		433		7,386			(9,950)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/20/2021	01/20/2022	6,227	1,444,760	232.03		33,374		1,391		22,164			(31,983)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/20/2021	01/20/2022	8,710	33,549,670	3851.85		299,401		12,475		1,294,597			(286,926)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/21/2021	01/21/2022	2,197	509,111	231.77		11,760		490		8,357			(11,270)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/22/2021	01/21/2022	1,321	306,484	232.05		7,071		295		4,696			(6,776)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/25/2021	01/25/2022	1,571	366,131	232.99		8,458		352		4,458			(8,105)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/25/2021	01/25/2022	1,698	2,945,141	1734.53		69,957		2,915		188,054			(67,042)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/26/2021	01/26/2022	3,257	758,996	233.02		17,533		731		9,223			(16,802)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/27/2021	01/27/2022	2,099	489,163	233.01		11,300		471		5,999			(10,829)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/28/2021	01/28/2022	2,871	667,018	232.31		15,408		642		9,860			(14,766)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/29/2021	01/28/2022	280	1,038,295	3714.24		29,702		1,238		130,244			(28,464)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/02/2021	02/02/2022	4,867	1,126,996	231.54		26,034		3,254		20,204			(22,779)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/03/2021	02/03/2022	1,801	416,150	231.12		9,613		1,202		8,153			(8,411)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/03/2021	02/03/2022	15,197	58,206,264	3830.17		1,008,481		126,060		1,995,216			(882,421)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/05/2021	02/04/2022	2,059	475,746	231.05		10,975		1,372		9,472			(9,604)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/04/2021	02/04/2022	2,583	596,888	231.09		13,788		1,724		11,791			(12,065)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/09/2021	02/09/2022	3,724	861,371	231.3		19,898		2,487		16,526			(17,410)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/10/2021	02/10/2022	1,511	350,237	231.78		8,090		1,011		6,118			(7,079)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/10/2021	02/10/2022	1,757	3,058,190	1740.633		68,062		8,508		172,633			(59,554)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/11/2021	02/11/2022	3,844	6,685,287	1739.153		160,366		20,046		422,441			(140,320)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/11/2021	02/11/2022	8,750	34,269,137	3916.38		292,504		36,563		2,045,112			(255,941)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/12/2021	02/11/2022	417	1,640,620	3934.83		51,467		6,433		111,532			(45,034)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/16/2021	02/16/2022	4,339	992,750	228.82		22,933		2,867		29,193			(20,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/17/2021	02/17/2022	1,659	2,885,925	1739.192		68,603		8,575		180,109			(60,028)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/17/2021	02/17/2022	4,028	11,962,983	2969.74		119,320		14,915		333,403			(104,405)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/17/2021	02/17/2022	7,273	28,590,809	3931.33		259,425		32,428		1,637,343			(226,996)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/22/2021	02/22/2022	3,052	9,073,583	2973.38		107,002		13,375		295,222			(93,627)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/23/2021	02/23/2022	4,699	1,070,303	227.77		24,724		3,090		36,443			(21,633)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2021	02/23/2022	6,972	27,060,817	3881.37		250,648		31,331		1,844,639			(219,317)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/24/2021	02/24/2022	2,614	593,647	227.1		13,713		1,714		21,963			(11,999)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/26/2021	02/25/2022	1,699	379,286	223.3		8,750		1,094		20,630			(7,656)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/01/2021	03/01/2022	7,726	30,146,809	3901.82		274,491		57,186		798,916			(217,305)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/02/2021	03/02/2022	4,370	981,946	224.68		22,683		4,726		47,116			(17,957)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2021	03/03/2022	2,217	496,122	223.76		11,460		2,388		25,924			(9,073)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2021	03/03/2022	208	794,029	3819.72		21,836		4,549		67,462			(17,287)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/04/2022	6,636	11,604,043	1748.625		263,786		54,955		626,052			(208,831)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/05/2022	6,521	25,053,521	3841.94		227,498		47,396		520,396			(180,103)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/06/2022	6,768	26,000,577	3841.94		229,802		47,876		691,065			(181,927)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/07/2022	1,043	1,823,946	1748.625		42,501		8,854		97,049			(33,646)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/07/2022	6,671	25,631,299	3841.94		225,777		47,037		1,069,552			(178,740)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/08/2021	03/08/2022	3,086	685,816	222.21		15,842		3,300		40,852			(12,542)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/09/2021	03/09/2022	1,635	364,521	222.91		8,420		1,754		20,507			(6,666)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/09/2020	03/09/2022	323	536,952	1662.32	17,719			1,846		62,660			(8,860)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/10/2021	03/10/2022	9,143	35,645,487	3898.81		341,711		71,190		2,311,964			(270,521)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/12/2021	03/11/2022	2,992	665,192	222.33		15,346		3,197		39,249			(12,149)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/11/2021	03/11/2022	3,014	5,307,649	1760.886		121,766		25,368		255,165			(96,398)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2021	03/15/2022	6,716	26,653,611	3968.94		243,111		50,648		1,590,335			(192,463)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/16/2021	03/16/2022	3,315	738,371	222.73		17,056		3,553		42,183			(13,503)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/16/2021	03/16/2022	3,828	11,537,989	3014.29		136,169		28,369		242,777			(107,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/17/2020	03/17/2022	1,081	1,781,143	1647.119	58,600			6,104		226,208			(29,300)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/17/2021	03/17/2022	429	1,703,298	3974.12		44,925		9,359		124,228			(35,566)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/18/2022	2,767	613,073	221.53		14,144		2,947		38,517			(11,197)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/18/2021	03/18/2022	2,958	655,341	221.57		15,138		3,154		41,047			(11,985)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/19/2022	7,458	29,182,764	3913.1		280,856		58,512		1,416,115			(222,344)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/20/2022	8,653	33,858,360	3913.1		336,695		70,145		983,938			(266,550)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/21/2022	7,598	29,733,399	3913.1		285,626		59,505		1,144,934			(226,120)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2021	03/23/2022	4,018	894,889	222.71		20,672		4,307		51,233			(16,365)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/24/2021	03/24/2022	4,131	920,769	222.91		21,270		4,431		51,855			(16,839)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2021	03/24/2022	528	2,053,064	3889.14		60,060		12,513		199,550			(47,548)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/26/2021	03/25/2022	2,465	549,270	222.82		12,672		2,640		31,168			(10,032)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/25/2022	3,860	861,150	223.1		19,893		4,144		47,737			(15,748)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/25/2022	4,218	7,455,916	1767.614		176,505		36,772		345,682			(139,733)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/25/2022	7,870	30,766,280	3909.52		294,060		61,263		1,798,562			(232,798)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/26/2021	03/26/2022	349	1,388,710	3974.54		40,250		8,385		136,139			(31,865)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2021	03/30/2022	7,041	1,561,972	221.84		36,082		7,517		95,881			(28,565)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2021	03/30/2022	3,877	6,887,633	1776.576		158,381		32,996		277,542			(125,385)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2021	03/31/2022	1,214	268,735	221.37		6,208		1,293		17,098			(4,914)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/01/2022	2,360	524,638	222.29		12,119		3,535		31,093			(8,584)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/01/2022	10,485	18,632,785	1777.153		438,694		127,952		767,893			(310,741)				
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/01/2022	12,317	37,390,930	3035.69		451,282		131,624		634,433			(319,658)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/04/2022	551	978,862	1777.153		24,765		7,223		44,433			(17,542)				
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/04/2022	2,882	8,748,707	3035.69		115,642		33,729		173,087			(81,913)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2021	04/05/2022	3,288	730,125	222.04		16,866		4,919		44,145			(11,947)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2021	04/06/2022	2,610	582,110	222.99		13,447		3,922		32,608			(9,525)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2021	04/07/2022	3,069	684,723	223.09		15,817		4,613		38,043			(11,204)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2021	04/08/2022	3,473	775,052	223.16		17,880		5,215		42,815			(12,665)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2021	04/09/2022	9,444	38,992,968	4128.8		396,539		115,657		1,304,097			(280,882)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2021	04/10/2022	7,866	32,475,842	4128.8		325,600		94,967		1,709,127			(230,633)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2021	04/11/2022	7,995	33,008,619	4128.8		341,105		99,489		1,401,641			(241,616)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2021	04/12/2022	3,021	674,080	223.15		15,571		4,542		37,288			(11,030)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2022	1,700	380,846	224		8,798		2,566		19,587			(6,232)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2022	419	1,734,404	4141.59		42,959		12,530		69,244			(30,429)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2021	04/14/2022	2,010	449,461	223.57		10,383		3,028		24,002			(7,354)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2022	2,495	561,756	225.11		12,943		3,775		26,102			(9,168)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/15/2021	04/14/2022	3,439	774,734	225.31		17,873		5,213		35,315			(12,660)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2022	8,463	15,171,205	1792.589		365,482		106,599		524,776			(258,883)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/16/2022	505	2,112,302	4185.47		62,950		18,360		128,000			(44,589)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/18/2022	1,887	3,383,075	1792.589		83,173		24,259		119,815			(58,914)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2021	04/19/2022	3,206	720,541	224.78		16,644		4,855		34,583			(11,790)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2021	04/20/2022	6,280	1,415,565	225.42		32,700		9,537		63,972			(23,162)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/21/2021	04/21/2022	3,838	865,827	225.58		20,001		5,834		38,540			(14,167)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/22/2022	5,295	1,193,200	225.33		27,527		8,029		54,429			(19,498)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/22/2022	7,637	13,744,701	1799.826		333,820		97,364		431,727			(236,456)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/22/2021	04/22/2022	276	1,141,285	4134.98		32,412		9,454		90,339			(22,959)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/23/2022	349	1,457,777	4180.17		38,610		11,261		89,761			(27,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/25/2022	1,224	2,203,270	1799.826		57,087		16,650		75,504			(40,436)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/26/2021	04/26/2022	2,850	641,237	224.98		14,813		4,320		30,272			(10,492)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2022	4,784	1,073,313	224.37		24,794		7,231		53,583			(17,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2022	2,530	4,547,736	1797.494		108,458		31,634		144,490			(76,824)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2022	2,132	478,278	224.37		11,048		3,222		23,883			(7,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2022	2,135	3,836,721	1796.685		100,138		29,207		137,702			(70,931)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2022	548	2,292,190	4183.18		59,354		17,312		96,758			(42,042)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/30/2021	04/29/2022	3,340	749,992	224.53		17,302		5,047		36,927			(12,256)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/29/2021	04/29/2022	7,796	32,831,561	4211.47		334,273		97,496		951,852			(236,776)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/30/2021	04/30/2022	349	1,460,516	4181.17		43,669		12,737		56,991			(30,933)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2022	4,663	1,051,428	225.5		24,288		9,108		47,374			(15,180)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2022	7,162	30,025,928	4192.66		338,620		126,983		334,013			(211,638)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2021	05/04/2022	3,760	848,071	225.58		19,590		7,346		37,935			(12,244)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/05/2021	05/05/2022	5,081	1,147,717	225.9		26,512		9,942		49,792			(16,570)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/05/2021	05/05/2022	7,795	32,486,486	4167.59		356,716		133,769		374,372			(222,948)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/06/2022	4,663	1,058,382	226.96		24,417		9,156		41,269			(15,261)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/06/2022	8,460	15,424,709	1823.258		362,131		135,799		339,539			(226,332)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/07/2022	504	2,133,822	4232.6		62,772		23,540		87,881			(39,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/09/2022	1,182	2,155,030	1823.258		50,132		18,800		47,890			(31,333)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2022	1,869	424,321	227.05		9,802		3,676		16,429			(6,126)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2022	8,086	1,827,105	225.97		42,206		15,827		78,933			(26,379)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2022	10,024	41,621,701	4152.1		472,200		177,075		1,676,225			(295,125)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/12/2021	05/12/2022	2,592	580,236	223.86		13,403		5,026		30,397			(8,377)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/13/2022	2,399	542,012	225.91		12,504		4,689		23,573			(7,815)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/14/2022	8,921	37,233,756	4173.85		422,201		158,325		1,247,901			(263,876)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/15/2022	10,190	42,533,308	4173.85		457,921		171,720		1,962,535			(286,200)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	7,171	29,930,474	4173.85		338,239		126,840		1,140,896			(211,399)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2022	5,818	1,311,037	225.36		30,285		11,357		60,197			(18,928)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2022	608	2,510,939	4127.83		74,266		27,850		150,939			(46,416)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/19/2021	05/19/2022	1,660	372,831	224.63		8,612		3,230		18,299			(5,383)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/20/2021	05/20/2022	3,684	832,222	225.92		19,224		7,209		36,273			(12,015)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/24/2021	05/24/2022	4,285	968,988	226.13		22,384		8,394		41,465			(13,990)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2021	05/25/2022	5,655	1,280,422	226.42		29,578		11,092		53,290			(18,486)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/26/2021	05/26/2022	1,708	386,325	226.23		8,924		3,347		16,388			(5,578)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/28/2021	05/27/2022	2,872	649,589	226.15		14,986		5,620		27,784			(9,366)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/27/2021	05/27/2022	7,282	30,589,440	4200.88		345,989		129,746		1,281,383			(216,243)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2021	06/01/2022	1,982	447,133	225.58		10,329		4,734		20,229			(5,595)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2021	06/02/2022	4,373	988,792	226.12		22,841		10,469		42,537			(12,372)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/03/2022	3,052	692,995	227.05		15,987		7,328		27,226			(8,660)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2021	06/03/2022	2,432	4,433,375	1822.708		110,658		50,718		111,002			(59,940)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2021	06/03/2022	7,631	31,995,218	4192.85		336,503		154,230		314,546			(182,272)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/03/2022	144	4,991,925	34756.39		80,426		36,862		97,905			(43,564)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/04/2022	425	1,798,439	4229.89		53,953		24,729		39,063			(29,225)				
Dow Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/04/2022	56	1,944,165	34756.39		31,303		14,347		38,981			(16,956)				
Dow Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/05/2022	56	1,950,131	34756.39		26,679		12,228		35,272			(14,451)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/06/2022	97	3,365,157	34756.39		51,745		23,716		65,970			(28,028)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2022	1,708	387,117	226.6		8,942		4,099		15,940			(4,844)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2022	6,779	28,651,406	4226.52		324,308		148,641		753,230			(175,667)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2022	4,072	923,505	226.8		21,333		9,778		37,309			(11,555)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/09/2021	06/09/2022	6,636	1,507,985	227.26		34,834		15,966		58,221			(18,869)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/11/2021	06/10/2022	3,646	831,426	228.03		19,181		8,791		29,666			(10,390)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2021	06/10/2022	2,993	682,507	228.05		15,766		7,226		24,301			(8,540)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2021	06/10/2022	8,326	35,294,154	4239.18		392,667		179,972		1,205,657			(212,695)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	2,553	580,934	227.53		13,420		6,151		21,895			(7,269)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	1,192	2,167,351	1818.006		57,175		26,205		61,149			(30,970)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	3,167	9,843,265	3107.68		141,556		64,880		118,347			(76,676)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2021	06/15/2022	2,359	536,560	227.5		12,395		5,681		20,298			(6,714)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2021	06/15/2022	8,944	37,980,215	4246.59		463,140		212,273		1,481,456			(250,868)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2022	3,631	818,557	225.43		18,909		8,666		37,778			(10,242)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2022	330	1,392,974	4223.7		43,116		19,762		70,667			(23,355)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/17/2022	5,661	1,275,264	225.26		29,408		13,478		59,786			(15,929)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/18/2022	7,849	32,704,440	4166.45		401,692		184,109		1,205,775			(217,583)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/19/2022	9,465	39,434,106	4166.45		433,725		198,791		1,404,991			(234,934)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/20/2022	7,293	30,387,091	4166.45		349,443		160,162		565,664			(189,282)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/21/2021	06/21/2022	2,766	625,217	226.06		14,437		6,617		27,298			(7,820)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/22/2021	06/22/2022	4,363	987,323	226.31		22,807		10,453		42,133			(12,354)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2022	1,560	352,027	225.62		8,132		3,727		16,018			(4,405)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2020	06/23/2022	294	491,581	1670.248	15,731			3,605		54,783			(7,865)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2022	256	1,084,595	4241.84		30,943		14,182		57,759			(16,761)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/24/2021	06/24/2022	2,831	639,421	225.83		14,771		6,770		28,557			(8,001)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/25/2021	06/24/2022	1,749	395,317	225.96		9,116		4,178		17,446			(4,938)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/25/2020	06/24/2022	695	1,157,983	1666.176	37,055			8,492		132,184			(18,528)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2021	06/29/2022	3,677	832,146	226.33		19,223		8,810		35,573			(10,412)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2021	06/29/2022	4,511	13,928,878	3088.06		179,336		82,195		188,815			(97,140)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2022	2,631	596,444	226.73		13,778		6,315		24,566			(7,463)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2022	103	444,009	4297.5		14,098		6,461		12,868			(7,636)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/01/2021	07/01/2022	2,140	485,455	226.85		11,214		6,074		19,778			(5,140)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	07/01/2022	2,926	666,713	227.88		15,374		8,328		24,541			(7,047)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	07/01/2022	6,573	11,919,913	1813.597		286,845		155,375		325,656			(131,471)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	07/05/2022	1,911	3,465,219	1813.597		85,994		46,580		98,315			(39,414)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2022	4,248	971,345	228.68		22,438		12,154		33,053			(10,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2022	983	1,778,144	1808.576		47,103		25,514		58,565			(21,589)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	2,425	557,717	229.95		12,883		6,978		16,553			(5,905)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2021	07/08/2022	2,452	563,947	229.97		13,010		7,047		16,719			(5,963)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2020	07/08/2022	1,052	247,520	235.24	8,044			2,179		3,731			(4,022)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/09/2021	07/09/2022	283	1,236,526	4369.55		48,173		26,094		45,987			(22,079)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/12/2021	07/12/2022	2,380	547,027	229.88		12,636		6,845		16,450			(5,792)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2022	3,535	809,090	228.89		18,690		10,124		27,094			(8,566)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2022	3,160	726,860	230.02		16,790		9,095		21,567			(7,696)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/15/2021	07/15/2022	1,583	365,544	230.95		8,444		4,574		9,771			(3,870)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/16/2021	07/15/2022	4,219	975,350	231.2		22,501		12,188		25,319			(10,313)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/15/2020	07/15/2022	2,590	610,533	235.71	19,842			5,374		8,752			(9,921)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/20/2021	07/20/2022	4,212	977,811	232.15		22,587		12,235		22,812			(10,353)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	3,971	917,499	231.06		21,194		11,480		24,397			(9,714)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2020	07/21/2022	365	613,273	1680.67	19,563			5,298		64,177			(9,782)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	3,750	6,808,570	1815.66		157,495		85,310		182,361			(72,185)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	9,416	41,039,325	4358.69		977,994		529,747		1,397,850			(448,247)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2021	07/22/2022	1,802	417,196	231.46		9,637		5,220		10,602			(4,417)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/23/2021	07/22/2022	2,797	649,470	232.22		14,983		8,116		15,068			(6,867)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2020	07/22/2022	2,032	481,164	236.75	15,643			4,237		6,026			(7,821)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2021	07/22/2022	3,900	7,068,746	1812.625		181,476		98,300		213,291			(83,177)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2021	07/22/2022	214	934,672	4367.48		28,264		15,310		33,275			(12,954)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/23/2021	07/23/2022	8,045	35,491,290	4411.79		414,708		224,633		1,109,962			(190,074)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/23/2021	07/24/2022	7,753	34,204,439	4411.79		392,321		212,507		1,047,417			(179,814)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/23/2021	07/25/2022	5,637	24,870,295	4411.79		288,529		156,286		721,420			(132,242)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/26/2021	07/26/2022	178	789,142	4422.3		24,230		13,124		27,940			(11,105)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2021	07/27/2022	6,576	1,533,209	233.15		35,417		19,184		31,951			(16,233)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2021	07/27/2022	9,497	41,800,783	4401.46		1,053,334		570,556		1,463,384			(482,778)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	2,588	600,955	232.19		13,882		7,519		14,120			(6,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/28/2020	07/28/2022	419	704,060	1681.718	22,741			6,159		73,212			(11,371)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	96	420,732	4400.64		13,863		7,509		9,240			(6,354)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2021	07/29/2022	1,668	387,925	232.55		8,961		4,854		8,738			(4,107)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/30/2021	07/29/2022	2,693	626,830	232.73		14,461		7,833		13,811			(6,628)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2020	07/29/2022	1,081	257,080	237.89	8,358			2,264		2,763			(4,179)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	07/29/2022	956	228,000	238.51	4,317			1,542		2,223			(2,467)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/31/2020	07/29/2022	807	1,356,914	1681.218	44,100			11,944		141,545			(22,050)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2021	07/29/2022	2,569	4,691,683	1826.565		126,629		68,590		125,398			(58,038)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2021	07/29/2022	6,671	29,480,671	4419.15		336,297		182,161		498,443			(154,136)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/31/2020	08/01/2022	296	497,115	1681.218	16,305			4,416		51,861			(8,153)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/02/2021	08/02/2022	2,563	598,443	233.53		13,824		8,640		12,011			(5,184)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/03/2021	08/03/2022	3,592	841,169	234.16		19,431		12,144		15,597			(7,287)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2021	08/04/2022	4,655	1,085,575	233.21		25,077		15,673		22,761			(9,404)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2020	08/04/2022	5,765	1,380,075	239.37	44,866			14,021		11,972			(22,433)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2021	08/04/2022	421	1,854,362	4402.66		61,806		38,629		18,484			(23,177)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/06/2021	08/05/2022	1,889	438,982	232.37		10,127		6,330		10,214			(3,798)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2021	08/05/2022	4,695	1,094,045	233.03		25,272		15,795		23,495			(9,477)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2020	08/05/2022	741	1,248,252	1684.826	40,693			12,717		127,323			(20,347)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2021	08/05/2022	2,940	5,360,302	1823.267		130,198		81,374		134,705			(48,824)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2021	08/05/2022	4,079	12,717,404	3117.48		159,498		99,686		138,281			(59,812)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	08/09/2022	2,263	525,156	232.03		12,131		7,582		12,793			(4,549)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2022	3,692	855,805	231.79		19,769		12,356		21,466			(7,413)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2020	08/10/2022	4,497	1,074,172	238.89	34,911			10,910		10,283			(17,455)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2022	4,759	14,908,171	3132.79		201,588		125,992		151,800			(75,595)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/11/2021	08/11/2022	4,191	973,118	232.18		22,479		14,049		23,359			(8,430)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/11/2021	08/11/2022	8,452	37,594,117	4447.7		477,290		298,306		659,006			(178,984)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/12/2021	08/12/2022	2,863	664,269	231.98		15,345		9,590		16,344			(5,754)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/13/2021	08/12/2022	5,360	1,250,322	233.26		28,845		18,028		26,403			(10,817)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/14/2020	08/12/2022	4,530	1,072,367	236.72	34,798			10,874		14,302			(17,399)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	08/12/2022	2,111	500,000	236.82	10,974			3,919		6,574			(6,271)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/13/2020	08/12/2022	572	968,621	1691.938	31,480			9,838		94,412			(15,740)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/14/2020	08/12/2022	922	1,559,665	1692.215	51,469			16,084		151,746			(25,734)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/13/2021	08/12/2022	5,438	10,010,007	1840.783		240,728		150,455		195,075			(90,273)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/13/2021	08/13/2022	577	2,577,450	4468		95,830		59,894		49,655			(35,936)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/13/2021	08/15/2022	1,139	2,096,343	1840.783		56,601		35,376		47,245			(21,225)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/16/2021	08/16/2022	4,497	1,055,224	234.64		24,376		15,235		18,856			(9,141)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/14/2020	08/16/2022	252	426,299	1692.215	14,068			4,396		41,485			(7,034)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/16/2021	08/16/2022	7,062	31,637,668	4479.71		375,312		234,570		556,178			(140,742)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/17/2021	08/17/2022	5,459	1,280,722	234.62		29,585		18,490		22,990			(11,094)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/18/2021	08/18/2022	4,764	1,111,638	233.32		25,679		16,049		23,533			(9,630)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/20/2021	08/19/2022	7,311	1,712,939	234.29		39,518		24,698		32,198			(14,819)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/19/2020	08/19/2022	2,861	678,865	237.3	22,063			6,895		8,489			(11,032)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/21/2020	08/19/2022	1,990	472,402	237.35	15,329			4,790		5,865			(7,665)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/19/2020	08/19/2022	768	1,298,838	1690.183	42,732			13,354		128,095			(21,366)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/23/2021	08/23/2022	113	508,051	4479.53		19,916		12,447		21,299			(7,468)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/24/2021	08/24/2022	8,393	1,957,411	233.23		45,216		28,260		42,294			(16,956)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/25/2021	08/25/2022	2,662	619,331	232.68		14,307		8,942		14,304			(5,365)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2020	08/25/2022	245	414,395	1692.044	14,048			4,390		40,391			(7,024)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2022	3,831	7,039,479	1837.323		179,128		111,955		158,473			(67,173)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2022	5,537	17,394,875	3141.85		226,852		141,782		160,260			(85,069)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2022	210	944,150	4496.19		33,706		21,066		31,167			(12,640)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2021	08/26/2022	5,135	1,193,016	232.35		27,559		17,224		28,669			(10,335)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/27/2021	08/26/2022	3,168	738,190	233.05		17,045		10,653		16,347			(6,392)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/27/2020	08/26/2022	2,267	535,710	236.3	17,400			5,437		7,844			(8,700)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2020	08/26/2022	4,912	1,164,551	237.1	37,836			11,824		15,265			(18,918)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/27/2021	08/27/2022	389	1,755,379	4509.37		59,898		37,436		40,174			(22,462)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	3,366	786,958	233.77		18,179		11,362		16,086			(6,817)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	2,148	3,948,877	1838.738		100,722		62,951		88,571			(37,771)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	3,823	12,021,295	3144.37		167,964		104,978		122,671			(62,987)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2021	08/31/2022	4,279	999,848	233.68		23,096		14,435		20,695			(8,661)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2021	09/01/2022	5,016	1,173,918	234.02		27,118		19,208		23,354			(7,909)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2020	09/01/2022	2,946	700,746	237.87	22,767			8,063		8,367			(11,384)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2021	09/02/2022	2,537	594,239	234.2		13,709		9,711		11,583			(3,998)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2021	09/02/2022	3,444	807,891	234.61		18,662		13,219		14,967			(5,443)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/04/2020	09/02/2022	3,530	834,535	236.4	27,081			9,591		12,253			(13,540)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2020	09/02/2022	2,063	490,989	238.02	15,942			5,646		5,754			(7,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2020	09/02/2022	326	551,988	1693.71	18,105			6,412		53,244			(9,053)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2021	09/02/2022	5,705	25,882,570	4536.95		552,432		391,306		677,784			(161,126)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2021	09/03/2022	248	1,126,734	4535.43		27,380		19,394		9,263			(7,986)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/07/2021	09/07/2022	2,876	668,401	232.44		15,440		10,937		16,159			(4,503)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/08/2021	09/08/2022	5,898	1,378,320	233.7		31,839		22,553		28,829			(9,286)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/10/2021	09/09/2022	3,888	903,690	232.45		20,848		14,767		21,881			(6,081)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2021	09/09/2022	3,092	721,622	233.41		16,669		11,808		15,645			(4,862)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	09/09/2022	4,394	1,041,493	237.05	29,351			10,706		14,236			(15,114)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/11/2020	09/09/2022	16,075	3,815,591	237.36	123,816			43,851		49,984			(61,908)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/13/2021	09/13/2022	4,223	982,279	232.6		22,691		16,073		23,510			(6,618)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2021	09/14/2022	5,445	1,268,068	232.89		29,292		20,749		29,409			(8,544)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2021	09/14/2022	9,417	41,841,087	4443.05		1,043,831		739,381		1,372,861			(304,451)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/15/2021	09/15/2022	3,890	905,661	232.81		20,921		14,819		21,225			(6,102)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/15/2020	09/15/2022	2,762	655,941	237.52	21,312			7,548		8,532			(10,656)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/17/2021	09/16/2022	4,010	925,952	230.89		21,362		15,131		26,774			(6,230)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2021	09/16/2022	3,713	861,658	232.07		19,904		14,099		21,960			(5,805)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/18/2020	09/16/2022	3,221	763,562	237.07	24,778			8,775		10,583			(12,389)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2020	09/16/2022	2,812	667,647	237.41	21,692			7,683		8,838			(10,846)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2020	09/16/2022	224	379,989	1695.908	12,578			4,455		36,160			(6,289)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/17/2021	09/17/2022	423	1,877,369	4432.99		76,221		53,990		65,184			(22,231)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/20/2021	09/20/2022	3,992	922,557	231.13		21,311		15,095		26,125			(6,216)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/21/2021	09/21/2022	3,841	886,687	230.84		20,482		14,508		25,905			(5,974)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/22/2021	09/22/2022	4,773	1,101,607	230.82		25,447		18,025		32,283			(7,422)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/22/2020	09/22/2022	15,508	3,675,881	237.03	119,429			42,298		51,939			(59,715)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/22/2021	09/22/2022	302	1,326,244	4395.64		44,222		31,324		48,088			(12,898)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/24/2021	09/23/2022	5,204	1,194,228	229.47		27,563		19,524		40,098			(8,039)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2021	09/23/2022	2,075	477,371	230.11		11,027		7,811		15,049			(3,216)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2020	09/23/2022	1,455	343,607	236.13	11,164			3,954		5,470			(5,582)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/24/2020	09/23/2022	2,848	673,318	236.39	21,863			7,743		10,367			(10,931)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/23/2022	553	930,037	1681.762	30,691			10,870		96,898			(15,346)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/24/2021	09/24/2022	496	2,211,907	4455.48		86,933		61,577		89,225			(25,355)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/27/2021	09/27/2022	2,917	666,311	228.44		15,392		10,903		24,742			(4,489)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/28/2021	09/28/2022	4,496	1,020,474	226.95		23,573		16,698		43,327			(6,875)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2021	09/29/2022	5,498	1,251,917	227.69		28,919		20,484		49,833			(8,435)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2020	09/29/2022	3,479	826,055	237.42	26,839			9,505		11,263			(13,419)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2021	09/29/2022	256	1,114,359	4359.46		39,403		27,910		36,899			(11,492)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2021	09/30/2022	3,780	857,610	226.86		19,811		14,033		36,736			(5,778)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/01/2021	09/30/2022	5,465	1,246,028	227.99		28,746		22,757		48,310			(5,989)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/02/2020	09/30/2022	2,246	531,780	236.79	17,256			6,831		7,892			(8,628)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2020	09/30/2022	328	553,639	1687.208	18,768			6,647		55,774			(9,384)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/01/2021	10/01/2022	6,410	27,930,552	4357.04		402,571		318,702		435,152			(83,869)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/01/2021	10/02/2022	6,796	29,608,879	4357.04		359,767		284,816		513,214			(74,952)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/01/2021	10/03/2022	6,626	28,867,609	4357.04		346,621		274,409		355,448			(72,213)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/04/2021	10/04/2022	1,489	339,094	227.78		7,833		6,201		13,431			(1,632)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/05/2021	10/05/2022	6,172	1,404,960	227.65		32,455		25,693		56,331			(6,761)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/06/2021	10/06/2022	4,392	1,002,563	228.26		23,159		18,334		38,082			(4,825)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/06/2020	10/06/2022	9,546	2,253,189	236.04	73,184			28,968		37,228			(36,592)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2021	10/07/2022	7,085	1,610,754	227.36		37,144		29,406		66,330			(7,738)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/07/2021	10/07/2022	3,579	816,289	228.05		18,856		14,928		31,621			(3,928)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	10/07/2022	1,699	400,000	235.4	10,291			4,251		7,162			(5,369)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2020	10/07/2022	3,244	765,665	236.02	24,853			9,838		12,706			(12,427)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/07/2021	10/07/2022	7,175	31,566,740	4399.76		397,672		314,824		616,366			(82,848)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2021	10/08/2022	321	1,409,710	4391.34		55,965		44,306		41,327			(11,659)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/11/2021	10/11/2022	4,134	12,724,980	3078.12		183,400		145,192		272,128			(38,208)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2021	10/12/2022	6,631	1,505,571	227.05		34,764		27,521		63,863			(7,242)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2020	10/12/2022	5,479	1,296,555	236.63	42,099			16,664		20,135			(21,050)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2021	10/13/2022	3,951	898,808	227.51		20,753		16,430		36,659			(4,324)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2022	5,409	1,281,713	236.95	41,630			16,479		19,155			(20,815)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2020	10/13/2022	347	590,569	1703.649	20,020			7,925		53,486			(10,010)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2021	10/13/2022	438	1,910,585	4363.8		69,215		54,795		46,710			(14,420)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2022	2,622	598,596	228.27		13,804		10,928		22,838			(2,876)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	4,654	1,065,947	229.04		24,613		19,485		37,903			(5,128)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/16/2020	10/14/2022	2,292	542,240	236.61	17,590			6,963		8,476			(8,795)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2020	10/14/2022	1,546	365,927	236.73	11,878			4,702		5,634			(5,939)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	10/14/2022	6,820	1,616,153	236.97	48,350			19,313		24,142			(24,396)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	1,951	3,542,247	1815.521		83,210		65,875		98,729			(17,335)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	6,241	27,698,208	4438.26		346,902		274,631		420,168			(72,271)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/18/2021	10/18/2022	17,597	78,947,750	4486.46		1,569,722		1,242,697		1,894,320			(327,025)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/18/2021	10/18/2022	183	6,448,376	35258.61		121,611		96,275		137,999			(25,336)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2022	6,941	1,582,342	227.97		36,536		28,925		62,208			(7,612)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2022	9,051	40,907,564	4519.63		999,103		790,957		1,247,958			(208,147)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2022	186	6,593,657	35457.31		117,448		92,980		127,640			(24,468)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/20/2021	10/20/2022	5,273	1,205,813	228.68		27,842		22,042		44,511			(5,800)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/20/2020	10/20/2022	5,572	1,312,611	235.59	42,634			16,876		23,503			(21,317)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/20/2021	10/20/2022	2,301	10,436,660	4536.19		199,690		158,088		289,940			(41,602)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/20/2021	10/20/2022	125	4,448,957	35609.34		77,740		61,544		82,711			(16,196)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/21/2021	10/21/2022	2,802	639,632	228.24		14,763		11,687		24,582			(3,076)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/21/2022	4,366	999,502	228.94		23,039		18,239		36,055			(4,800)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/23/2020	10/21/2022	3,808	894,188	234.79	28,999			11,479		17,617			(14,499)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/21/2022	7,104	12,979,975	1827.027		311,374		246,505		327,559			(64,870)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/24/2022	827	1,510,360	1827.027		40,780		32,284		44,809			(8,496)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/25/2021	10/25/2022	3,826	876,374	229.05		20,227		16,013		31,387			(4,214)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/25/2021	10/25/2022	2,738	5,009,115	1829.717		127,252		100,741		131,585			(26,511)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/25/2021	10/25/2022	5,744	26,230,906	4566.48		385,707		305,351		532,575			(80,356)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/26/2021	10/26/2022	4,586	1,050,881	229.16		24,254		19,201		37,285			(5,053)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/26/2021	10/26/2022	137	4,896,810	35756.88		86,133		68,189		86,892			(17,944)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/27/2021	10/27/2022	5,294	1,213,889	229.3		28,004		22,170		42,548			(5,834)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/27/2020	10/27/2022	2,898	682,883	235.65	22,180			8,780		12,288			(11,090)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/29/2021	10/28/2022	6,290	1,440,311	228.98		33,185		26,271		52,028			(6,913)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2021	10/28/2022	4,660	1,067,430	229.05		24,626		19,495		38,313			(5,130)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/29/2020	10/28/2022	2,324	543,119	233.65	17,630			6,978		12,289			(8,815)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2020	10/28/2022	2,655	622,968	234.67	20,234			8,009		12,579			(10,117)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2022	382	638,973	1674.884	22,236			8,802		69,519			(11,118)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/29/2021	10/29/2022	626	2,881,318	4605.38		112,763		89,270		69,150			(23,492)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/01/2021	11/01/2022	5,847	26,976,892	4613.67		387,079		338,694		259,844			(48,385)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2021	11/02/2022	7,611	1,750,204	229.95		40,395		35,345		58,007			(5,049)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2020	11/02/2022	3,445	805,500	233.79	26,163			11,446		18,070			(13,081)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2021	11/03/2022	6,585	1,512,804	229.73		34,900		30,538		51,225			(4,363)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2020	11/03/2022	1,685	393,892	233.71	12,790			5,595		8,926			(6,395)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2021	11/03/2022	5,748	18,140,554	3156.11		242,339		212,047		192,673			(30,292)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2021	11/03/2022	431	2,008,727	4660.57		76,258		66,726		25,849			(9,532)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2021	11/04/2022	2,124	489,380	230.36		11,295		9,883		15,627			(1,412)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/05/2021	11/04/2022	1,563	361,687	231.4		8,337		7,295		10,436			(1,042)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/04/2022	3,083	726,272	235.54	23,553			10,304		13,416			(11,777)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2020	11/04/2022	2,149	507,017	235.88	16,468			7,205		9,001			(8,234)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/04/2022	639	1,085,797	1699.681	38,329			16,769		101,187			(19,164)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2021	11/04/2022	6,580	30,794,394	4680.06		428,234		374,705		218,153			(53,529)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/05/2021	11/05/2022	6,187	29,063,905	4697.53		443,669		388,210		184,338			(55,459)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/05/2021	11/06/2022	6,709	31,515,767	4697.53		455,959		398,964		299,337			(56,995)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/07/2022	502	852,526	1699.681	30,094			13,166		79,470			(15,047)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/05/2021	11/07/2022	6,214	29,190,571	4697.53		412,289		360,753		416,325			(51,536)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/08/2021	11/08/2022	2,844	654,806	230.27		15,113		13,224		21,161			(1,889)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/08/2022	232	393,484	1699.681	13,929			6,094		36,683			(6,965)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/08/2021	11/08/2022	3,559	11,251,383	3161.64		158,340		138,547		116,180			(19,792)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/09/2021	11/09/2022	6,035	1,396,171	231.36		32,224		28,196		40,642			(4,028)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/11/2021	11/10/2022	3,290	754,837	229.44		17,391		15,218		26,396			(2,174)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2021	11/10/2022	3,590	827,183	230.4		19,083		16,698		26,449			(2,385)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	11/10/2022	4,416	1,026,531	232.44	33,321			14,578		26,831			(16,661)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2021	11/10/2022	5,754	18,178,330	3159.39		269,337		235,670		203,481			(33,667)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/12/2021	11/11/2022	2,834	652,238	230.18		15,028		13,149		21,311			(1,878)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/11/2020	11/11/2022	1,639	381,518	232.75	12,380			5,416		9,669			(6,190)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/12/2020	11/11/2022	2,358	551,000	233.65	17,874			7,820		12,699			(8,937)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/12/2021	11/11/2022	311	1,458,078	4682.85		54,824		47,971		30,083			(6,853)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/15/2021	11/15/2022	3,432	790,707	230.4		18,242		15,961		25,390			(2,280)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/16/2021	11/16/2022	4,573	1,053,074	230.28		24,294		21,258		34,228			(3,037)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/17/2021	11/17/2022	3,349	771,951	230.53		17,809		15,583		24,527			(2,226)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/17/2020	11/17/2022	5,603	1,311,528	234.09	42,572			18,625		29,057			(21,286)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/18/2021	11/18/2022	3,672	845,791	230.33		19,512		17,073		27,408			(2,439)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022	5,821	1,342,276	230.61		30,926		27,060		42,362			(3,866)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2020	11/18/2022	7,599	1,777,418	233.91	57,659			25,226		40,202			(28,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022	8,630	15,941,950	1847.222		401,521		351,331		336,531			(50,190)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/18/2021	11/18/2022	6,663	31,345,647	4704.54		428,731		375,140		293,379			(53,591)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/19/2022	6,062	28,479,403	4697.96		414,027		362,273		281,528			(51,753)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/20/2022	6,728	31,606,267	4697.96		461,482		403,797		236,011			(57,685)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/21/2022	1,582	2,922,294	1847.222		80,363		70,318		70,298			(10,045)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/21/2022	5,279	24,800,474	4697.96		364,634		319,055		297,488			(45,579)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/24/2021	11/23/2022	9,841	2,264,872	230.14		52,195		45,671		75,011			(6,524)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/24/2020	11/23/2022	1,971	459,892	233.31	14,919			6,527		11,153			(7,459)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/23/2020	11/23/2022	3,923	916,352	233.59	29,745			13,013		21,580			(14,872)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/24/2021	11/24/2022	556	2,615,588	4701.46		109,721		96,006		45,945			(13,715)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/26/2021	11/25/2022	3,670	843,792	229.92		19,441		17,011		28,563			(2,430)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/25/2020	11/25/2022	4,413	1,029,583	233.33	33,431			14,626		24,976			(16,715)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/26/2021	11/26/2022	4,037	18,548,494	4594.62		259,299		226,887		301,918			(32,412)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/26/2021	11/27/2022	4,680	21,504,056	4594.62		320,062		280,054		342,936			(40,008)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/26/2021	11/28/2022	2,645	12,153,082	4594.62		180,190		157,666		199,111			(22,524)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/30/2021	11/30/2022	3,067	699,253	228.02		16,132		14,115		28,083			(2,016)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/30/2021	11/30/2022	6,032	27,550,323	.4567		415,633		363,679		462,787			(51,954)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/01/2021	12/01/2022	6,515	1,484,207	227.8		34,226		32,800		60,759			(1,426)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/01/2020	12/01/2022	5,872	1,365,753	232.59	44,319			21,236		35,977			(22,159)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/02/2021	12/02/2022	2,598	594,745	228.92		13,715		13,143		22,131			(571)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/03/2021	12/02/2022	4,774	1,100,510	230.52		25,334		24,278		35,445			(1,056)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/02/2020	12/02/2022	6,803	1,581,800	232.51	51,345			24,603		42,048			(25,673)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/04/2020	12/02/2022	1,803	419,294	232.55	13,589			6,512		11,101			(6,795)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/03/2021	12/03/2022	5,850	26,550,097	4538.43		361,760		346,687		407,826			(15,073)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/03/2021	12/04/2022	6,397	29,033,213	4538.43		398,173		381,582		453,776			(16,591)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/03/2021	12/05/2022	4,955	22,487,528	4538.43		325,017		311,475		372,516			(13,542)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/07/2021	12/07/2022	5,172	1,194,814	231.02		27,540		26,393		36,880			(1,148)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/07/2021	12/07/2022	6,183	28,979,732	4686.75		463,634		444,316		461,151			(19,318)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/08/2021	12/08/2022	1,567	361,956	230.92		8,339		7,992		11,288			(347)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/08/2020	12/08/2022	3,590	839,018	233.73	27,226			13,046		19,832			(13,613)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/08/2021	12/08/2022	547	2,573,384	4701.21		108,458		103,939		51,305			(4,519)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/09/2021	12/09/2022	3,547	819,482	231.03		18,889		18,102		25,316			(787)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/10/2021	12/09/2022	3,321	769,937	231.82		17,724		16,985		22,060			(738)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/09/2020	12/09/2022	1,703	396,996	233.09	12,879			6,171		10,031			(6,439)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/11/2020	12/09/2022	1,612	377,477	234.12	12,238			5,864		8,578			(6,119)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/10/2021	12/10/2022	6,546	30,846,248	4712.02		459,125		439,994		438,866			(19,130)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2021	12/11/2022	7,767	36,598,112	4712.02		598,269		573,341		519,262			(24,928)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2021	12/12/2022	6,220	29,311,041	4712.02		441,493		423,098		398,185			(18,396)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/14/2021	12/14/2022	7,004	1,627,291	232.34		37,509		35,946		44,543			(1,563)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2021	12/15/2022	5,039	1,175,293	233.22		27,079		25,950		29,508			(1,128)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2020	12/15/2022	3,154	737,200	233.76	23,922			11,463		17,518			(11,961)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2021	12/15/2022	346	1,629,323	4709.85		69,257		66,372		29,788			(2,886)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2021	12/16/2022	3,697	864,088	233.72		19,883		19,054		20,643			(828)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2020	12/16/2022	2,590	606,390	234.09	19,671			9,426		13,944			(9,836)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/16/2021	12/16/2022	3,010	706,100	234.62		16,269		15,591		15,359			(678)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2021	12/17/2022	7,810	36,085,794	4620.64		583,025		558,732		554,911			(24,293)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2021	12/18/2022	8,357	38,612,825	4620.64		558,837		535,552		576,291			(23,285)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2021	12/19/2022	6,838	31,595,593	4620.64		461,237		442,018		476,426			(19,218)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/20/2021	12/20/2022	1,769	413,000	233.44		9,516		9,119		10,199			(396)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2021	12/21/2022	7,225	1,682,872	232.93		38,757		37,142		43,781			(1,615)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2020	12/21/2022	3,150	736,052	233.64	23,885			11,445		17,832			(11,942)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2021	12/22/2022	5,391	1,259,639	233.67		29,009		27,801		30,459			(1,209)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2020	12/22/2022	4,336	1,014,658	234.01	32,926			15,777		23,698			(16,463)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2021	12/22/2022	487	2,285,117	4696.56		97,615		93,548		40,424			(4,067)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/23/2021	12/23/2022	3,502	818,242	233.66		18,844		18,059		19,829			(785)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/28/2021	12/28/2022	6,393	1,502,449	235.03		34,601		33,160		31,795			(1,442)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/29/2020	12/29/2022	6,965	1,629,840	234.01	52,888			25,342		38,385			(26,444)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/29/2021	12/29/2022	3,721	874,478	235.03		20,130		19,292		18,530			(839)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/29/2021	12/29/2022	8,047	38,569,499	4793.06		672,495		644,474		497,658			(28,021)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/31/2020	12/30/2022	1,794	420,846	234.62	13,652			6,542		9,320			(6,826)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/30/2021	12/30/2022	4,641	1,091,272	235.13		25,121		24,074		22,912			(1,047)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/31/2021	12/30/2022	4,057	955,162	235.44		21,959		21,044		19,405			(915)				
SPXDSUN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/31/2021	12/30/2022	6,998	22,226,540	3176.13		307,541		294,727		208,892			(12,814)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/30/2021	12/30/2022	156	5,666,303	36398.08		96,947		92,907		88,092			(4,039)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/31/2021	12/31/2022	96	458,420	4766.18		19,529		18,715		6,903			(814)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/08/2021	01/06/2023	1,489	344,194	231.21		11,155		5,810		10,711			(5,345)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/06/2021	01/06/2023	10,352	2,408,108	232.62		78,143		40,700		65,645			(37,444)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/11/2021	01/11/2023	2,353	542,670	230.63		17,610		9,172		17,869			(8,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/11/2021	01/11/2023	526	913,740	1737.22		32,621		16,990		66,056			(15,631)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/12/2021	01/12/2023	3,867	891,127	230.44		28,908		15,056		29,866			(13,852)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/13/2021	01/13/2023	2,416	558,938	231.38		18,138		9,447		17,226			(8,691)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/15/2021	01/13/2023	3,102	717,950	231.46		23,276		12,123		21,966			(11,153)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/19/2021	01/19/2023	3,791	878,528	231.74		28,517		14,853		26,332			(13,664)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/20/2021	01/20/2023	8,343	1,935,755	232.03		62,835		32,726		56,536			(30,108)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/22/2021	01/20/2023	1,832	425,197	232.05		13,785		7,180		12,395			(6,605)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/25/2021	01/25/2023	2,047	476,891	232.99		15,480		8,062		12,786			(7,417)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/25/2021	01/25/2023	447	774,604	1734.53		27,731		14,443		57,304			(13,288)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/26/2021	01/26/2023	3,790	883,067	233.02		28,664		14,929		23,633			(13,735)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/29/2021	01/27/2023	2,027	469,422	231.55		15,219		7,926		14,415			(7,292)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/28/2021	01/27/2023	1,880	436,764	232.31		14,169		7,379		12,508			(6,789)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2021	01/27/2023	1,987	463,098	233.01		15,032		7,829		12,417			(7,203)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/02/2021	02/02/2023	4,979	1,152,840	231.54		37,421		21,049		35,610			(16,372)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/05/2021	02/03/2023	3,462	799,914	231.05		25,933		14,587		25,834			(11,346)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/08/2021	02/08/2023	2,508	579,712	231.19		18,812		10,582		18,565			(8,230)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/11/2021	02/10/2023	1,823	422,059	231.53		13,687		7,699		13,135			(5,988)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2021	02/10/2023	3,752	869,651	231.78		28,220		15,874		26,465			(12,346)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/11/2021	02/10/2023	724	1,259,519	1739.153		44,965		25,293		90,378			(19,672)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2021	02/10/2023	261	453,855	1740.633		16,157		9,088		32,210			(7,069)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/16/2021	02/16/2023	3,603	824,405	228.82		26,744		15,043		32,449			(11,700)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/18/2021	02/17/2023	2,960	678,046	229.06		21,989		12,369		26,187			(9,620)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/17/2021	02/17/2023	200	347,343	1739.192		12,470		7,014		24,958			(5,455)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/23/2021	02/23/2023	4,994	1,137,566	227.77		36,891		20,751		48,859			(16,140)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/26/2021	02/24/2023	1,740	388,600	223.3		12,583		7,078		23,060			(5,505)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/25/2021	02/24/2023	3,614	807,146	223.31		26,160		14,715		47,864			(11,445)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/24/2021	02/24/2023	2,141	486,125	227.1		15,765		8,868		21,995			(6,897)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/03/2021	03/02/2023	1,864	417,158	223.76		13,520		8,168		24,042			(5,352)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/02/2021	03/02/2023	2,523	566,823	224.68		18,382		11,106		30,666			(7,276)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/03/2023	1,566	2,739,221	1748.625		99,982		60,406		184,042			(39,576)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/06/2023	337	589,974	1748.625		21,534		13,010		39,672			(8,524)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/07/2023	562	982,567	1748.625		35,962		21,727		66,089			(14,235)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/08/2021	03/08/2023	2,178	483,965	222.21		15,690		9,479		30,937			(6,211)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/09/2021	03/09/2023	1,987	442,889	222.91		14,358		8,675		27,064			(5,684)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/12/2021	03/10/2023	2,758	613,242	222.33		19,863		12,001		38,919			(7,862)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/10/2021	03/10/2023	3,977	888,411	223.38		28,802		17,401		52,646			(11,401)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/11/2021	03/10/2023	599	1,054,052	1760.886		37,735		22,798		64,526			(14,937)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/16/2021	03/16/2023	5,021	1,118,385	222.73		36,258		21,906		69,275			(14,352)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/19/2021	03/17/2023	4,608	1,020,753	221.53		33,062		19,975		68,251			(13,087)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/18/2021	03/17/2023	4,116	911,959	221.57		29,557		17,857		60,825			(11,699)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2021	03/17/2023	2,689	599,453	222.89		19,428		11,738		36,757			(7,690)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/23/2021	03/23/2023	4,416	983,403	222.71		31,882		19,262		61,103			(12,620)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/26/2021	03/24/2023	2,335	520,291	222.82		16,852		10,182		32,107			(6,671)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2021	03/24/2023	2,224	495,712	222.91		16,071		9,710		30,412			(6,361)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	8,886	1,982,499	223.1		64,253		38,819		120,132			(25,433)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	1,143	2,019,865	1767.614		72,917		44,054		117,753			(28,863)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/30/2021	03/30/2023	3,585	795,264	221.84		25,767		15,567		52,307			(10,199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/30/2021	03/30/2023	750	1,333,200	1776.576		48,262		29,158		72,405			(19,104)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	03/31/2023	2,818	626,318	222.29		20,293		13,106		40,054			(7,187)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	03/31/2023	2,387	4,242,391	1777.153		154,847		100,006		229,397			(54,842)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	04/03/2023	1,247	2,215,763	1777.153		80,875		52,232		119,962			(28,643)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	04/04/2023	689	1,224,958	1777.153		44,833		28,955		66,347			(15,879)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/06/2021	04/06/2023	1,588	354,074	222.99		11,472		7,409		21,685			(4,063)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/07/2021	04/06/2023	1,832	408,745	223.09		13,247		8,556		24,872			(4,692)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/09/2021	04/06/2023	4,749	1,059,817	223.16		34,296		22,149		64,197			(12,146)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/12/2021	04/12/2023	8,188	1,827,242	223.15		59,203		38,235		110,934			(20,968)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/13/2021	04/13/2023	3,797	850,554	224		27,558		17,798		48,852			(9,760)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/14/2021	04/14/2023	2,841	635,264	223.57		20,583		13,293		37,548			(7,290)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/14/2023	1,947	438,337	225.11		14,193		9,167		23,363			(5,027)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/15/2021	04/14/2023	3,283	739,747	225.31		23,968		15,479		38,886			(8,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/14/2023	1,532	2,746,761	1792.589		101,081		65,281		131,137			(35,799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/17/2023	1,036	1,856,875	1792.589		68,519		44,252		88,786			(24,267)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/18/2023	495	887,365	1792.589		32,744		21,147		42,451			(11,597)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/19/2021	04/19/2023	4,243	953,685	224.78		30,899		19,956		52,078			(10,944)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/20/2021	04/20/2023	5,343	1,204,369	225.42		39,022		25,201		62,965			(13,820)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/21/2023	2,568	578,621	225.33		18,736		12,100		30,450			(6,636)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/21/2021	04/21/2023	2,416	545,085	225.58		17,661		11,406		28,193			(6,255)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/21/2023	1,325	2,384,799	1799.826		88,261		57,002		107,260			(31,259)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/24/2023	966	1,737,799	1799.826		64,385		41,582		78,289			(22,803)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/25/2023	341	614,200	1799.826		22,775		14,709		27,685			(8,066)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/27/2021	04/27/2023	2,913	653,509	224.37		21,167		13,670		36,780			(7,497)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/27/2021	04/27/2023	548	985,476	1797.494		36,439		23,534		45,388			(12,906)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/28/2021	04/28/2023	2,317	519,757	224.37		16,835		10,873		29,261			(5,962)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/30/2021	04/28/2023	2,167	486,464	224.53		15,747		10,170		27,096			(5,577)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/03/2021	05/03/2023	2,751	620,428	225.5		20,102		13,820		32,410			(6,282)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/04/2021	05/04/2023	2,960	667,793	225.58		21,636		14,875		34,705			(6,761)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/06/2021	05/05/2023	2,583	585,251	226.59		18,962		13,036		28,349			(5,926)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/07/2021	05/05/2023	1,604	364,150	226.96		11,795		8,109		17,178			(3,686)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/07/2021	05/05/2023	1,484	2,705,866	1823.258		99,765		68,589		99,092			(31,177)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/07/2021	05/08/2023	1,197	2,182,544	1823.258		80,558		55,383		80,098			(25,174)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/07/2021	05/09/2023	150	273,479	1823.258		10,105		6,947		10,044			(3,158)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/10/2021	05/10/2023	1,881	426,978	227.05		13,843		9,517		20,055			(4,326)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/11/2021	05/11/2023	5,449	1,231,297	225.97		39,906		27,436		62,447			(12,471)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/12/2021	05/12/2023	1,463	327,424	223.86		10,605		7,291		19,144			(3,314)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/14/2021	05/12/2023	1,667	376,628	225.91		12,195		8,384		19,188			(3,811)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/18/2021	05/18/2023	5,080	1,144,829	225.36		37,092		25,501		60,701			(11,591)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/20/2021	05/19/2023	3,459	781,560	225.92		25,323		17,409		39,895			(7,913)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/24/2021	05/24/2023	1,726	390,314	226.13		12,650		8,697		19,674			(3,953)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/25/2021	05/25/2023	3,901	883,371	226.42		28,630		19,683		43,655			(8,947)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/28/2021	05/26/2023	3,526	797,313	226.15		25,817		17,749		40,164			(8,068)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/26/2021	05/26/2023	2,578	583,252	226.23		18,903		12,996		29,218			(5,907)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/02/2021	06/02/2023	4,182	945,673	226.12		30,640		22,342		47,863			(8,298)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/04/2021	06/02/2023	2,658	603,423	227.05		19,539		14,247		28,622			(5,292)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/03/2021	06/02/2023	1,013	1,846,739	1822.708		68,883		50,227		69,314			(18,656)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/07/2021	06/07/2023	1,943	440,226	226.6		14,263		10,400		21,595			(3,863)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/08/2021	06/08/2023	2,385	540,840	226.8		17,529		12,781		26,173			(4,747)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/09/2021	06/09/2023	1,582	359,444	227.26		11,650		8,494		16,847			(3,155)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/11/2021	06/09/2023	3,668	836,523	228.03		27,087		19,751		37,103			(7,336)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2023	2,919	664,124	227.53		21,511		15,685		30,603			(5,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2023	829	1,506,992	1818.006		57,100		41,635		59,501			(15,465)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2021	06/15/2023	2,058	468,108	227.5		15,162		11,056		21,626			(4,106)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/18/2021	06/16/2023	4,851	1,092,772	225.26		35,329		25,761		58,916			(9,568)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/16/2021	06/16/2023	3,413	769,328	225.43		24,919		18,170		41,010			(6,749)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/21/2021	06/21/2023	2,373	536,538	226.06		17,336		12,640		27,461			(4,695)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/22/2021	06/22/2023	3,950	893,926	226.31		28,945		21,106		44,998			(7,839)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2021	06/23/2023	2,258	509,354	225.62		16,493		12,026		26,874			(4,467)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2021	06/23/2023	3,068	692,884	225.83		22,415		16,344		36,046			(6,071)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/29/2021	06/29/2023	4,263	964,846	226.33		31,222		22,766		48,630			(8,456)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/30/2021	06/30/2023	3,768	854,242	226.73		27,652		20,163		41,908			(7,489)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2021	06/30/2023	2,083	474,767	227.88		15,344		11,828		21,490			(3,516)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2021	06/30/2023	2,035	3,690,345	1813.597		140,270		108,125		153,008			(32,145)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2021	07/03/2023	915	1,659,167	1813.597		63,131		48,664		68,913			(14,468)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2021	07/05/2023	386	700,472	1813.597		26,702		20,583		29,128			(6,119)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/06/2021	07/06/2023	3,297	753,946	228.68		24,413		18,818		32,311			(5,595)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/09/2021	07/07/2023	1,639	376,762	229.91		12,184		9,392		14,755			(2,792)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/07/2021	07/07/2023	1,447	332,629	229.95		10,771		8,302		12,987			(2,468)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/13/2021	07/13/2023	2,564	586,800	228.89		18,989		14,637		24,852			(4,352)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/14/2021	07/14/2023	3,424	787,685	230.02		25,497		19,654		30,711			(5,843)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/16/2021	07/14/2023	5,785	1,337,394	231.2		43,238		33,329		47,668			(9,909)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/20/2021	07/20/2023	3,201	743,133	232.15		24,070		18,554		24,688			(5,516)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2023	2,416	558,210	231.06		18,080		13,937		20,197			(4,143)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2021	07/21/2023	1,355	2,456,616	1812.625		94,088		72,526		103,968			(21,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2023	391	709,082	1815.66		27,144		20,923		29,233			(6,220)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/26/2021	07/26/2023	1,946	451,794	232.2		14,634		11,280		15,009			(3,354)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/27/2021	07/27/2023	2,725	635,278	233.15		20,577		15,861		19,581			(4,715)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/28/2021	07/28/2023	964	223,780	232.19		7,248		5,587		7,450			(1,661)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/30/2021	07/28/2023	2,312	538,106	232.73		17,408		13,418		17,166			(3,989)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2021	07/28/2023	1,456	2,658,845	1826.565		100,956		77,821		100,010			(23,136)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/03/2021	08/03/2023	3,049	713,938	234.16		23,139		18,800		20,375			(4,339)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/06/2021	08/04/2023	1,836	426,722	232.37		13,800		11,213		14,072			(2,588)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/04/2021	08/04/2023	3,503	816,973	233.21		26,470		21,507		25,204			(4,963)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2021	08/04/2023	820	1,494,828	1823.267		56,968		46,286		58,151			(10,681)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/10/2021	08/10/2023	4,270	989,829	231.79		32,041		26,033		34,277			(6,008)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/11/2021	08/11/2023	1,509	350,306	232.18		11,339		9,213		11,778			(2,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/11/2023	1,596	2,938,215	1840.783		113,063		91,863		98,103			(21,199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/14/2023	609	1,120,619	1840.783		43,166		35,073		37,498			(8,094)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/15/2023	477	877,375	1840.783		33,823		27,481		29,380			(6,342)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/17/2021	08/17/2023	3,202	751,139	234.62		24,314		19,755		20,867			(4,559)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/18/2021	08/18/2023	5,133	1,197,588	233.32		38,754		31,488		36,987			(7,266)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/20/2021	08/18/2023	3,647	854,405	234.29		27,623		22,444		24,405			(5,179)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/23/2021	08/23/2023	1,542	360,882	234.08		11,682		9,491		10,525			(2,190)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/24/2021	08/24/2023	3,382	788,752	233.23		25,532		20,745		24,638			(4,787)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2021	08/25/2023	2,193	509,628	232.35		16,481		13,391		17,063			(3,090)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2023	3,045	708,437	232.68		22,925		18,627		23,120			(4,298)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2023	531	975,568	1837.323		37,520		30,485		33,952			(7,035)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2023	4,135	966,723	233.77		31,302		25,433		29,053			(5,869)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2023	1,438	2,644,724	1838.738		101,690		82,623		91,194			(19,067)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2021	08/31/2023	2,880	673,002	233.68		21,792		17,706		20,385			(4,086)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2021	09/01/2023	2,127	497,777	234.02		16,118		13,767		14,685			(2,351)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2021	09/01/2023	1,963	459,734	234.2		14,872		12,704		13,368			(2,169)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2021	09/08/2023	1,769	412,990	233.41		13,364		11,415		12,851			(1,949)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/08/2021	09/08/2023	3,206	749,147	233.7		24,257		20,720		22,785			(3,538)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/13/2021	09/13/2023	3,536	822,542	232.6		26,634		22,750		27,344			(3,884)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2021	09/14/2023	1,791	417,142	232.89		13,507		11,537		13,570			(1,970)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/17/2021	09/15/2023	3,372	778,496	230.89		25,161		21,492		29,454			(3,669)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2021	09/15/2023	6,734	1,562,735	232.07		50,554		43,182		54,155			(7,373)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/15/2021	09/15/2023	2,123	494,202	232.81		15,997		13,664		16,187			(2,333)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/20/2021	09/20/2023	1,875	433,277	231.13		14,025		11,980		16,151			(2,045)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/21/2021	09/21/2023	2,521	581,963	230.84		18,838		16,091		22,171			(2,747)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/24/2021	09/22/2023	2,218	508,870	229.47		16,442		14,044		21,396			(2,398)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/22/2021	09/22/2023	1,300	300,057	230.82		9,713		8,296		11,454			(1,416)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/28/2021	09/28/2023	1,774	402,706	226.95		13,015		11,117		20,147			(1,898)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2021	09/29/2023	1,843	419,658	227.69		13,568		11,589		19,998			(1,979)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/04/2021	10/04/2023	2,002	455,934	227.78		14,745		13,209		21,639			(1,536)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2021	10/06/2023	1,536	349,142	227.36		11,270		10,096		17,053			(1,174)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/07/2021	10/06/2023	2,656	605,695	228.05		19,564		17,526		28,254			(2,038)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/06/2021	10/06/2023	4,587	1,046,944	228.26		33,848		30,322		48,150			(3,526)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2021	10/12/2023	3,148	714,711	227.05		23,078		20,674		35,707			(2,404)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2021	10/13/2023	2,756	627,059	227.51		20,235		18,127		30,407			(2,108)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/15/2021	10/13/2023	3,384	772,567	228.27		24,892		22,299		35,611			(2,593)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2021	10/13/2023	1,702	389,752	229.04		12,573		11,264		17,048			(1,310)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2021	10/13/2023	1,400	2,541,308	1815.521		97,027		86,920		109,867			(10,107)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2021	10/19/2023	3,711	845,895	227.97		27,238		24,401		39,880			(2,837)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/21/2021	10/20/2023	2,816	642,747	228.24		20,696		18,541		29,772			(2,156)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2021	10/20/2023	7,354	1,681,727	228.68		54,236		48,586		75,622			(5,650)				
Destinations PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/20/2023	2,408	551,328	228.94		17,731		15,884		24,357			(1,847)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/20/2023	1,296	2,368,718	1827.027		91,906		82,333		93,429			(9,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/23/2023	517	944,275	1827.027		36,732		32,906		37,310			(3,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/24/2023	306	559,973	1827.027		21,783		19,514		22,138			(2,269)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/25/2021	10/25/2023	1,362	2,492,778	1829.717		96,969		86,868		96,398			(10,101)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/26/2021	10/26/2023	4,565	1,046,110	229.16		33,674		30,167		45,647			(3,508)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/29/2021	10/27/2023	4,671	1,069,623	228.98		34,346		30,768		47,270			(3,578)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2021	10/27/2023	2,112	484,173	229.3		15,576		13,953		20,935			(1,622)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2021	11/01/2023	3,668	839,703	228.93		27,005		25,317		37,316			(1,688)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/02/2021	11/02/2023	2,766	635,983	229.95		20,472		19,193		26,365			(1,280)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2021	11/03/2023	1,880	431,977	229.73		13,897		13,028		18,191			(869)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/04/2021	11/03/2023	5,472	1,260,566	230.36		40,578		38,042		50,809			(2,536)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/08/2021	11/08/2023	3,048	701,749	230.27		22,596		21,184		28,533			(1,412)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/09/2021	11/09/2023	1,960	453,503	231.36		14,607		13,694		17,082			(913)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/11/2021	11/10/2023	2,388	547,878	229.44		17,592		16,493		23,611			(1,100)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/10/2021	11/10/2023	3,177	732,018	230.4		23,542		22,070		29,523			(1,471)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/15/2021	11/15/2023	2,662	613,226	230.4		19,697		18,466		24,793			(1,231)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/16/2021	11/16/2023	2,047	471,299	230.28		15,138		14,192		19,223			(946)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/18/2021	11/17/2023	1,828	420,944	230.33		13,521		12,676		17,118			(845)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2021	11/17/2023	1,261	290,700	230.53		9,340		8,756		11,658			(584)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/19/2021	11/17/2023	1,493	2,758,215	1847.222		109,225		102,399		93,127			(6,827)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/19/2021	11/20/2023	423	781,135	1847.222		30,933		29,000		26,427			(1,933)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2021	11/22/2023	1,985	456,564	230		14,656		13,740		19,040			(916)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/23/2021	11/22/2023	3,158	726,673	230.14		23,297		21,841		30,013			(1,456)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/26/2021	11/24/2023	2,057	472,892	229.92		15,185		14,236		19,847			(949)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2021	11/24/2023	3,878	892,407	230.14		28,619		26,831		36,893			(1,789)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2021	12/01/2023	6,898	1,571,257	227.8		50,437		49,387		76,173			(1,051)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/02/2021	12/01/2023	2,735	625,993	228.92		20,094		19,676		28,195			(419)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/07/2021	12/07/2023	2,395	553,366	231.02		17,741		17,371		21,659			(370)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2021	12/08/2023	999	230,790	230.92		7,397		7,243		9,101			(154)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/09/2021	12/08/2023	1,723	397,955	231.03		12,750		12,485		15,573			(266)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/10/2021	12/08/2023	3,697	857,046	231.82		27,451		26,879		31,725			(572)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/14/2021	12/14/2023	4,471	1,038,817	232.34		33,315		32,621		37,174			(694)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2021	12/15/2023	3,266	761,652	233.22		24,426		23,917		25,589			(509)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/17/2021	12/15/2023	2,951	689,678	233.72		22,104		21,644		22,336			(461)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/21/2021	12/21/2023	3,736	870,295	232.93		27,902		27,320		29,966			(581)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/23/2021	12/22/2023	2,303	538,201	233.66		17,233		16,874		17,582			(359)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/28/2021	12/28/2023	5,819	1,367,626	235.03		43,805		42,892		40,501			(913)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/30/2021	12/29/2023	1,947	457,765	235.13		14,648		14,343		13,463			(305)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/31/2021	12/29/2023	1,252	294,811	235.44		9,431		9,235		8,469			(196)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/31/2020	01/03/2022	7,777	29,209,225	3756.07	819,967					2,093,783			(785,801)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/04/2021	01/04/2022	19,165	70,921,582	3700.65		1,774,431		73,935		3,963,362			(1,700,496)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/06/2021	01/07/2022	157,920	15,792,000	100		182,600		7,608		5,272			(174,992)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	2,746	10,445,330	3803.79		191,482		7,978		394,958			(183,504)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/08/2021	01/07/2022	582	2,224,279	3824.68		32,252		1,344		50,045			(30,908)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/08/2021	01/10/2022	493	1,884,312	3824.68		27,323		1,138		42,394			(26,184)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/11/2021	01/11/2022	2,593	9,853,598	3799.61		185,816		7,742		376,417			(178,073)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/12/2021	01/12/2022	599	2,278,029	3801.19		32,576		1,357		51,231			(31,218)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/19/2021	01/19/2022	2,700	10,258,252	3798.91		200,827		8,368		414,839			(192,460)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/20/2021	01/20/2022	1,679	6,465,672	3851.85		127,091		5,295		278,365			(121,795)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/21/2021	01/21/2022	1,561	6,014,571	3853.07		111,590		4,650		234,657			(106,940)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/27/2021	01/27/2022	11,546	43,306,981	3750.77		1,045,577		43,566		2,181,628			(1,002,011)				
S&P Digital			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/29/2021	01/28/2022	421	1,564,871	3714.24		22,221		926		34,885			(21,295)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/28/2021	01/28/2022	6,497	24,608,344	3787.38		204,950		8,540		1,188,432			(196,410)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/29/2021	01/29/2022	2,051	7,618,778	3714.24		176,161		7,340		383,000			(168,821)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/29/2021	01/30/2022	1,593	5,916,166	3714.24		111,029		4,626		240,386			(106,402)				
S&P Digital			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/29/2021	01/31/2022	2,321	8,620,880	3714.24		166,257		6,927		328,905			(159,330)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/04/2021	02/04/2022	1,773	6,865,552	3871.74		130,460		16,308		267,453			(114,153)				
S&P Digital			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/05/2021	02/04/2022	713	2,771,574	3886.83		39,356		4,920		61,816			(34,437)				
Dow Index Option PTPT			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/04/2021	02/04/2022	117	3,629,479	31055.86		64,744		8,093		113,903			(56,651)				
S&P Digital			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/05/2021	02/07/2022	234	908,955	3886.83		12,907		1,613		20,240			(11,294)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/08/2021	02/08/2022	2,245	8,789,091	3915.59		178,714		22,339		363,005			(156,374)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/09/2021	02/09/2022	2,405	9,406,282	3911.23		181,534		22,692		372,487			(158,842)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/11/2021	02/11/2022	10,123	39,643,983	3916.38		995,003		124,375		2,064,487			(870,627)				
Dow Index Option PTPT			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/12/2021	02/11/2022	179	5,616,344	31458.4		92,906		11,613		157,264			(81,293)				
Dow Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/12/2021	02/12/2022	84	2,645,748	31458.4		49,060		6,133		95,264			(42,928)				
Dow Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/12/2021	02/13/2022	52	1,621,713	31458.4		25,876		3,234		48,443			(22,641)				
Dow Index Option PTPT			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/12/2021	02/14/2022	93	2,936,930	31458.4		48,678		6,085		86,413			(42,593)				
Dow Index Option PTPT			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/12/2021	02/15/2022	73	2,299,254	31458.4		44,615		5,577		77,456			(39,038)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/16/2021	02/16/2022	2,188	8,605,144	3932.59		155,799		19,475		313,375			(136,324)				
S&P Digital			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/17/2021	02/17/2022	2,627	10,329,000	3931.33		188,185		23,523		368,336			(164,662)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/18/2021	02/18/2022	1,800	7,044,120	3913.97		125,878		15,735		254,249			(110,144)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/19/2020	02/19/2022	31	106,109	3386.15	2,356			147		9,311			(1,178)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/22/2021	02/22/2022	1,647	6,386,037	3876.5		131,534		16,442		273,122			(115,093)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/23/2021	02/23/2022	2,273	8,821,555	3881.37		183,283		22,910		395,606			(160,373)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/24/2021	02/24/2022	12,417	48,742,651	3925.43		1,064,751		133,094		2,069,518			(931,657)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/24/2021	02/25/2022	57,051	5,591,000	98		62,000		7,750		12,258			(54,250)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/24/2021	02/25/2022	129,850	12,985,000	100		173,000		21,625		174,297			(151,375)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/25/2021	02/25/2022	2,133	8,169,160	3829.34		159,592		19,949		346,143			(139,643)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	03/01/2021	03/01/2022	2,611	10,189,063	3901.82		180,288		37,560		374,274			(142,728)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	03/02/2021	03/02/2022	2,721	10,532,063	3870.29		208,346		43,405		442,150			(164,941)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	03/03/2021	03/03/2022	2,219	8,474,092	3819.72		189,268		39,431		446,813			(149,837)				
Dow Index Option PTPT			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	03/03/2021	03/03/2022	215	6,724,782	31270.09		132,923		27,692		249,744			(105,231)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/04/2022	19,563	75,158,020	3841.94		2,232,284		465,059		5,111,512			(1,767,225)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/04/2021	03/04/2022	148	4,570,168	30924.14		80,737		16,820		140,852			(63,917)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/04/2022	164	5,176,807	31496.3		85,554		17,824		144,376			(67,730)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/05/2022	97	3,067,604	31496.3		53,377		11,120		93,853			(42,257)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/06/2022	46	1,435,932	31496.3		29,432		6,132		55,210			(23,301)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/07/2022	8,497	32,645,237	3841.94		944,716		196,816		2,110,087			(747,900)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/07/2022	104	3,290,547	31496.3		58,384		12,163		99,297			(46,221)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/09/2021	03/09/2022	2,072	8,030,084	3875.44		161,986		33,747		365,585			(128,239)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/10/2021	03/10/2022	2,713	10,575,650	3898.81		209,643		43,676		465,779			(165,967)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/11/2021	03/11/2022	11,851	46,684,890	3939.34		1,231,086		256,476		2,684,213			(974,610)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/15/2021	03/15/2022	2,213	8,784,012	3968.94		177,135		36,903		389,839			(140,232)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/16/2021	03/16/2022	11,585	45,909,053	3962.71		1,204,784		250,997		2,513,458			(953,787)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/16/2021	03/16/2022	166	5,450,625	32825.95		96,607		20,126		164,734			(76,480)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/17/2021	03/17/2022	183	6,029,196	33015.37		118,139		24,612		201,143			(93,526)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/19/2021	03/18/2022	20,255	79,259,882	3913.1		2,510,210		522,960		5,938,199			(1,987,249)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/18/2021	03/18/2022	2,294	8,983,894	3915.46		181,071		37,723		407,310			(143,348)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/19/2021	03/21/2022	9,010	35,258,711	3913.1		1,071,785		223,289		2,445,273			(848,497)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/22/2021	03/22/2022	13,685	53,926,509	3940.59		1,546,358		322,158		3,397,152			(1,224,200)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/23/2021	03/23/2022	1,934	7,562,753	3910.52		152,761		31,825		360,444			(120,936)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/23/2021	03/23/2022	159	5,152,595	32423.15		99,813		20,794		173,522			(79,018)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/24/2021	03/24/2022	3,397	13,209,707	3889.14		289,899		60,396		714,830			(229,504)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/25/2022	212	7,026,497	33072.88		122,959		25,616		190,489			(97,342)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/26/2022	54	1,786,565	33072.88		24,966		5,201		44,153			(19,765)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/27/2022	91	3,010,734	33072.88		49,674		10,349		93,764			(39,325)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/28/2022	145	4,808,202	33072.88		84,957		17,699		141,932			(67,258)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/29/2021	03/29/2022	1,940	7,702,504	3971.09		158,820		33,087		362,941			(125,732)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/30/2021	03/30/2022	9,437	37,358,077	3958.55		963,737		200,778		1,997,291			(762,958)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/31/2021	03/31/2022	3,173	12,605,130	3972.89		251,344		52,363		609,218			(198,981)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/05/2021	04/05/2022	16,156	65,882,132	4077.91		1,802,435		525,710		3,751,218			(1,276,725)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/06/2021	04/06/2022	1,814	7,390,562	4073.94		144,631		42,184		325,041			(102,447)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/07/2021	04/07/2022	1,930	7,872,615	4079.95		157,200		45,850		375,113			(111,350)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/07/2021	04/07/2022	141	4,705,207	33446.26		83,221		24,273		139,326			(58,949)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/07/2021	04/08/2022	113,660	11,366,000	100		154,800		45,150		199,897			(109,650)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/08/2021	04/08/2022	2,755	11,286,835	4097.17		211,831		61,784		465,660			(150,047)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/12/2021	04/12/2022	2,074	8,562,348	4127.99		141,016		41,130		288,431			(99,886)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/13/2021	04/13/2022	2,671	11,062,134	4141.59		208,710		60,874		435,977			(147,836)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/14/2021	04/14/2022	2,448	10,096,818	4124.66		192,839		56,245		420,163			(136,595)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/15/2021	04/14/2022	10,275	42,852,646	4170.42		1,125,910		328,390		2,112,779			(797,520)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/19/2021	04/19/2022	2,124	8,842,182	4163.26		170,788		49,813		339,546			(120,975)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/20/2021	04/20/2022	2,276	9,412,751	4134.94		184,309		53,757		368,788			(130,552)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/21/2021	04/21/2022	3,136	13,089,032	4173.42		232,035		67,677		467,527			(164,358)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/21/2021	04/21/2022	224	7,637,499	34137.31		134,339		39,182		188,011			(95,157)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/26/2021	04/26/2022	2,218	9,289,917	4187.62		175,149		51,085		348,601			(124,064)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/27/2021	04/27/2022	2,055	8,602,932	4186.72		163,746		47,759		328,220			(115,987)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/28/2021	04/28/2022	2,534	10,598,209	4183.18		205,714		60,000		418,630			(145,714)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	04/29/2022	19,759	82,616,356	4181.17		2,384,620		695,514		4,438,273			(1,689,106)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/29/2021	04/29/2022	2,022	8,516,658	4211.47		167,915		48,975		335,549			(118,940)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	04/29/2022	225	7,616,519	33874.85		137,380		40,069		193,897			(97,311)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	04/30/2022	57	1,930,938	33874.85		28,788		8,397		48,016			(20,392)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	05/01/2022	70	2,378,263	33874.85		41,669		12,153		71,327			(29,516)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	05/02/2022	9,286	38,824,525	4181.17		1,062,937		310,023		1,916,733			(752,914)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	05/02/2022	116	3,922,438	33874.85		70,037		20,428		106,566			(49,610)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/03/2021	05/03/2022	1,980	8,300,235	4192.66		152,107		57,040		302,155			(95,067)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/05/2021	05/05/2022	2,716	11,319,931	4167.59		232,007		87,003		478,984			(145,004)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/06/2021	05/06/2022	2,630	11,050,919	4201.62		211,304		79,239		419,856			(132,065)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/12/2021	05/12/2022	2,528	10,269,954	4063.04		215,808		80,928		458,654			(134,880)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/13/2021	05/13/2022	2,922	12,015,928	4112.5		232,376		87,141		469,140			(145,235)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/13/2022	180	6,174,160	34382.13		99,734		37,400		129,222			(62,334)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/14/2022	90	3,080,719	34382.13		45,520		17,070		66,846			(28,450)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/15/2022	39	1,357,699	34382.13		24,123		9,046		36,695			(15,077)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/16/2022	123	4,220,860	34382.13		77,319		28,995		108,139			(48,324)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/17/2021	05/17/2022	108	3,705,832	34327.79		65,730		24,649		89,818			(41,081)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/18/2021	05/18/2022	2,745	11,331,917	4127.83		223,059		83,647		443,876			(139,412)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/19/2021	05/19/2022	10,149	41,770,711	4115.68		1,015,145		380,680		1,747,240			(634,466)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/20/2021	05/20/2022	2,553	10,620,137	4159.12		212,554		79,708		422,050			(132,846)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/25/2021	05/25/2022	1,747	7,316,731	4188.13		154,823		58,058		314,476			(96,764)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/26/2021	05/26/2022	1,576	6,613,233	4195.99		130,354		48,883		271,066			(81,471)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/27/2021	05/27/2022	2,724	11,442,579	4200.88		215,655		80,871		436,933			(134,784)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/01/2021	06/01/2022	2,751	11,561,154	4202.04		228,417		104,691		459,092			(123,726)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/02/2021	06/02/2022	12,730	53,569,538	4208.12		1,212,392		555,679		2,108,456			(656,712)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/03/2020	06/03/2022	42	131,367	3122.87	5,123			1,174		19,602			(2,562)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/03/2021	06/03/2022	2,738	11,481,169	4192.85		223,727		102,542		455,984			(121,185)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2021	06/07/2022	10,425	44,061,229	4226.52		1,170,985		536,701		2,099,224			(634,283)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/08/2021	06/08/2022	2,272	9,603,367	4227.26		172,168		78,911		337,151			(93,258)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/09/2021	06/09/2022	2,853	12,038,413	4219.55		224,981		103,116		452,909			(121,864)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/09/2021	06/10/2022	106,870	10,687,000	100		138,000		63,250		277,859			(74,750)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/10/2021	06/10/2022	2,227	9,439,357	4239.18		162,461		74,461		322,781			(87,999)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/16/2021	06/17/2022	134,810	13,481,000	100		184,500		84,563		356,797			(99,938)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/17/2021	06/17/2022	2,082	8,791,792	4221.86		163,489		74,932		332,561			(88,556)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/21/2021	06/21/2022	2,267	9,578,231	4224.79		184,581		84,600		363,371			(99,981)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/22/2021	06/22/2022	2,083	8,843,275	4246.44		172,798		79,199		342,954			(93,599)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/23/2021	06/23/2022	2,462	10,445,019	4241.84		193,185		88,543		398,935			(104,642)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/24/2021	06/24/2022	1,734	7,398,211	4266.49		137,782		63,150		281,421			(74,632)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/25/2021	06/25/2022	2,771	11,861,585	4280.7		198,139		90,814		402,691			(107,325)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/25/2021	06/26/2022	1,977	8,463,648	4280.7		149,586		68,560		293,722			(81,026)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/25/2021	06/27/2022	2,204	9,433,341	4280.7		160,876		73,735		311,197			(87,141)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/28/2021	06/28/2022	2,213	9,494,469	4290.61		168,010		77,005		320,859			(91,006)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/30/2021	06/30/2022	2,400	10,313,468	4297.5		183,743		84,216		356,952			(99,527)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/02/2021	07/02/2022	1,915	8,336,354	4352.34		143,763		77,872		264,301			(65,891)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/02/2021	07/03/2022	1,403	6,106,440	4352.34		102,420		55,478		185,730			(46,943)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/02/2021	07/05/2022	1,271	5,530,457	4352.34		100,779		54,589		181,827			(46,190)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/06/2021	07/06/2022	2,715	11,790,955	4343.54		209,727		113,602		373,765			(96,125)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/07/2021	07/07/2022	158	5,470,107	34681.79		101,489		54,973		129,134			(46,516)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/08/2020	07/08/2022	38	121,885	3169.94	5,009			1,357		18,210			(2,505)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/08/2022	17,188	75,105,817	4369.55		1,785,489		967,140		2,731,041			(818,349)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/08/2022	194	6,778,815	34870.16		106,014		57,424		124,242			(48,590)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/09/2022	2,449	10,703,027	4369.55		181,369		98,242		324,697			(83,128)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/09/2022	59	2,052,920	34870.16		27,059		14,657		34,633			(12,402)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/10/2022	1,539	6,724,880	4369.55		114,049		61,777		197,594			(52,273)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/10/2022	52	1,823,067	34870.16		34,544		18,711		46,178			(15,833)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/11/2022	8,651	37,802,225	4369.55		888,253		481,137		1,361,602			(407,116)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/11/2022	90	3,150,479	34870.16		52,717		28,555		64,510			(24,162)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/12/2021	07/12/2022	1,638	7,180,071	4384.63		121,942		66,052		208,079			(55,890)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/13/2021	07/13/2022	2,204	9,630,588	4369.21		188,553		102,133		331,516			(86,420)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/14/2021	07/14/2022	586	2,563,079	4374.3		38,318		20,756		45,717			(17,562)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/15/2021	07/15/2022	1,614	7,037,956	4360.03		131,264		71,101		228,055			(60,163)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/20/2021	07/20/2022	1,892	8,181,363	4323.06		152,119		82,398		263,366			(69,721)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/21/2021	07/21/2022	2,375	10,353,110	4358.69		201,222		108,995		352,274			(92,227)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/21/2021	07/22/2022	122,710	12,271,000	100		167,300		90,621		305,323			(76,679)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/22/2020	07/22/2022	52	170,396	3276.02	6,254			1,694		25,318			(3,127)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/26/2021	07/26/2022	393	1,738,699	4422.3		25,733		13,939		30,232			(11,794)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/29/2021	07/29/2022	2,227	9,843,010	4419.15		191,685		103,830		314,751			(87,856)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/30/2021	07/30/2022	1,814	7,974,359	4395.26		149,469		80,963		248,323			(68,507)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/30/2021	07/31/2022	2,329	10,238,564	4395.26		174,875		94,724		285,196			(80,151)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/30/2021	08/01/2022	1,599	7,028,426	4395.26		138,731		75,146		227,960			(63,585)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/03/2021	08/03/2022	12,530	55,422,101	4423.15		1,304,048		815,030		1,825,282			(489,018)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/04/2021	08/04/2022	2,621	11,540,444	4402.66		229,303		143,314		377,443			(85,989)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/06/2021	08/06/2022	2,091	9,276,475	4436.52		176,212		110,133		286,768			(66,080)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/06/2021	08/07/2022	1,812	8,039,390	4436.52		143,842		89,901		230,241			(53,941)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/06/2021	08/08/2022	1,905	8,453,045	4436.52		167,007		104,380		280,224			(62,628)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2022	1,702	7,545,550	4432.35		145,569		90,981		234,032			(54,588)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	08/10/2022	2,255	10,005,334	4436.75		198,777		124,236		315,751			(74,541)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/11/2021	08/11/2022	3,284	14,606,563	4447.7		288,244		180,153		454,882			(108,092)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/12/2021	08/12/2022	2,712	12,098,010	4460.83		228,040		142,525		349,926			(85,515)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/13/2021	08/12/2022	15,493	69,220,522	4468		1,648,314		1,030,196		2,224,611			(618,118)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/13/2021	08/15/2022	7,115	31,790,033	4468		770,287		481,430		1,040,133			(288,858)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/16/2021	08/16/2022	8,300	37,182,474	4479.71		951,693		594,808		1,259,038			(356,885)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/18/2021	08/19/2022	117,500	11,750,000	100		171,000		106,875		216,110			(64,125)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/19/2020	08/19/2022	34	114,653	3374.85	4,185			1,308		16,864			(2,092)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/20/2021	08/19/2022	16,700	74,176,065	4441.67		1,798,387		1,123,992		2,454,470			(674,395)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/20/2021	08/22/2022	7,437	33,034,146	4441.67		830,054		518,784		1,132,846			(311,270)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/23/2021	08/23/2022	2,916	13,063,424	4479.53		233,483		145,927		336,292			(87,556)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/24/2021	08/24/2022	1,762	7,903,074	4486.23		157,332		98,333		234,812			(59,000)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/25/2021	08/26/2022	119,470	11,947,000	100		167,500		104,688		213,933			(62,813)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/26/2021	08/26/2022	2,501	11,180,761	4470		214,558		134,099		324,115			(80,459)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/30/2021	08/30/2022	2,088	9,453,966	4528.79		191,178		119,486		257,137			(71,692)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/01/2021	09/01/2022	2,047	9,261,031	4524.09		173,111		122,620		234,681			(50,491)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/02/2021	09/02/2022	1,840	8,348,832	4536.95		158,422		112,216		213,552			(46,207)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/07/2021	09/07/2022	2,181	9,860,112	4520.03		208,552		147,724		296,995			(60,828)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/07/2021	09/07/2022	84	2,950,177	35100		58,102		41,156		66,225			(16,946)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/08/2021	09/08/2022	2,016	9,099,061	4514.07		186,865		132,363		263,712			(54,502)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	09/09/2022	11,775	52,910,560	4493.28		1,154,905		818,058		1,495,588			(336,847)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/10/2021	09/10/2022	2,394	10,673,874	4458.58		218,748		154,947		336,405			(63,802)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/10/2021	09/11/2022	2,147	9,573,121	4458.58		166,051		117,619		247,892			(48,431)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/10/2021	09/12/2022	1,668	7,435,954	4458.58		153,276		108,571		236,000			(44,706)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/13/2021	09/13/2022	9,215	41,177,941	4468.73		1,055,409		747,582		1,398,986			(307,828)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/21/2021	09/21/2022	2,248	9,786,232	4354.19		205,753		145,741		336,520			(60,011)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/27/2021	09/27/2022	2,474	10,990,553	4443.11		221,875		157,161		343,169			(64,713)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/28/2021	09/28/2022	2,511	10,930,087	4352.63		229,807		162,780		386,121			(67,027)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/29/2021	09/29/2022	11,040	48,129,345	4359.46		1,211,461		858,118		1,636,844			(353,343)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/29/2021	09/30/2022	145,350	14,535,000	100		199,600		141,383		95,278			(58,217)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/04/2021	10/04/2022	3,059	13,153,902	4300.46		265,154		209,914		460,715			(55,240)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/05/2021	10/05/2022	2,725	11,841,456	4345.72		232,698		184,219		389,450			(48,479)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/06/2021	10/06/2022	2,552	11,136,088	4363.55		226,881		179,614		383,874			(47,267)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/07/2021	10/07/2022	447	1,966,337	4399.76		28,905		22,883		33,178			(6,022)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/07/2021	10/07/2022	211	7,334,041	34754.94		138,549		109,685		166,799			(28,864)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/13/2021	10/13/2022	11,869	51,792,876	4363.8		1,178,088		932,653		1,694,555			(245,435)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/13/2021	10/14/2022	63,704	6,243,000	98		79,500		62,938		35,303			(16,563)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/13/2021	10/14/2022	120,870	12,087,000	100		172,000		136,167		84,525			(35,833)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/18/2021	10/18/2022	2,858	12,820,671	4486.46		240,492		190,389		356,232			(50,102)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/19/2021	10/19/2022	2,710	12,250,326	4519.63		244,314		193,415		357,862			(50,899)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/21/2021	10/21/2022	2,654	12,072,922	4549.78		215,733		170,788		303,466			(44,944)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/22/2021	10/22/2022	2,289	10,403,040	4544.9		189,702		150,181		261,935			(39,521)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/22/2021	10/23/2022	2,072	9,417,622	4544.9		163,937		129,784		233,120			(34,154)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/22/2021	10/24/2022	1,885	8,568,489	4544.9		156,834		124,160		219,313			(32,674)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/25/2021	10/24/2022	1,172	5,351,647	4566.48		49,787		39,415		55,707			(10,372)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/25/2021	10/25/2022	11,969	54,658,194	4566.48		1,316,760		1,042,435		1,632,308			(274,325)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/26/2021	10/26/2022	2,800	12,807,583	4574.79		243,290		192,605		321,620			(50,685)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/27/2021	10/27/2022	2,909	13,240,063	4551.68		261,256		206,828		366,134			(54,428)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/28/2021	10/28/2022	2,239	10,292,497	4596.42		190,607		150,897		246,801			(39,710)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2021	10/28/2022	644	2,967,111	4605.38		44,507		35,234		45,485			(9,272)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2021	10/29/2022	2,162	9,956,784	4605.38		174,919		138,477		222,075			(36,441)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2021	10/30/2022	2,158	9,938,157	4605.38		176,949		140,084		221,002			(36,864)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2021	10/31/2022	2,164	9,965,819	4605.38		179,595		142,179		220,136			(37,416)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/01/2021	11/01/2022	10,941	50,477,662	4613.67		1,214,949		1,063,080		1,413,991			(151,869)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/02/2021	11/02/2022	2,831	13,108,797	4630.65		244,003		213,503		293,176			(30,500)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/04/2021	11/04/2022	365	1,706,491	4680.06		25,597		22,398		25,506			(3,200)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/05/2021	11/04/2022	716	3,363,995	4697.53		50,124		43,858		49,722			(6,265)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/05/2021	11/07/2022	438	2,059,534	4697.53		30,687		26,851		30,438			(3,836)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2022	2,338	10,994,814	4701.7		186,049		162,793		196,288			(23,256)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/09/2021	11/09/2022	10,633	49,819,316	4685.25		1,219,122		1,066,732		1,303,247			(152,390)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/10/2020	11/10/2022	288	495,930	1720.403	18,300			8,006		40,093			(9,150)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/10/2021	11/10/2022	3,581	16,638,281	4646.71		323,818		283,341		381,775			(40,477)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/11/2021	11/11/2022	2,124	9,872,843	4649.27		172,970		151,349		203,683			(21,621)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/15/2021	11/15/2022	2,613	12,234,174	4682.8		214,685		187,849		236,093			(26,836)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/16/2021	11/16/2022	69	2,499,849	36142.22		47,988		41,990		47,512			(5,999)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/17/2021	11/17/2022	2,931	13,744,257	4688.67		272,787		238,689		297,857			(34,098)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/19/2021	11/18/2022	554	2,600,623	4697.96		38,749		33,906		38,411			(4,844)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/18/2021	11/18/2022	10,391	48,883,581	4704.54		1,033,492		904,306		1,076,456			(129,187)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/19/2021	11/19/2022	1,917	9,006,590	4697.96		163,016		142,639		170,872			(20,377)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/19/2021	11/20/2022	2,116	9,940,465	4697.96		188,360		164,815		196,578			(23,545)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/19/2021	11/21/2022	1,861	8,743,363	4697.96		147,794		129,319		155,039			(18,474)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/23/2022	9,764	45,906,809	4701.46		1,110,274		971,490		1,162,629			(138,784)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/23/2022	71	2,527,178	35804.38		43,716		38,252		42,933			(5,465)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/23/2021	11/23/2022	97	3,485,840	35813.8		64,524		56,458		68,756			(8,065)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/24/2022	2,387	11,220,040	4701.46		213,048		186,417		226,346			(26,631)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/24/2022	69	2,459,669	35804.38		40,317		35,278		45,244			(5,040)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/25/2022	1,500	2,587,370	1725.129	95,215			41,657		202,625			(47,608)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/25/2022	9,418	44,279,900	4701.46		897,767		785,546		937,150			(112,221)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/25/2022	149	5,346,598	35804.38		89,161		78,016		90,810			(11,145)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2022	309	532,502	1725.129	19,649			8,597		41,731			(9,825)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/29/2021	11/29/2022	1,941	9,035,865	4655.27		173,342		151,674		194,846			(21,668)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/30/2021	11/30/2022	2,361	10,782,995	4567		220,162		192,641		284,024			(27,520)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/03/2021	12/02/2022	17,583	79,801,001	4538.43		2,162,408		2,072,307		2,533,135			(90,100)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/03/2021	12/03/2022	1,910	8,666,652	4538.43		172,254		165,077		217,495			(7,177)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/03/2021	12/04/2022	2,110	9,575,479	4538.43		171,540		164,393		213,919			(7,148)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/03/2021	12/05/2022	7,264	32,967,526	4538.43		728,976		698,602		859,149			(30,374)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/06/2021	12/06/2022	130	4,568,358	35227.03		83,040		79,580		92,370			(3,460)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	2,307	10,814,016	4686.75		226,818		217,367		245,875			(9,451)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	155	5,554,019	35719.43		108,566		104,042		109,933			(4,524)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/08/2021	12/08/2022	268	9,576,129	35754.75		175,180		167,881		178,353			(7,299)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/09/2020	12/09/2022	26	94,806	3672.82	3,100			1,485		12,770			(1,550)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/09/2021	12/09/2022	2,490	11,622,181	4667.45		206,777		198,162		229,893			(8,616)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/09/2021	12/09/2022	116	4,151,501	35754.69		72,402		69,385		73,579			(3,017)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/10/2021	12/10/2022	1,923	9,062,701	4712.02		169,896		162,817		171,673			(7,079)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/10/2021	12/11/2022	1,622	7,643,903	4712.02		143,296		137,326		146,971			(5,971)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/10/2021	12/12/2022	1,612	7,596,588	4712.02		135,079		129,451		136,524			(5,628)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/13/2021	12/13/2022	2,650	12,373,816	4668.97		231,029		221,403		254,427			(9,626)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/14/2021	12/14/2022	2,567	11,895,125	4634.09		222,110		212,855		259,021			(9,255)				
S&P Digital			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/15/2021	12/15/2022	11,597	54,619,219	4709.85		1,306,560		1,252,120		1,341,136			(54,440)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/16/2021	12/16/2022	10,469	48,874,824	4668.67		1,068,910		1,024,372		1,140,881			(44,538)				
S&P Digital			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/22/2021	12/22/2022	3,833	18,002,382	4696.56		372,715		357,185		393,747			(15,530)				
S&P Digital			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/23/2021	12/23/2022	3,021	14,275,322	4725.79		251,607		241,123		250,520			(10,484)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/23/2021	12/24/2022	847	4,001,118	4725.79		71,520		68,540		72,106			(2,980)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/23/2021	12/26/2022	904	4,274,374	4725.79		77,051		73,841		76,858			(3,210)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/29/2021	12/30/2022	120,340	12,034,000	100		157,500		150,938		91,350			(6,563)				
S&P Digital			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/31/2021	12/30/2022	715	3,406,317	4766.18		51,095		48,966		46,328			(2,129)				
S&P Digital			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/30/2021	12/30/2022	653	3,122,593	4778.73		46,839		44,887		41,655			(1,952)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/31/2021	12/31/2022	2,385	11,365,407	4766.18		199,920		191,590		187,763			(8,330)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/31/2021	01/02/2023	948	4,517,896	4766.18		79,303		75,999		75,249			(3,304)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	03/10/2021	03/10/2023	26	99,736	3898.81		3,361		2,031		11,609			(1,330)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	03/23/2021	03/23/2023	157	614,716	3910.52		19,425		11,736		70,421			(7,689)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	03/31/2021	03/31/2023	58	231,882	3972.89		6,562		3,965		24,802			(2,598)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/14/2021	04/14/2023	56	230,639	4124.66		6,550		4,230		19,811			(2,320)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2020	01/02/2022	4,441	16,682,053	3756.07	153,710					881,752			(147,306)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2020	01/03/2022	5,436	20,419,797	3756.07	201,799					556,417			(193,390)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/08/2021	01/08/2022	8,705	33,292,413	3824.68		305,156		12,715		1,101,457			(292,441)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/08/2021	01/09/2022	5,883	22,500,072	3824.68		211,324		8,805		1,137,068			(202,519)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/08/2021	01/10/2022	8,861	33,892,079	3824.68		353,667		14,736		3,032,549			(338,931)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2021	01/15/2022	6,977	26,290,116	3768.25		247,210		10,300		2,343,479			(236,909)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2021	01/16/2022	5,009	18,873,877	3768.25		175,834		7,326		1,350,746			(168,508)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2021	01/17/2022	7,501	28,264,293	3768.25		280,728		11,697		2,198,404			(269,031)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2021	01/18/2022	6,641	25,025,755	3768.25		227,062		9,461		1,556,416			(217,601)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/19/2021	01/19/2022	8,329	31,642,716	3798.91		303,591		12,650		2,180,166			(290,941)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/21/2021	01/21/2022	6,129	23,616,657	3853.07		221,409		9,225		1,266,597			(212,184)				
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/25/2021	01/25/2022	10,624	40,959,734	3855.36		1,132,049		47,169		2,418,433			(1,084,880)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/26/2021	01/26/2022	8,188	31,519,676	3849.62		299,777		12,491		2,350,037			(287,287)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/29/2021	01/29/2022	7,936	29,477,064	3714.24		255,707		10,654		1,813,697			(245,053)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/29/2021	01/30/2022	6,297	23,386,739	3714.24		208,022		8,668		946,091			(199,355)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/29/2021	01/31/2022	7,471	27,750,048	3714.24		235,642		9,818		1,137,070			(225,823)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/04/2021	02/04/2022	7,554	29,245,338	3871.74		267,143		33,393		88,592			(233,750)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/09/2021	02/09/2022	8,930	34,925,427	3911.23		309,251		38,656		1,263,313			(270,595)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/10/2021	02/10/2022	7,983	31,212,624	3909.88		270,656		33,832		2,034,941			(236,824)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2021	02/12/2022	8,374	32,951,753	3934.83		300,141		37,518		966,020			(262,623)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2021	02/13/2022	6,526	25,680,028	3934.83		240,858		30,107		862,317			(210,751)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2021	02/14/2022	5,992	23,577,897	3934.83		224,981		28,123		1,406,393			(196,858)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2021	02/15/2022	4,910	19,318,690	3934.83		175,195		21,899		1,374,403			(153,295)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/19/2021	02/19/2022	7,505	29,319,245	3906.71		270,348		33,793		1,532,592			(236,554)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/19/2021	02/20/2022	6,326	24,715,666	3906.71		229,579		28,697		735,355			(200,882)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/19/2021	02/21/2022	6,711	26,218,787	3906.71		253,083		31,635		1,138,015			(221,448)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/22/2021	02/22/2022	9,526	36,926,212	3876.5		1,084,463		135,558		2,320,799			(948,905)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/26/2021	02/25/2022	19,117	72,859,391	3811.15		2,275,581		284,448		5,271,934			(1,991,134)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/26/2021	02/26/2022	7,361	28,054,368	3811.15		261,952		32,744		2,155,370			(229,208)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/26/2021	02/27/2022	7,145	27,229,415	3811.15		257,297		32,162		1,868,539			(225,135)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/26/2021	02/28/2022	16,722	63,728,239	3811.15		1,297,831		162,229		3,705,326			(1,135,602)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/03/2021	03/03/2022	16,101	61,502,126	3819.72		1,225,940		255,404		2,719,529			(970,535)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/08/2021	03/08/2022	11,379	43,484,383	3821.35		1,244,020		259,171		2,814,414			(984,850)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/09/2021	03/09/2022	7,715	29,898,743	3875.44		300,021		62,504		1,388,569			(237,517)				
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/15/2021	03/15/2022	364	1,445,313	3968.94		20,668		4,306		31,151			(16,362)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/16/2021	03/16/2022	8,212	32,539,946	3962.71		310,544		64,697		1,525,193			(245,848)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/23/2021	03/23/2022	7,819	30,575,998	3910.52		310,890		64,769		1,804,182			(246,121)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/25/2020	03/25/2022	769	1,260,261	1639.534	42,597			4,437		166,626			(21,298)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/29/2021	03/29/2022	6,206	24,644,148	3971.09		248,367		51,743		914,533			(196,624)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/31/2021	03/31/2022	9,220	36,629,072	3972.89		403,541		84,071		908,497			(319,470)				
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/05/2021	04/05/2022	631	2,573,551	4077.91		37,316		10,884		53,565			(26,433)				
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/06/2021	04/06/2022	327	1,331,159	4073.94		19,302		5,630		27,699			(13,672)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/07/2021	04/07/2022	8,186	33,398,433	4079.95		374,336		109,181		1,193,056			(265,155)				
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/08/2021	04/08/2022	436	1,784,992	4097.17		25,882		7,549		36,924			(18,333)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/09/2021	04/08/2022	18,624	76,895,583	4128.8		2,096,289		611,418		4,161,695			(1,484,871)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/09/2021	04/11/2022	8,414	34,740,623	4128.8		958,866		279,669		1,889,261			(679,197)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/15/2021	04/14/2022	9,533	39,754,980	4170.42		405,355		118,228		1,697,807			(287,126)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/16/2021	04/16/2022	8,876	37,149,298	4185.47		378,614		110,429		1,342,617			(268,185)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/16/2021	04/17/2022	10,371	43,406,330	4185.47		456,409		133,119		1,572,965			(323,290)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/16/2021	04/18/2022	6,234	26,092,698	4185.47		277,186		80,846		945,458			(196,340)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/20/2021	04/20/2022	7,872	32,550,470	4134.94		375,987		109,663		805,147			(266,324)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/21/2021	04/21/2022	1,612	2,901,391	1800.153		68,347		19,935		88,086			(48,412)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/26/2021	04/26/2022	6,091	25,505,203	4187.62		276,264		80,577		1,359,242			(195,687)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/27/2021	04/27/2022	8,028	33,611,152	4186.72		388,912		113,433		1,601,970			(275,479)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/30/2021	04/30/2022	8,073	33,752,740	4181.17		361,528		105,446		519,455			(256,082)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/30/2021	05/01/2022	7,393	30,909,689	4181.17		339,483		99,016		486,090			(240,467)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/30/2021	05/02/2022	7,078	29,595,418	4181.17		326,368		95,191		544,358			(231,177)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/06/2021	05/06/2022	7,651	32,147,990	4201.62		341,028		127,886		456,637			(213,143)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/10/2021	05/10/2022	7,482	31,337,354	4188.43		346,406		129,902		1,385,640			(216,504)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/17/2021	05/17/2022	2,516	4,576,817	1819.387		108,085		40,532		110,540			(67,553)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/17/2021	05/17/2022	9,304	38,736,109	4163.29		419,613		157,355		1,554,507			(262,258)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/18/2020	05/18/2022	519	861,782	1659.311	29,731			5,575		102,317			(14,866)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/18/2021	05/18/2022	8,105	33,456,861	4127.83		377,473		141,552		1,505,398			(235,921)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/24/2021	05/24/2022	7,172	30,100,201	4197.05		340,032		127,512		1,485,347			(212,520)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/25/2021	05/25/2022	5,044	21,123,627	4188.13		246,414		92,405		1,051,960			(154,009)				
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/26/2021	05/26/2022	375	1,573,122	4195.99		22,968		8,613		30,576			(14,355)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/01/2021	06/01/2022	8,064	33,883,935	4202.04		389,141		178,356		484,505			(210,785)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/02/2021	06/02/2022	8,346	35,119,109	4208.12		420,985		192,951		575,883			(228,033)				
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/03/2021	06/03/2022	368	1,541,324	4192.85		22,503		10,314		29,813			(12,189)				
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/08/2021	06/08/2022	9,165	38,741,005	4227.26		477,611		218,905		1,109,649			(258,706)				
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/14/2021	06/14/2022	251	1,067,392	4255.15		15,477		7,094		20,158			(8,383)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/16/2021	06/16/2022	9,521	40,212,221	4223.7		455,817		208,916		1,166,239			(246,901)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/17/2021	06/17/2022	9,088	38,367,509	4221.86		458,307		210,058		1,223,888			(248,250)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/22/2021	06/22/2022	7,906	33,572,109	4246.44		409,402		187,643		1,284,790			(221,760)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/24/2021	06/24/2022	7,588	32,373,188	4266.49		367,250		168,323		1,225,856			(198,927)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/01/2021	07/01/2022	2,793	5,061,394	1812.083		118,648		64,268		138,035			(54,381)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/12/2021	07/12/2022	1,771	3,221,772	1819.632		82,184		44,516		87,334			(37,668)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/12/2021	07/12/2022	6,910	30,299,704	4384.63		354,762		192,163		559,798			(162,599)				
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/13/2021	07/13/2022	362	1,581,785	4369.21		23,410		12,681		28,284			(10,730)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/21/2021	07/21/2022	11,997	52,292,001	4358.69		606,591		328,570		999,572			(278,021)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/22/2022	7,664	13,940,388	1818.866		334,971		181,442		358,790			(153,528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/25/2022	1,778	3,233,283	1818.866		77,490		41,974		83,186			(35,516)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/27/2021	07/27/2022	2,309	4,207,288	1821.791		104,411		56,556		107,945			(47,855)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/27/2021	07/27/2022	6,265	27,573,374	4401.46		313,365		169,739		714,113			(143,625)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/28/2021	07/28/2022	6,749	29,700,681	4400.64		346,645		187,766		398,311			(158,879)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/02/2021	08/02/2022	2,569	4,682,244	1822.766		110,711		69,194		113,500			(41,517)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/04/2021	08/04/2022	7,107	31,288,922	4402.66		378,191		236,369		75,279			(141,822)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/05/2022	8,077	14,754,577	1826.698		353,626		221,016		345,014			(132,610)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/05/2021	08/05/2022	7,124	31,554,960	4429.1		344,744		215,465		71,401			(129,279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/08/2022	1,619	2,956,857	1826.698		70,227		43,892		68,017			(26,335)				
S&P Digital			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/10/2021	08/10/2022	398	1,766,884	4436.75		26,327		16,454		30,271			(9,872)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/16/2021	08/16/2022	1,826	3,365,875	1843.714		84,408		52,755		65,159			(31,653)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/20/2021	08/20/2022	6,775	30,091,951	4441.67		341,378		213,361		247,954			(128,017)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/20/2021	08/21/2022	7,147	31,742,822	4441.67		350,878		219,299		399,603			(131,579)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/20/2021	08/22/2022	6,134	27,246,670	4441.67		320,062		200,039		608,155			(120,023)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/23/2021	08/23/2022	7,198	32,242,291	4479.53		385,363		240,852		818,728			(144,511)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/27/2021	08/27/2022	7,003	31,579,695	4509.37		364,768		227,980		576,654			(136,788)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/27/2021	08/28/2022	5,819	26,238,549	4509.37		317,762		198,601		238,312			(119,161)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/27/2021	08/29/2022	4,831	21,783,776	4509.37		251,379		157,112		272,691			(94,267)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/31/2021	08/31/2022	6,181	27,956,214	4522.68		353,903		221,189		141,974			(132,714)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/01/2021	09/01/2022	4,827	21,836,364	4524.09		265,507		188,068		87,987			(77,440)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/07/2021	09/07/2022	5,159	23,320,534	4520.03		287,401		203,575		263,480			(83,825)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/14/2021	09/14/2022	7,399	32,876,157	4443.05		406,834		288,174		582,008			(118,660)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/27/2021	09/27/2022	5,861	26,039,549	4443.11		324,758		230,037		652,623			(94,721)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/05/2021	10/05/2022	6,294	27,353,703	4345.72		350,363		277,370		298,964			(72,992)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/08/2021	10/08/2022	7,547	33,139,411	4391.34		423,265		335,085		664,510			(88,180)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/08/2021	10/09/2022	5,878	25,814,446	4391.34		312,901		247,713		468,839			(65,188)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/08/2021	10/10/2022	6,476	28,438,710	4391.34		359,234		284,393		667,605			(74,840)				
S&P Digital			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/11/2021	10/11/2022	271	1,183,970	4361.19		17,404		13,778		20,175			(3,626)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/22/2021	10/22/2022	7,053	32,056,488	4544.9		451,554		357,480		651,753			(94,074)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/22/2021	10/23/2022	6,537	29,709,444	4544.9		406,613		321,902		610,577			(84,711)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/22/2021	10/24/2022	4,745	21,564,709	4544.9		291,186		230,523		413,482			(60,664)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/12/2021	11/12/2022	5,007	23,448,097	4682.85		335,468		293,534		373,304			(41,933)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/12/2021	11/13/2022	6,566	30,745,648	4682.85		441,954		386,709		404,645			(55,244)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/12/2021	11/14/2022	4,995	23,392,619	4682.85		345,532		302,340		269,833			(43,191)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/17/2021	11/17/2022	7,238	33,936,410	4688.67		526,863		461,006		408,771			(65,858)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/08/2020	12/08/2022	235	405,564	1727.127	14,722			7,054		31,373			(7,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/16/2022	1,194	2,060,341	1725.891	74,790			35,837		161,057			(37,395)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/19/2022	684	1,180,877	1725.891	43,102			20,653		92,359			(21,551)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/20/2022	546	942,551	1725.891	34,497			16,530		73,733			(17,249)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/28/2021	12/28/2022	2,729	5,056,730	1852.66		113,100		108,387		92,034			(4,712)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/28/2021	12/28/2022	11,510	55,092,378	4786.35		896,931		859,559		720,022			(37,372)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2021	12/31/2022	7,098	33,828,010	4766.18		533,052		510,842		419,956			(22,211)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2021	01/02/2023	3,809	18,154,529	4766.18		274,720		263,273		224,239			(11,447)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/21/2021	04/21/2023	365	657,568	1800.153		24,264		15,671		29,490			(8,594)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/17/2021	05/17/2023	794	1,444,467	1819.387		53,445		36,744		55,303			(16,702)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/01/2021	06/30/2023	935	1,694,550	1812.083		63,885		49,244		71,195			(14,640)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/12/2021	07/12/2023	1,094	1,990,410	1819.632		74,839		57,689		78,822			(17,151)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/21/2023	4,211	7,659,174	1818.866		290,283		223,760		307,046			(66,523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/24/2023	861	1,566,518	1818.866		59,371		45,765		62,913			(13,606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/25/2023	749	1,362,882	1818.866		51,653		39,816		54,768			(11,837)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/27/2021	07/27/2023	808	1,472,281	1821.791		55,799		43,012		57,735			(12,787)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/02/2021	08/02/2023	1,648	3,004,580	1822.766		114,174		92,766		117,252			(21,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/04/2023	2,384	4,355,230	1826.698		165,499		134,468		164,365			(31,031)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/07/2023	1,475	2,694,333	1826.698		102,385		83,188		101,879			(19,197)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/08/2023	781	1,426,689	1826.698		54,500		44,281		53,981			(10,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/16/2021	08/16/2023	1,360	2,508,080	1843.714		96,561		78,456		81,812			(18,105)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/28/2021	12/28/2023	418	773,816	1852.66		29,250		28,641		25,620			(609)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/04/2021	01/04/2022	10,877	40,253,628	3700.65		392,944		16,373		211,653			(376,571)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/06/2021	01/06/2022	110	413,856	3748.14		11,754		490		41,726			(11,264)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/12/2021	01/12/2022	8,979	34,132,493	3801.19		319,306		13,304		1,401,573			(306,002)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2022	820	3,091,763	3768.25		43,903		1,829		69,511			(42,074)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	341	1,295,235	3795.54		18,651		777		29,112			(17,874)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/15/2021	01/15/2022	380	1,431,731	3768.25		41,830		1,743		190,355			(40,087)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/15/2021	01/18/2022	156	587,878	3768.25		8,348		348		13,192			(8,000)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/19/2021	01/19/2022	720	2,735,260	3798.91		39,114		1,630		61,272			(37,484)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/20/2021	01/20/2022	583	2,245,988	3851.85		32,791		1,366		50,439			(31,425)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/21/2022	979	3,760,729	3841.47		74,989		3,125		223,504			(71,865)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	286	1,103,464	3853.07		16,111		671		24,772			(15,439)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/22/2022	8,842	33,967,592	3841.47		307,940		12,831		3,017,778			(295,109)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/23/2022	6,473	24,866,885	3841.47		242,856		10,119		2,082,596			(232,737)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/24/2022	6,715	25,794,812	3841.47		255,112		10,630		1,882,587			(244,482)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/26/2021	01/26/2022	4,963	14,693,407	2960.85		166,776		6,949		500,257			(159,827)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/26/2021	01/26/2022	10,766	41,445,684	3849.62		1,029,840		42,910		2,124,277			(986,930)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/27/2021	01/27/2022	4,190	12,339,477	2944.92		134,513		5,605		472,771			(128,908)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/27/2021	01/27/2022	6,651	24,947,776	3750.77		222,680		9,278		1,922,354			(213,401)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/01/2021	02/01/2022	6,827	25,763,549	3773.86		235,366		29,421		932,950			(205,945)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/02/2021	02/02/2022	386	1,475,322	3826.31		21,097		2,637		32,973			(18,460)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/03/2021	02/03/2022	306	1,172,218	3830.17		16,763		2,095		26,186			(14,667)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/04/2021	02/04/2022	3,436	5,947,406	1730.797		141,696		17,712		394,698			(123,984)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/05/2021	02/04/2022	373	1,451,221	3886.83		42,510		5,314		85,607			(37,196)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/08/2021	02/08/2022	3,548	10,537,484	2970.18		125,192		15,649		349,168			(109,543)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/10/2020	02/10/2022	575	1,008,660	1753.649	32,781			2,049		59,054			(16,391)				
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/10/2021	02/10/2022	7,982	31,210,573	3909.88		745,152		93,144		1,522,462			(652,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2020	02/11/2022	736	1,292,650	1755.722	42,140			2,634		74,070			(21,070)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2021	02/11/2022	301	1,176,994	3916.38		16,949		2,119		26,122			(14,830)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/16/2021	02/16/2022	319	1,255,723	3932.59		17,957		2,245		27,758			(15,712)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/19/2021	02/18/2022	321	1,255,679	3906.71		37,078		4,635		116,375			(32,443)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2021	02/18/2022	275	1,074,831	3913.97		15,478		1,935		23,747			(13,543)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/22/2021	02/22/2022	256	991,464	3876.5		14,277		1,785		21,885			(12,492)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/23/2021	02/23/2022	439	1,704,939	3881.37		24,551		3,069		37,601			(21,482)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/26/2021	02/25/2022	458	1,747,262	3811.15		51,925		6,491		223,587			(45,434)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/25/2021	02/25/2022	352	1,349,515	3829.34		19,298		2,412		29,795			(16,886)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2021	03/01/2022	1,686	2,939,377	1743.419		70,356		14,657		173,201			(55,698)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2021	03/02/2022	3,377	10,051,517	2976.17		112,299		23,396		296,182			(88,903)				
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2021	03/02/2022	9,620	37,232,323	3870.29		986,745		205,572		2,070,748			(781,173)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2021	03/03/2022	539	153,725	285.3514		3,414		711		2,714			(2,703)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2021	03/03/2022	395	1,508,981	3819.72		21,428		4,464		33,204			(16,963)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/04/2022	738	209,893	284.3971		4,656		970		4,260			(3,686)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/04/2021	03/04/2022	17,208	64,846,615	3768.47		1,238,110		257,940		2,653,184			(980,170)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/04/2022	744	2,857,194	3841.94		41,144		8,572		62,754			(32,572)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/05/2022	292	1,121,416	3841.94		31,566		6,576		72,647			(24,990)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/07/2022	382	1,467,544	3841.94		21,133		4,403		32,160			(16,730)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022	959	271,244	282.9485		6,024		1,255		6,703			(4,769)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022	2,576	4,522,868	1755.804		109,508		22,814		243,461			(86,694)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022	3,946	11,831,635	2998.59		140,017		29,170		296,047			(110,847)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/11/2021	03/11/2022	638	182,185	285.6648		4,046		843		3,155			(3,203)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/12/2021	03/12/2022	272	1,071,177	3943.34		31,599		6,583		75,085			(25,016)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2021	03/15/2022	1,152	328,575	285.3099		7,297		1,520		6,062			(5,777)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022	1,896	541,068	285.3705		12,017		2,503		9,929			(9,513)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022	315	1,247,226	3962.71		17,711		3,690		26,873			(14,021)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2021	03/17/2022	1,358	387,856	285.6459		8,614		1,795		6,869			(6,820)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/18/2022	1,627	462,132	284.0757		10,251		2,136		10,125			(8,116)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2021	03/18/2022	401	1,570,648	3915.46		22,460		4,679		33,931			(17,781)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/19/2022	521	2,037,084	3913.1		58,629		12,214		185,315			(46,414)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	557	158,413	284.6271		3,518		733		3,265			(2,785)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	1,756	3,095,676	1762.833		72,079		15,016		146,292			(57,062)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	4,020	12,104,760	3010.89		149,559		31,158		281,364			(118,401)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	373	1,469,047	3940.59		21,154		4,407		31,548			(16,747)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2022	1,820	517,872	284.5584		11,502		2,396		10,795			(9,106)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2022	3,616	10,861,489	3003.48		131,064		27,305		266,014			(103,759)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2022	267	1,046,014	3910.52		28,483		5,934		93,785			(22,549)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2022	1,494	424,324	283.9715		9,424		1,963		9,543			(7,461)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2022	7,980	31,034,752	3889.14		324,848		67,677		2,046,258			(257,171)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/25/2022	2,210	627,729	284.0498		13,924		2,901		14,012			(11,023)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/25/2022	1,275	362,443	284.2989		8,040		1,675		7,844			(6,365)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/25/2022	296	1,157,347	3909.52		32,412		6,752		112,264			(25,659)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/26/2022	7,114	28,274,773	3974.54		289,361		60,284		1,797,799			(229,077)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/27/2022	7,270	28,895,320	3974.54		288,341		60,071		1,558,662			(228,270)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/28/2022	6,716	26,691,449	3974.54		272,455		56,761		905,775			(215,693)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/29/2021	03/29/2022	798	226,398	283.7691		5,028		1,048		5,272			(3,981)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/29/2021	03/29/2022	370	1,470,821	3971.09		21,033		4,382		31,281			(16,651)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2021	03/30/2022	2,839	804,771	283.5163		17,874		3,724		19,345			(14,150)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2021	03/31/2022	897	254,956	284.1246		5,662		1,180		5,712			(4,483)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2021	03/31/2022	4,193	12,705,281	3030.15		142,489		29,685		210,471			(112,804)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2021	03/31/2022	167	665,418	3972.89		20,919		4,358		49,194			(16,561)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	04/01/2022	1,724	491,602	285.0877		10,918		3,184		9,795			(7,734)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	04/01/2022	9,091	36,546,443	4019.87		404,583		118,003		788,290			(286,580)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	04/02/2022	7,115	28,601,164	4019.87		288,574		84,168		630,071			(204,407)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	04/03/2022	7,520	30,230,404	4019.87		337,599		98,466		464,409			(239,133)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	04/04/2022	7,879	31,672,915	4019.87		331,825		96,782		349,675			(235,043)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2022	3,354	957,396	285.4569		21,397		6,241		18,388			(15,156)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2022	3,478	6,200,992	1782.875		144,351		42,102		234,875			(102,249)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2022	4,456	13,569,769	3045.55		180,877		52,756		239,701			(128,122)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2022	1,886	538,913	285.7379		11,969		3,491		10,010			(8,478)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/07/2022	1,800	514,541	285.8479		11,427		3,333		9,448			(8,094)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/07/2022	128	524,050	4079.95		14,988		4,371		31,460			(10,616)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/08/2022	912	261,334	286.4331		5,797		1,691		4,455			(4,106)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2021	04/08/2022	1,397	400,319	286.5502		8,891		2,593		6,718			(6,298)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/09/2022	256	1,057,647	4128.8		34,056		9,933		66,467			(24,123)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2022	654	187,018	286.0052		4,153		1,211		3,413			(2,942)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2022	235	968,709	4127.99		14,046		4,097		19,847			(9,949)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2021	04/13/2022	1,826	523,496	286.7665		11,626		3,391		8,673			(8,235)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2020	04/13/2022	624	1,030,414	1652.453	33,488			4,884		127,116			(16,744)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2022	3,033	868,158	286.2306		19,281		5,624		15,478			(13,657)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2022	2,519	723,170	287.1062		16,019		4,672		11,484			(11,347)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2022	1,891	543,841	287.5763		12,062		3,518		8,097			(8,544)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2022	3,982	12,161,944	3054.42		160,875		46,922		195,865			(113,953)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2022	379	1,562,746	4124.66		22,660		6,609		31,977			(16,051)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2022	2,551	730,319	286.3336		16,218		4,730		13,036			(11,488)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2022	326	1,357,770	4163.26		19,552		5,703		27,429			(13,849)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2022	3,805	1,088,337	286.0249		24,169		7,049		20,254			(17,119)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2022	3,816	11,682,572	3061.59		154,521		45,069		172,731			(109,453)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	7,200	2,064,400	286.721		45,844		13,371		35,270			(32,473)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2022	617	1,018,542	1650.374	32,593			4,753		127,093			(16,297)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2021	04/22/2022	2,104	602,162	286.2174		13,372		3,900		10,999			(9,472)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/22/2022	2,409	691,050	286.8881		15,327		4,470		11,589			(10,856)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2020	04/22/2022	580	958,948	1652.233	30,686			4,475		118,444			(15,343)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/22/2022	9,526	29,292,477	3075.16		365,976		106,743		332,655			(259,233)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/23/2022	8,173	34,166,409	4180.17		348,657		101,692		1,561,193			(246,965)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/24/2022	7,729	32,309,439	4180.17		329,088		95,984		1,646,105			(233,104)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/25/2022	3,727	11,460,112	3075.16		158,520		46,235		153,301			(112,285)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/25/2022	6,957	29,079,505	4180.17		310,291		90,501		1,445,923			(219,789)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2021	04/26/2022	1,700	488,377	287.2763		10,845		3,163		7,885			(7,682)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/27/2021	04/27/2022	3,424	982,437	286.9076		21,816		6,363		16,684			(15,453)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2022	2,738	784,848	286.6318		17,430		5,084		13,841			(12,346)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2020	04/28/2022	667	1,106,255	1658.547	35,400			5,163		131,908			(17,700)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2022	479	2,004,930	4183.18		29,071		8,479		39,985			(20,592)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/30/2021	04/29/2022	2,380	679,396	285.4529		15,068		4,395		13,859			(10,673)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2021	04/29/2022	2,031	581,809	286.4749		12,920		3,768		10,492			(9,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/01/2020	04/29/2022	419	692,402	1652.924	22,226			4,167		85,197			(11,113)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2020	04/29/2022	529	877,761	1660.633	28,088			4,096		103,429			(14,044)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/03/2021	05/03/2022	2,723	776,053	285.0341		17,233		6,462		16,765			(10,771)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/01/2020	05/03/2022	598	989,138	1652.924	31,751			5,953		121,709			(15,876)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2022	2,735	775,979	283.7279		17,232		6,462		19,389			(10,770)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2020	05/04/2022	440	727,994	1653.149	23,514			4,409		89,465			(11,757)				
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2022	8,749	36,437,043	4164.66		1,005,128		376,923		1,806,889			(628,205)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2022	2,318	657,312	283.5681		14,598		5,474		16,731			(9,123)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2022	364	1,516,930	4167.59		48,246		18,092		58,771			(30,154)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/06/2021	05/06/2022	442	125,546	283.8037		2,788		1,046		3,122			(1,743)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/06/2022	4,207	1,197,319	284.6048		26,558		9,959		27,305			(16,599)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/07/2022	8,138	34,443,909	4232.6		372,748		139,781		868,109			(232,968)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/08/2022	8,597	36,387,492	4232.6		374,876		140,579		882,929			(234,298)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/09/2022	6,941	29,380,458	4232.6		325,063		121,899		778,446			(203,164)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2022	1,613	457,068	283.3161		10,151		3,807		12,037			(6,344)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2022	12,537	52,511,645	4188.43		1,377,715		516,643		2,567,441			(861,072)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/11/2021	05/11/2022	6,915	1,959,318	283.3449		43,514		16,318		51,528			(27,197)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2022	2,928	824,913	281.7699		18,320		6,870		25,366			(11,450)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2022	5,972	18,398,770	3080.89		243,870		91,451		231,093			(152,419)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2022	9,277	37,693,937	4063.04		432,981		162,368		1,193,436			(270,613)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/13/2022	1,249	352,607	282.3593		7,831		2,937		10,260			(4,894)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/14/2021	05/13/2022	822	233,152	283.4759		5,172		1,939		6,069			(3,232)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/15/2020	05/13/2022	840	1,388,122	1651.574	45,530			8,537		172,078			(22,765)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/13/2022	8,174	33,615,029	4112.5		367,110		137,666		953,877			(229,444)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2022	996	282,005	283.1419		6,263		2,349		7,638			(3,914)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2022	3,880	12,064,907	3109.3		154,477		57,929		104,064			(96,548)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2022	3,851	1,089,931	283.0165		24,206		9,077		29,935			(15,129)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2022	482	1,991,433	4127.83		29,075		10,903		39,568			(18,172)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2022	2,022	571,895	282.8593		12,701		4,763		15,974			(7,938)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2022	9,689	39,875,602	4115.68		461,276		172,979		1,915,787			(288,298)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/20/2022	1,892	536,637	283.6163		11,903		4,464		13,920			(7,439)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/20/2021	05/20/2022	1,105	313,935	283.9935		6,972		2,615		7,835			(4,358)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2020	05/20/2022	348	577,116	1658.911	19,103			3,582		68,676			(9,551)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/20/2022	617	2,563,972	4155.86		36,665		13,749		50,546			(22,915)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/21/2022	9,068	37,683,330	4155.86		429,112		160,917		1,277,758			(268,195)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/22/2022	8,685	36,091,850	4155.86		378,579		141,967		1,608,453			(236,612)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/23/2022	8,583	35,671,464	4155.86		387,023		145,134		1,703,725			(241,889)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2022	2,269	645,299	284.3537		14,331		5,374		15,621			(8,957)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2022	5,118	1,456,714	284.6072		32,354		12,133		34,403			(20,221)				
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2022	7,579	31,739,986	4188.13		806,575		302,466		1,380,791			(504,110)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2022	1,383	393,708	284.7463		8,744		3,279		9,180			(5,465)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2022	5,556	23,312,467	4195.99		301,200		112,950		1,236,789			(188,250)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/27/2022	2,348	668,042	284.4836		14,837		5,564		16,038			(9,273)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/27/2022	2,200	626,676	284.8473		13,900		5,213		14,483			(8,688)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2020	05/27/2022	455	758,175	1667.171	25,020			4,691		86,025			(12,510)				
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/27/2022	9,337	39,223,622	4200.88		878,335		329,376		1,438,932			(548,959)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/28/2022	7,042	29,606,014	4204.11		366,354		137,383		739,976			(228,971)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/29/2022	6,856	28,824,601	4204.11		308,263		115,599		805,605			(192,665)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/30/2022	5,421	22,790,747	4204.11		269,106		100,915		331,884			(168,191)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/31/2022	5,635	23,691,052	4204.11		270,020		101,258		351,603			(168,763)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2022	2,770	787,940	284.4828		17,499		8,021		19,080			(9,479)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2022	5,187	16,140,720	3111.73		201,510		92,359		146,075			(109,151)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2022	4,647	1,324,144	284.9468		29,408		13,479		30,617			(15,929)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2022	726	3,056,330	4208.12		60,624		27,786		84,177			(32,838)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/03/2021	06/03/2022	1,090	309,529	283.9343		6,874		3,151		7,947			(3,724)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/03/2022	1,249	356,697	285.5862		7,912		3,626		7,724			(4,286)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2020	06/03/2022	398	666,045	1674.71	21,780			4,991		72,243			(10,890)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/04/2022	8,660	36,632,285	4229.89		393,481		180,345		158,493			(213,135)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/05/2022	7,489	31,678,061	4229.89		366,215		167,848		251,495			(198,366)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/05/2020	06/06/2022	442	743,118	1680.652	24,523			5,620		77,703			(12,261)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/06/2022	6,696	28,322,794	4229.89		318,796		146,115		353,000			(172,681)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/07/2021	06/07/2022	1,248	356,697	285.8482		7,922		3,631		7,571			(4,291)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2022	3,184	910,915	286.1176		20,231		9,272		18,821			(10,958)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2022	4,891	15,237,980	3115.53		203,879		93,444		143,611			(110,434)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2022	3,577	1,024,002	286.2804		22,743		10,424		20,831			(12,319)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2022	326	1,375,214	4219.55		44,820		20,542		69,439			(24,277)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/10/2021	06/10/2022	1,477	424,031	287.0316		9,417		4,316		7,960			(5,101)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/10/2022	3,047	875,225	287.2461		19,413		8,898		16,040			(10,516)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/12/2020	06/10/2022	628	1,047,577	1667.203	34,675			7,946		118,850			(17,337)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/10/2022	7,305	13,308,477	1821.8		319,525		146,449		315,413			(173,076)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/11/2022	8,359	35,504,294	4247.44		431,297		197,678		1,029,975			(233,619)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/12/2022	9,197	39,064,077	4247.44		446,101		204,463		919,576			(241,638)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/13/2022	1,862	3,391,459	1821.8		78,907		36,166		78,462			(42,742)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/13/2022	7,952	33,776,446	4247.44		396,255		181,617		720,493			(214,638)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2022	3,703	1,064,995	287.5972		23,651		10,840		18,943			(12,811)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/15/2021	06/15/2022	4,589	1,316,722	286.9578		29,242		13,402		25,206			(15,839)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2022	2,924	836,282	285.9822		18,570		8,511		17,814			(10,059)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/18/2021	06/17/2022	2,260	647,699	286.5896		14,363		6,583		12,961			(7,780)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2021	06/17/2022	1,809	519,155	287.0297		11,528		5,284		9,904			(6,244)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2020	06/17/2022	457	763,148	1671.732	25,260			5,789		84,290			(12,630)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/21/2021	06/21/2022	3,669	1,052,528	286.8772		23,370		10,711		20,595			(12,659)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/22/2021	06/22/2022	3,910	1,123,515	287.347		24,948		11,434		20,937			(13,513)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/23/2021	06/23/2022	2,963	851,411	287.3301		18,905		8,665		15,932			(10,240)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/25/2021	06/24/2022	1,749	503,035	287.6647		11,155		5,113		9,095			(6,042)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/24/2021	06/24/2022	3,634	1,046,286	287.878		23,232		10,648		18,476			(12,584)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/26/2020	06/24/2022	723	1,201,559	1662.432	40,132			9,197		140,165			(20,066)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/25/2021	06/25/2022	8,433	36,100,506	4280.7		426,253		195,366		1,372,134			(230,887)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/25/2021	06/26/2022	7,148	30,597,058	4280.7		338,630		155,206		1,167,473			(183,425)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/25/2021	06/27/2022	6,810	29,151,328	4280.7		339,162		155,449		974,079			(183,713)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2022	1,788	516,745	288.9697		11,474		5,259		8,149			(6,215)				
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2022	9,429	40,454,830	4290.61		1,043,544		478,291		1,700,221			(565,253)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2022	4,122	1,192,531	289.2745		26,479		12,136		18,208			(14,343)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2022	258	1,107,965	4291.8		34,908		16,000		48,439			(18,909)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2022	1,947	563,226	289.2059		12,506		5,732		8,692			(6,774)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/01/2021	07/01/2022	3,310	956,877	289.0644		21,246		11,509		15,048			(9,738)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/02/2021	07/01/2022	3,320	962,867	290.0414		21,354		11,566		13,517			(9,787)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/02/2021	07/02/2022	389	1,695,038	4352.34		56,408		30,554		49,765			(25,854)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/06/2021	07/06/2022	2,015	585,729	290.6318		13,006		7,045		7,783			(5,961)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2022	4,487	1,303,200	290.4499		28,938		15,675		17,748			(13,263)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2022	131	571,509	4358.13		18,403		9,968		17,314			(8,435)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/08/2022	1,682	487,430	289.8421		10,824		5,863		7,146			(4,961)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/09/2020	07/08/2022	359	598,112	1667.183	20,037			5,427		67,885			(10,018)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/08/2022	5,908	25,529,033	4320.82		276,424		149,730		491,731			(126,695)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/12/2021	07/12/2022	3,366	978,212	290.6544		21,721		11,766		13,201			(9,956)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2022	2,559	741,938	289.8771		16,474		8,923		10,985			(7,551)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2022	129	563,203	4369.21		18,586		10,067		13,810			(8,518)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022	3,401	986,572	290.0655		21,907		11,866		14,336			(10,041)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022	18,169	79,477,416	4374.3		1,418,276		768,233		2,134,629			(650,043)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/15/2022	2,985	861,076	288.433		19,096		10,344		15,034			(8,752)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/15/2021	07/15/2022	2,094	606,026	289.4076		13,457		7,289		9,510			(6,168)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2020	07/15/2022	375	630,555	1679.833	21,061			5,704		66,320			(10,530)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/15/2022	520	873,576	1680.448	29,265			7,926		91,529			(14,632)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/16/2022	8,830	38,209,457	4327.16		432,243		234,132		872,793			(198,111)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/17/2022	9,515	41,174,340	4327.16		457,184		247,641		976,813			(209,543)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/18/2022	444	746,192	1680.448	24,997			6,770		78,188			(12,499)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/18/2022	6,935	30,008,585	4327.16		335,036		181,478		849,134			(153,558)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2022	1,456	420,908	289.0164		9,299		5,037		6,965			(4,262)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2022	6,375	27,146,810	4258.49		295,572		160,102		803,696			(135,471)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2022	4,559	1,323,862	290.3812		29,398		15,924		18,867			(13,474)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2022	17,254	74,591,076	4323.06		1,408,177		762,762		1,917,521			(645,414)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2022	7,935	2,304,267	290.3886		51,166		27,715		32,903			(23,451)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2022	73	319,103	4358.69		10,913		5,911		11,332			(5,002)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2021	07/22/2022	1,951	567,205	290.7411		12,595		6,822		7,802			(5,773)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2021	07/22/2022	4,223	1,230,099	291.2894		27,281		14,777		15,879			(12,504)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2020	07/22/2022	910	1,532,094	1682.712	51,325			13,901		158,299			(25,663)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2021	07/22/2022	7,623	33,295,075	4367.48		357,469		193,629		924,254			(163,840)				
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2021	07/26/2022	9,117	40,320,157	4422.3		1,063,054		575,821		1,502,221			(487,233)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2021	07/27/2022	8,530	2,479,387	290.6649		55,060		29,824		34,885			(25,236)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2021	07/28/2022	3,436	1,001,283	291.3761		22,235		12,044		13,027			(10,191)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/29/2022	1,699	494,541	291.0809		10,968		5,941		6,675			(5,027)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/29/2021	07/29/2022	1,688	491,848	291.4177		10,922		5,916		6,387			(5,006)				
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/29/2021	07/29/2022	10,142	44,818,804	4419.15		1,050,487		569,014		1,466,732			(481,473)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/30/2022	7,004	30,782,859	4395.26		370,446		200,658		203,063			(169,788)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/31/2022	6,878	30,231,614	4395.26		348,563		188,805		218,834			(159,758)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2021	08/01/2022	5,204	22,873,872	4395.26		261,124		141,442		139,463			(119,682)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2022	3,052	890,754	291.8297		19,782		12,364		11,162			(7,418)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2022	5,838	25,612,833	4387.16		301,488		188,430		226,808			(113,058)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2022	4,902	1,433,743	292.4697		31,841		19,900		16,724			(11,940)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2022	6,614	29,253,092	4423.15		352,504		220,315		154,967			(132,189)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2021	08/04/2022	3,073	899,304	292.6559		19,972		12,482		10,295			(7,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2020	08/04/2022	317	533,199	1682.532	17,969			5,615		55,176			(8,984)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/05/2022	2,131	620,935	291.45		13,771		8,607		8,198			(5,164)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2021	08/05/2022	3,252	952,764	293.0071		21,158		13,224		10,496			(7,934)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/06/2022	6,882	30,532,128	4436.52		378,828		236,767		173,040			(142,060)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/07/2022	6,400	28,394,385	4436.52		332,514		207,821		407,943			(124,693)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/08/2022	4,793	21,265,889	4436.52		253,818		158,636		320,248			(95,182)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/09/2021	08/09/2022	3,379	982,975	290.9029		21,828		13,642		13,949			(8,185)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2022	3,803	1,101,010	289.5424		24,448		15,280		18,136			(9,168)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2020	08/10/2022	282	476,131	1691.193	15,998			4,999		46,630			(7,999)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2022	6,910	30,657,612	4436.75		386,306		241,441		704,338			(144,865)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/11/2021	08/11/2022	4,550	1,316,769	289.3873		29,240		18,275		22,095			(10,965)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/12/2021	08/12/2022	3,074	890,027	289.5463		19,764		12,352		14,721			(7,411)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	2,902	842,910	290.4553		18,693		11,683		12,657			(7,010)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/16/2021	08/16/2022	2,535	736,286	290.5041		16,350		10,219		11,108			(6,131)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/16/2021	08/16/2022	3,292	10,379,675	3152.6		142,622		89,138		87,950			(53,483)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2022	3,742	1,082,370	289.257		24,034		15,021		18,654			(9,013)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2022	561	949,228	1692.431	32,084			10,026		92,248			(16,042)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2022	6,317	28,096,756	4448.08		323,538		202,211		515,225			(121,327)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2022	5,002	1,439,183	287.7215		31,958		19,974		28,978			(11,984)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2022	322	1,417,809	4400.27		54,076		33,798		55,432			(20,279)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/19/2021	08/19/2022	2,102	606,018	288.3366		13,457		8,411		11,508			(5,046)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	2,706	781,830	288.9511		17,339		10,837		13,960			(6,502)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/19/2022	640	1,081,661	1688.885	36,668			11,459		107,573			(18,334)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	809	3,593,968	4441.67		52,831		33,020		61,145			(19,812)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/20/2022	438	1,945,989	4441.67		76,283		47,677		53,593			(28,606)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/22/2022	294	1,304,491	4441.67		19,176		11,985		22,157			(7,191)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/23/2022	247	417,173	1688.885	14,184			4,432		41,497			(7,092)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/23/2021	08/23/2022	2,602	4,773,289	1834.368		116,727		72,954		105,429			(43,773)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/23/2021	08/23/2022	3,121	9,789,799	3136.71		138,242		86,401		104,643			(51,841)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/24/2021	08/24/2022	7,494	2,175,113	290.2298		48,301		30,188		34,430			(18,113)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/25/2021	08/25/2022	2,543	737,168	289.9204		16,370		10,231		12,077			(6,139)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/26/2022	1,951	565,193	289.6565		12,551		7,844		9,534			(4,707)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/27/2021	08/26/2022	4,585	1,336,790	291.559		29,649		18,530		18,461			(11,118)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/26/2022	5,575	24,920,989	4470		284,674		177,921		600,506			(106,753)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/30/2021	08/30/2022	4,453	1,303,119	292.6555		28,940		18,087		16,131			(10,852)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2022	6,357	1,857,291	292.1476		41,247		25,779		24,379			(15,468)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2020	08/31/2022	240	405,683	1692.896	13,915			4,348		39,336			(6,957)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2022	3,949	12,418,647	3144.82		165,263		103,289		119,436			(61,973)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2022	3,515	1,027,650	292.3458		22,822		16,166		13,236			(6,656)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2022	614	2,779,415	4524.09		88,916		62,982		20,825			(25,934)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/02/2022	1,761	515,076	292.5596		11,439		8,102		6,498			(3,336)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/03/2021	09/02/2022	2,626	768,831	292.7394		17,053		12,079		9,509			(4,974)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/02/2022	869	1,601,335	1842.612		37,927		26,865		31,591			(11,062)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/02/2022	3,399	10,710,776	3151.05		138,544		98,135		93,291			(40,409)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	3,013	880,139	292.1366		19,546		13,845		11,782			(5,701)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	596	1,089,636	1827.866		28,984		20,531		30,238			(8,454)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	3,331	10,412,201	3125.93		145,308		102,927		129,937			(42,382)				
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	6,636	29,993,072	4520.03		739,880		524,081		916,912			(215,798)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2022	8,923	2,601,121	291.5188		57,768		40,919		37,275			(16,849)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2022	155	697,786	4514.07		22,201		15,726		7,391			(6,475)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/09/2022	2,244	652,263	290.6913		14,467		10,248		10,209			(4,220)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/09/2021	09/09/2022	1,840	536,771	291.7277		11,921		8,444		7,543			(3,477)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2020	09/09/2022	566	955,507	1686.882	32,774			11,607		96,349			(16,387)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/10/2022	446	1,987,552	4458.58		79,502		56,314		60,023			(23,188)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/13/2021	09/13/2022	3,101	901,883	290.8567		20,029		14,187		14,005			(5,842)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	5,990	1,742,785	290.9284		38,704		27,415		26,927			(11,289)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2022	4,302	1,252,767	291.2125		27,821		19,707		18,844			(8,115)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2022	8,636	38,695,071	4480.7		898,883		636,709		1,096,164			(262,174)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/17/2021	09/16/2022	2,552	739,861	289.8716		16,410		11,624		12,764			(4,786)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/16/2021	09/16/2022	4,723	1,374,386	290.9909		30,522		21,620		21,195			(8,902)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/17/2020	09/16/2022	331	562,080	1696.22	19,111			6,768		53,378			(9,555)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/20/2021	09/20/2022	7,328	2,116,596	288.8517		47,005		33,295		40,606			(13,710)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/21/2021	09/21/2022	4,205	1,215,017	288.9493		26,983		19,113		23,137			(7,870)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/22/2021	09/22/2022	4,631	1,339,826	289.3413		29,754		21,075		24,623			(8,678)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/23/2022	2,412	696,150	288.5636		15,440		10,937		13,796			(4,503)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/23/2021	09/23/2022	2,488	719,572	289.2011		15,980		11,319		13,427			(4,661)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/23/2020	09/23/2022	218	364,870	1676.433	12,552			4,445		39,271			(6,276)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2020	09/23/2022	365	612,858	1678.158	21,021			7,445		65,277			(10,511)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/23/2022	8,757	27,104,779	3095.23		338,814		239,993		422,562			(98,821)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/26/2022	4,063	12,574,453	3095.23		169,723		120,220		213,426			(49,503)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/27/2021	09/27/2022	3,687	1,060,882	287.744		23,558		16,687		22,821			(6,871)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/27/2021	09/27/2022	488	2,170,097	4443.11		32,117		22,750		36,208			(9,368)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/28/2021	09/28/2022	3,266	930,724	284.9491		20,667		14,639		25,541			(6,028)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/29/2021	09/29/2022	4,284	1,218,327	284.3788		27,054		19,163		35,075			(7,891)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/30/2021	09/30/2022	2,451	697,205	284.4434		15,482		10,967		19,990			(4,516)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2021	09/30/2022	3,396	970,204	285.7111		21,517		17,034		25,041			(4,483)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2021	10/04/2022	2,915	826,652	283.6333		18,357		14,532		25,397			(3,824)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2022	9,982	2,835,776	284.0856		62,971		49,852		84,141			(13,119)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2022	2,666	4,789,466	1796.412		118,619		93,907		177,598			(24,712)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2021	10/06/2022	3,201	910,299	284.3796		20,213		16,002		26,410			(4,211)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2021	10/06/2022	300	1,309,887	4363.55		45,151		35,744		24,031			(9,406)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/08/2021	10/07/2022	4,178	1,186,070	283.9071		26,302		20,823		35,770			(5,480)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/07/2022	4,203	1,195,982	284.5832		26,556		21,023		34,171			(5,532)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/07/2022	1,955	3,527,357	1804.509		87,270		69,089		118,931			(18,181)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2021	10/11/2022	1,390	393,797	283.3015		8,743		6,921		12,502			(1,821)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2021	10/12/2022	5,899	1,671,728	283.4122		37,116		29,383		52,672			(7,732)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2021	10/13/2022	2,592	735,549	283.79		16,328		12,927		22,527			(3,402)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2021	10/14/2022	3,746	1,066,538	284.7306		23,643		18,717		30,349			(4,926)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	1,359	387,361	285.0508		8,599		6,807		10,741			(1,791)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2021	10/15/2022	504	2,253,726	4471.37		92,497		73,226		81,063			(19,270)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2021	10/18/2022	2,016	3,658,657	1814.525		94,670		74,947		118,591			(19,723)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2021	10/18/2022	4,717	14,641,045	3103.71		212,150		167,952		259,789			(44,198)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2021	10/19/2022	7,043	2,010,961	285.5126		44,633		35,335		54,019			(9,299)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2022	5,550	1,583,634	285.359		35,147		27,825		43,126			(7,322)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2022	1,157	5,247,878	4536.19		156,904		124,216		93,098			(32,688)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/22/2021	10/21/2022	3,137	892,849	284.6185		19,785		15,663		25,832			(4,122)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2021	10/21/2022	3,092	882,183	285.3516		19,575		15,497		24,067			(4,078)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/22/2021	10/22/2022	552	2,510,334	4544.9		87,432		69,217		57,184			(18,215)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2021	10/25/2022	3,888	1,108,714	285.1287		24,601		19,476		30,936			(5,125)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2021	10/26/2022	5,442	1,551,751	285.1409		34,430		27,257		43,304			(7,173)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2021	10/27/2022	4,600	1,311,114	285.0308		29,086		23,026		36,953			(6,060)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2021	10/27/2022	329	1,495,390	4551.68		57,603		45,602		38,627			(12,001)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2021	10/28/2022	3,698	1,057,818	286.0128		23,469		18,579		27,574			(4,889)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/29/2021	10/28/2022	6,008	1,719,714	286.2596		38,100		30,163		43,928			(7,938)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2021	11/01/2022	2,832	812,386	286.8148		18,021		15,769		19,920			(2,253)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2021	11/02/2022	7,703	2,217,320	287.8369		49,200		43,050		49,941			(6,150)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2021	11/03/2022	3,833	1,105,825	288.5266		24,534		21,467		23,500			(3,067)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2021	11/04/2022	3,587	1,042,288	290.5923		23,126		20,236		18,437			(2,891)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/05/2021	11/04/2022	1,816	529,253	291.4148		11,729		10,263		8,671			(1,466)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2021	11/08/2022	5,141	1,498,280	291.4392		33,244		29,088		24,680			(4,155)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2022	7,585	2,211,603	291.5924		49,073		42,939		35,980			(6,134)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2022	4,044	12,785,496	3161.53		170,714		149,375		126,090			(21,339)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2022	330	1,545,185	4685.25		23,023		20,145		23,021			(2,878)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/10/2021	11/10/2022	4,786	1,380,631	288.4637		30,624		26,796		29,810			(3,828)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2021	11/10/2022	2,813	812,065	288.6333		17,987		15,739		17,279			(2,248)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/10/2021	11/10/2022	696	3,232,879	4646.71		124,442		108,886		71,126			(15,555)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/11/2022	1,247	361,058	289.4853		7,997		6,998		7,142			(1,000)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2022	585	1,006,515	1719.113	36,436			15,941		82,141			(18,218)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/11/2022	6,129	11,357,008	1853.091		272,348		238,305		214,945			(34,044)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/11/2022	7,771	24,632,278	3169.92		321,291		281,129		216,390			(40,161)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	1,795	3,327,135	1853.091		85,616		74,914		68,813			(10,702)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	2,535	8,035,030	3169.92		109,283		95,623		74,556			(13,660)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/15/2021	11/15/2022	5,391	1,559,330	289.2299		34,581		30,259		31,745			(4,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2022	328	564,590	1719.113	20,495			8,966		46,104			(10,247)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/16/2021	11/16/2022	7,303	2,116,439	289.8067		46,938		41,071		41,022			(5,867)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/17/2021	11/17/2022	2,985	864,797	289.7298		19,180		16,783		16,904			(2,398)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/17/2021	11/17/2022	304	1,426,174	4688.67		53,456		46,774		16,377			(6,682)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/18/2021	11/18/2022	4,064	1,179,393	290.1868		26,158		22,888		22,174			(3,270)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/19/2021	11/18/2022	2,709	786,824	290.4023		17,426		15,248		14,511			(2,178)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/22/2021	11/22/2022	1,671	481,744	288.3125		10,679		9,344		10,720			(1,335)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/23/2021	11/23/2022	7,575	2,179,837	287.7835		48,325		42,284		50,767			(6,041)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/24/2021	11/23/2022	2,939	846,805	288.112		18,745		16,402		19,189			(2,343)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/26/2021	11/25/2022	2,818	812,346	288.2783		17,995		15,746		18,204			(2,249)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/26/2021	11/26/2022	433	1,987,567	4594.62		73,142		64,000		43,928			(9,143)				
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/29/2021	11/29/2022	7,520	35,005,309	4655.27		882,805		772,454		958,683			(110,351)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/30/2021	11/30/2022	4,498	1,298,168	288.5795		28,783		25,185		28,565			(3,598)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/01/2021	12/01/2022	3,467	996,996	287.5318		22,106		21,185		23,953			(921)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/01/2021	12/01/2022	283	1,278,716	4513.04		52,946		50,740		30,314			(2,206)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/02/2022	5,110	1,468,582	287.3919		32,519		31,164		35,732			(1,355)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2021	12/02/2022	2,957	851,575	287.9991		18,876		18,090		19,717			(787)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/02/2022	742	3,367,137	4538.43		49,160		47,112		52,520			(2,048)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/03/2022	399	1,811,895	4538.43		81,754		78,348		46,359			(3,406)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/05/2022	400	1,814,302	4538.43		26,489		25,385		28,274			(1,104)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/06/2021	12/06/2022	6,308	1,811,713	287.2291		40,155		38,482		44,885			(1,673)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/07/2021	12/07/2022	4,404	1,273,096	289.047		28,209		27,034		27,203			(1,175)				
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/07/2021	12/07/2022	8,985	42,110,510	4686.75		1,131,093		1,083,964		1,192,075			(47,129)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/08/2021	12/08/2022	2,344	678,011	289.261		15,025		14,399		14,249			(626)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/09/2021	12/09/2022	1,691	488,070	288.6394		10,815		10,365		10,820			(451)				
Bespoke Index Option			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/09/2022	2,751	795,058	289.0246		17,596		16,863		17,069			(733)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/10/2020	12/09/2022	685	1,181,270	1725.428	42,644			20,434		92,535			(21,322)				
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/09/2022	16,586	78,155,678	4712.02		1,916,275		1,836,431		1,979,845			(79,845)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/12/2022	6,901	32,519,086	4712.02		814,203		780,278		839,095			(33,925)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2021	12/13/2022	2,964	857,246	289.2059		18,998		18,207		18,230			(792)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	8,826	2,542,795	288.1068		56,346		53,998		59,284			(2,348)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2021	12/15/2022	3,403	985,123	289.4723		21,823		20,914		20,546			(909)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2021	12/16/2022	4,084	1,178,976	288.6776		26,119		25,031		26,304			(1,088)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/17/2021	12/16/2022	2,211	638,994	289.0538		14,156		13,566		13,820			(590)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2021	12/20/2022	6,449	1,860,372	288.4825		41,209		39,492		42,400			(1,717)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2021	12/20/2022	4,012	12,553,218	3129.2		184,285		176,606		193,417			(7,679)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2021	12/21/2022	7,891	2,280,274	288.9704		50,504		48,399		50,003			(2,104)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2021	12/22/2022	5,181	1,501,309	289.7661		33,248		31,863		30,860			(1,385)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/23/2021	12/23/2022	4,318	1,251,546	289.8362		27,712		26,557		25,612			(1,155)				
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/23/2021	12/23/2022	286	1,353,682	4725.79		50,628		48,518		21,755			(2,109)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2021	12/28/2022	10,769	3,127,140	290.3773		69,225		66,341		61,601			(2,884)				
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2021	12/28/2022	11,653	55,773,532	4786.35		1,481,834		1,420,091		1,474,425			(61,743)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2021	12/29/2022	2,469	714,780	289.5604		15,823		15,164		15,096			(659)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/31/2021	12/30/2022	3,321	961,009	289.3545		21,248		20,363		20,672			(885)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2021	12/30/2022	2,369	686,290	289.7353		15,194		14,561		14,306			(633)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2020	12/30/2022	310	534,371	1725.166	19,505			9,346		42,097			(9,752)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/04/2021	02/03/2023	1,157	2,002,871	1730.797		73,305		41,234		152,539			(32,071)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2021	03/01/2023	509	887,614	1743.419		33,019		19,949		61,989			(13,070)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2023	933	1,638,435	1755.804		59,967		36,230		104,319			(23,737)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2023	1,062	303,000	285.3705		9,258		5,593		9,527			(3,665)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2021	03/17/2023	479	136,125	283.8926		4,157		2,511		4,730			(1,645)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/17/2023	2,955	839,552	284.0757		25,620		15,479		28,820			(10,141)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2021	03/17/2023	1,656	473,085	285.6459		14,458		8,735		14,610			(5,723)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2023	444	126,339	284.6271		3,860		2,332		4,197			(1,528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2023	1,476	2,602,599	1762.833		96,036		58,022		157,520			(38,014)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2023	799	227,437	284.5584		6,950		4,199		7,596			(2,751)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2023	781	221,918	283.9715		6,781		4,097		7,710			(2,684)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/24/2023	1,608	456,750	284.0498		13,949		8,427		15,788			(5,521)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/24/2023	884	251,400	284.2989		7,672		4,635		8,549			(3,037)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2021	03/30/2023	3,791	1,074,790	283.5163		32,833		19,836		38,631			(12,996)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/01/2021	03/31/2023	543	154,796	285.0877		4,725		3,052		5,022			(1,673)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	2,240	639,307	285.4569		19,586		12,650		20,317			(6,937)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	1,087	1,938,223	1782.875		72,102		46,566		100,122			(25,536)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2023	918	262,195	285.7379		8,009		5,172		8,183			(2,836)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/06/2023	3,551	1,014,956	285.8479		30,984		20,010		31,442			(10,973)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/06/2023	4,833	1,384,444	286.4331		42,213		27,263		41,214			(14,950)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2021	04/06/2023	2,570	736,368	286.5502		22,467		14,510		21,746			(7,957)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2023	2,214	633,288	286.0052		19,343		12,492		19,509			(6,851)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2021	04/13/2023	1,911	547,873	286.7665		16,737		10,809		16,040			(5,928)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2023	1,703	487,425	286.2306		14,889		9,616		14,813			(5,273)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2023	1,395	400,381	287.1062		12,214		7,888		11,461			(4,326)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2023	1,359	390,811	287.5763		11,930		7,704		10,828			(4,225)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2023	3,195	914,921	286.3336		27,948		18,050		27,730			(9,898)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2023	2,121	606,545	286.0249		18,529		11,966		18,785			(6,562)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2021	04/21/2023	2,604	745,293	286.2174		22,751		14,693		22,804			(8,058)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2023	3,010	863,016	286.721		26,362		17,025		25,523			(9,336)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/21/2023	3,032	869,860	286.8881		26,534		17,137		25,434			(9,398)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2021	04/26/2023	1,577	453,096	287.2763		13,838		8,937		12,959			(4,901)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2021	04/27/2023	2,892	829,744	286.9076		25,339		16,365		24,356			(8,974)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/30/2021	04/28/2023	1,897	541,533	285.4529		16,519		10,668		17,532			(5,850)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2021	04/28/2023	1,736	497,351	286.4749		15,180		9,804		15,045			(5,376)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2023	964	276,454	286.6318		8,444		5,453		8,275			(2,990)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2021	05/03/2023	2,828	805,994	285.0341		24,617		16,925		26,918			(7,693)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2023	2,903	823,654	283.7279		25,158		17,296		29,920			(7,862)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2023	751	212,850	283.5681		6,502		4,470		7,815			(2,032)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2021	05/05/2023	1,563	443,487	283.8037		13,539		9,308		16,044			(4,231)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/05/2023	988	281,222	284.6048		8,582		5,900		9,670			(2,682)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2023	2,047	580,080	283.3161		17,724		12,185		21,706			(5,539)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2021	05/11/2023	5,934	1,681,237	283.3449		51,362		35,311		62,839			(16,051)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2023	3,931	1,107,777	281.7699		33,835		23,261		45,597			(10,573)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/12/2023	1,557	439,560	282.3593		13,419		9,226		17,462			(4,194)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2023	1,264	358,364	283.4759		10,934		7,517		13,295			(3,417)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2023	1,420	402,180	283.1419		12,285		8,446		15,280			(3,839)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2023	3,023	855,521	283.0165		26,134		17,967		32,775			(8,167)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2023	2,750	777,871	282.8593		23,757		16,333		30,106			(7,424)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/19/2023	2,935	832,428	283.6163		25,395		17,459		30,754			(7,936)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2021	05/19/2023	1,456	413,583	283.9935		12,625		8,680		14,926			(3,945)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2023	3,175	902,882	284.3537		27,580		18,961		31,967			(8,619)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2023	5,648	1,607,357	284.6072		49,105		33,760		56,049			(15,345)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/26/2023	889	252,840	284.4836		7,718		5,306		8,891			(2,412)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2023	2,283	650,170	284.7463		19,863		13,656		22,489			(6,207)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/26/2023	990	281,874	284.8473		8,599		5,912		9,688			(2,687)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2023	3,168	901,315	284.4828		27,531		20,074		31,828			(7,456)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2021	06/02/2023	2,024	574,602	283.9343		17,538		12,788		21,007			(4,750)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2023	3,662	1,043,360	284.9468		31,870		23,239		35,813			(8,632)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/02/2023	8,299	2,370,066	285.5862		72,311		52,727		78,118			(19,584)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2021	06/07/2023	8,291	2,370,066	285.8482		72,398		52,791		77,108			(19,608)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2023	3,617	1,034,922	286.1176		31,614		23,052		33,119			(8,562)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2023	1,085	310,525	286.2804		9,486		6,917		9,841			(2,569)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2021	06/09/2023	765	219,558	287.0316		6,704		4,888		6,627			(1,816)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/09/2023	6,057	1,739,828	287.2461		53,080		38,704		51,781			(14,376)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/09/2023	1,895	3,451,930	1821.8		118,056		86,083		131,260			(31,974)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/12/2023	1,081	1,969,283	1821.8		76,605		55,858		75,031			(20,747)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/13/2023	2,118	3,858,045	1821.8		150,464		109,713		147,092			(40,751)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2023	3,172	912,271	287.5972		27,861		20,315		26,641			(7,546)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2021	06/15/2023	1,900	545,250	286.9578		16,651		12,142		16,617			(4,510)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2023	3,114	890,569	285.9822		27,180		19,819		28,921			(7,361)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/18/2021	06/16/2023	2,988	856,324	286.5896		26,089		19,023		26,748			(7,066)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2021	06/16/2023	1,412	405,221	287.0297		12,356		9,010		12,302			(3,346)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2021	06/21/2023	2,936	842,296	286.8772		25,691		18,733		25,927			(6,958)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2021	06/22/2023	3,299	947,933	287.347		28,919		21,086		28,326			(7,832)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2021	06/23/2023	2,392	687,331	287.3301		20,962		15,285		20,578			(5,677)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2021	06/23/2023	5,066	1,458,494	287.878		44,448		32,410		42,129			(12,038)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2023	1,609	464,901	288.9697		14,178		10,338		12,545			(3,840)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2023	2,869	829,993	289.2745		25,311		18,456		21,963			(6,855)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2021	06/30/2023	2,909	840,898	289.0644		25,625		19,752		22,588			(5,872)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2023	2,074	599,720	289.2059		18,288		13,335		15,957			(4,953)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/02/2021	06/30/2023	1,017	295,017	290.0414		8,987		6,928		7,418			(2,060)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2021	07/06/2023	769	223,598	290.6318		6,822		5,258		5,431			(1,563)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/07/2023	1,793	519,774	289.8421		15,853		12,220		13,336			(3,633)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2023	3,035	881,548	290.4499		26,896		20,732		21,703			(6,164)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2021	07/07/2023	2,363	686,806	290.6666		20,927		16,131		16,659			(4,796)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2021	07/12/2023	3,360	976,492	290.6544		29,791		22,964		23,822			(6,827)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2023	1,618	469,148	289.8771		14,304		11,026		12,076			(3,278)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/14/2023	3,857	1,112,552	288.433		33,892		26,125		31,540			(7,767)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2023	3,292	954,883	290.0655		29,128		22,453		24,291			(6,675)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2023	1,362	393,763	289.0164		11,978		9,233		10,790			(2,745)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2023	5,345	1,552,232	290.3812		47,377		36,520		38,873			(10,857)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2023	2,069	600,781	290.3886		18,332		14,131		15,052			(4,201)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2021	07/21/2023	4,067	1,184,695	291.2894		36,108		27,833		27,918			(8,275)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2021	07/26/2023	1,377	400,981	291.2039		12,236		9,432		9,552			(2,804)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2021	07/27/2023	4,308	1,252,284	290.6649		38,220		29,461		30,971			(8,759)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/28/2023	2,554	743,371	291.0809		22,663		17,470		17,892			(5,194)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2021	07/28/2023	3,737	1,088,942	291.3761		33,235		25,618		25,688			(7,616)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2023	2,701	788,244	291.8297		24,066		19,554		18,116			(4,512)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2023	1,575	460,782	292.4697		14,069		11,431		10,144			(2,638)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/04/2023	2,573	749,864	291.45		22,845		18,561		17,722			(4,283)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2021	08/04/2023	1,758	514,593	292.6559		15,707		12,762		11,195			(2,945)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2023	6,094	1,764,529	289.5424		53,802		43,714		47,611			(10,088)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/11/2021	08/11/2023	3,932	1,137,966	289.3873		34,710		28,202		31,043			(6,508)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2021	08/11/2023	2,881	836,804	290.4553		25,490		20,711		21,282			(4,779)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2023	5,660	1,637,302	289.257		49,933		40,570		45,272			(9,362)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2023	6,354	1,828,274	287.7215		55,761		45,305		55,778			(10,455)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2021	08/18/2023	1,678	483,761	288.3366		14,745		11,980		14,198			(2,765)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/18/2023	4,793	1,385,082	288.9511		42,190		34,279		39,091			(7,911)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2021	08/23/2023	1,080	1,981,731	1834.368		78,080		63,440		70,727			(14,640)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2021	08/24/2023	5,946	1,725,593	290.2298		52,624		42,757		45,063			(9,867)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/25/2023	1,732	501,652	289.6565		15,287		12,421		13,609			(2,866)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2021	08/25/2023	4,523	1,311,281	289.9204		39,986		32,489		34,971			(7,497)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/27/2021	08/25/2023	4,373	1,274,902	291.559		38,841		31,558		30,522			(7,283)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2021	08/30/2023	4,255	1,245,132	292.6555		37,989		30,866		27,822			(7,123)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2023	5,183	1,514,225	292.1476		46,197		37,535		35,051			(8,662)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2023	2,832	827,863	292.3458		25,256		21,573		18,928			(3,683)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/01/2023	1,775	519,184	292.5596		15,830		13,522		11,700			(2,309)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/03/2021	09/01/2023	1,568	459,096	292.7394		13,990		11,950		10,221			(2,040)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/01/2023	360	663,057	1842.612		25,926		22,145		22,106			(3,781)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/08/2023	1,587	461,438	290.6913		14,057		12,007		11,848			(2,050)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2023	3,853	1,123,321	291.5188		34,268		29,271		27,321			(4,997)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2021	09/13/2023	1,411	410,459	290.8567		12,521		10,695		10,473			(1,826)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2023	4,031	1,172,817	290.9284		35,778		30,560		29,811			(5,218)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/17/2021	09/15/2023	3,050	884,158	289.8716		26,927		23,000		24,077			(3,927)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2021	09/15/2023	6,084	1,770,506	290.9909		53,960		46,091		44,861			(7,869)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2023	2,985	869,276	291.2125		26,516		22,649		21,710			(3,867)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2021	09/20/2023	2,692	777,665	288.8517		23,719		20,260		22,673			(3,459)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2021	09/21/2023	3,726	1,076,712	288.9493		32,841		28,052		31,226			(4,789)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/22/2023	2,601	750,529	288.5636		22,841		19,510		22,311			(3,331)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2021	09/22/2023	2,151	622,368	289.3413		18,974		16,207		17,626			(2,767)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2021	09/28/2023	2,369	675,162	284.9491		20,568		17,569		25,009			(3,000)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2021	09/29/2023	4,554	1,294,977	284.3788		39,455		33,701		49,591			(5,754)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2021	09/29/2023	1,449	412,155	284.4434		12,552		10,721		15,725			(1,830)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2021	09/29/2023	1,745	498,467	285.7111		15,172		13,592		17,676			(1,580)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2021	10/04/2023	4,835	1,371,492	283.6333		41,798		37,444		54,932			(4,354)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2023	4,405	1,251,302	284.0856		38,126		34,154		48,886			(3,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2023	430	771,960	1796.412		30,492		27,316		38,741			(3,176)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/08/2021	10/06/2023	2,207	626,538	283.9071		19,054		17,069		24,739			(1,985)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2021	10/06/2023	4,073	1,158,189	284.3796		35,282		31,607		44,527			(3,675)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/06/2023	2,600	740,015	284.5832		22,522		20,176		28,123			(2,346)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/06/2023	731	1,319,790	1804.509		51,472		46,110		62,159			(5,362)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2021	10/12/2023	7,321	2,074,812	283.4122		63,137		56,560		84,491			(6,577)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2021	10/13/2023	2,584	733,356	283.79		22,301		19,978		29,258			(2,323)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2021	10/13/2023	6,840	1,947,536	284.7306		59,102		52,945		73,690			(6,156)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2021	10/13/2023	1,778	506,768	285.0508		15,400		13,796		18,828			(1,604)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2021	10/18/2023	525	953,093	1814.525		37,361		33,469		41,649			(3,892)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2021	10/19/2023	5,432	1,551,001	285.5126		47,110		42,203		56,321			(4,907)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/22/2021	10/20/2023	2,814	800,811	284.6185		24,266		21,738		30,616			(2,528)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2021	10/20/2023	3,262	930,946	285.3516		28,226		25,286		34,139			(2,940)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2023	3,988	1,137,873	285.359		34,565		30,965		41,709			(3,601)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2021	10/25/2023	1,390	396,452	285.1287		12,032		10,779		14,767			(1,253)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2021	10/26/2023	5,603	1,597,686	285.1409		48,474		43,424		59,505			(5,049)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2021	10/27/2023	2,915	830,864	285.0308		25,195		22,571		31,157			(2,624)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2021	10/27/2023	2,761	789,668	286.0128		23,943		21,449		27,997			(2,494)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/29/2021	10/27/2023	4,038	1,156,032	286.2596		34,999		31,353		40,406			(3,646)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2021	11/01/2023	1,341	384,522	286.8148		11,653		10,925		13,054			(728)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2021	11/02/2023	3,705	1,066,384	287.8369		32,358		30,336		34,115			(2,022)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2021	11/03/2023	3,144	907,037	288.5266		27,510		25,790		27,867			(1,719)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/05/2021	11/03/2023	1,945	566,670	291.4148		17,187		16,113		14,576			(1,074)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2021	11/08/2023	2,887	841,401	291.4392		25,541		23,944		21,700			(1,596)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2023	4,275	1,246,591	291.5924		37,832		35,467		31,868			(2,364)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/10/2021	11/10/2023	1,630	470,197	288.4637		14,243		13,353		14,572			(890)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2021	11/10/2023	1,551	447,582	288.6333		13,542		12,695		13,731			(846)				
Bespoke Index Option			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/10/2023	2,395	693,277	289.4853		20,967		19,657		20,205			(1,310)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/10/2023	1,639	3,037,376	1853.091		118,154		110,769		96,921			(7,385)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/13/2023	342	634,663	1853.091		24,752		23,205		20,295			(1,547)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/15/2021	11/15/2023	1,434	414,869	289.2299		12,560		11,775		12,324			(785)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/16/2021	11/16/2023	4,422	1,281,537	289.8067		38,797		36,372		36,792			(2,425)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/17/2021	11/17/2023	1,524	441,626	289.7298		13,377		12,541		12,747			(836)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/18/2021	11/17/2023	1,592	461,971	290.1868		13,984		13,110		12,969			(874)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/23/2021	11/22/2023	3,496	1,006,160	287.7835		30,412		28,511		32,725			(1,901)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/22/2021	11/22/2023	3,300	951,303	288.3125		28,761		26,963		29,995			(1,798)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/24/2021	11/24/2023	3,216	926,575	288.112		28,004		26,254		29,602			(1,750)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/26/2021	11/24/2023	3,034	874,704	288.2783		26,476		24,822		27,673			(1,655)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/30/2021	11/30/2023	1,986	573,151	288.5795		17,349		16,265		17,887			(1,084)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/01/2023	3,570	1,026,054	287.3919		31,015		30,368		34,339			(646)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/01/2021	12/01/2023	3,359	965,737	287.5318		29,241		28,631		32,060			(609)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2021	12/01/2023	1,646	473,962	287.9991		14,350		14,051		15,313			(299)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/07/2021	12/07/2023	2,916	842,967	289.047		25,465		24,935		25,715			(531)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/09/2021	12/08/2023	1,599	461,528	288.6394		13,935		13,645		14,431			(290)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/08/2023	3,106	897,820	289.0246		27,105		26,540		27,443			(565)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2023	9,515	2,741,447	288.1068		82,860		81,134		88,774			(1,726)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/16/2021	12/15/2023	4,916	1,419,191	288.6776		42,887		41,993		44,485			(893)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/17/2021	12/15/2023	2,356	681,100	289.0538		20,582		20,153		20,884			(429)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/15/2021	12/15/2023	4,019	1,163,372	289.4723		35,149		34,417		34,801			(732)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/20/2021	12/20/2023	4,604	1,328,273	288.4825		40,156		39,320		42,252			(837)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/21/2021	12/21/2023	7,755	2,240,828	288.9704		67,700		66,289		69,329			(1,410)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/22/2021	12/22/2023	1,395	404,107	289.7661		12,208		11,953		11,939			(254)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/23/2021	12/22/2023	1,295	375,355	289.8362		11,328		11,092		11,044			(236)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/28/2021	12/28/2023	10,639	3,089,433	290.3773		93,261		91,318		88,401			(1,943)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/31/2021	12/29/2023	1,273	368,418	289.3545		11,107		10,876		11,206			(231)				
Bespoke Index Option .			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/30/2021	12/29/2023	2,226	644,895	289.7353		19,459		19,054		19,182			(405)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	01/03/2022	2,408	4,162,472	1728.779	97,562					254,293			(93,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/03/2020	01/03/2022	603	1,057,603	1752.896	33,949			707		62,392			(16,975)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	01/03/2022	2,574	7,594,475	2950.19	91,384					305,603			(87,576)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/05/2021	01/05/2022	6,687	19,680,631	2943.18		194,348		8,098		749,873			(186,251)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2021	01/06/2022	1,868	3,242,908	1736.378		69,885		2,912		163,259			(66,973)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2020	01/06/2022	730	1,280,516	1753.574	41,873			872		75,018			(20,936)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2021	01/06/2022	4,004	11,864,898	2963.35		128,434		5,351		379,302			(123,082)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2022	1,143	1,999,007	1748.271	65,168			1,358		123,529			(32,584)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2020	01/07/2022	488	854,737	1751.054	27,864			581		51,376			(13,932)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/09/2020	01/07/2022	643	1,127,433	1754.345	36,867			768		65,525			(18,434)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/10/2020	01/10/2022	426	746,390	1750.855	24,407			508		44,954			(12,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/12/2021	01/12/2022	1,113	1,937,261	1741.312		46,212		1,926		105,870			(44,287)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/12/2021	01/12/2022	5,758	17,111,761	2972.06		171,356		7,140		458,462			(164,217)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/13/2020	01/13/2022	299	525,754	1757.955	17,140			357		29,414			(8,570)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/14/2022	10,412	18,073,080	1735.766		424,935		17,706		1,038,652			(407,229)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2022	2,176	3,823,233	1757.185	124,255			2,589		215,665			(62,128)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2020	01/14/2022	858	1,509,549	1759.298	49,362			1,028		83,237			(24,681)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/17/2020	01/14/2022	332	587,027	1770.033	19,313			402		28,612			(9,657)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	3,406	10,109,513	2967.88		95,600		3,983		268,421			(91,617)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/18/2022	695	1,206,472	1735.766		26,699		1,112		62,852			(25,587)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/19/2021	01/19/2022	6,034	17,890,479	2964.99		202,199		8,425		584,103			(193,774)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/20/2021	01/20/2022	389	675,981	1738.724		16,562		690		45,714			(15,871)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/20/2021	01/20/2022	4,376	12,986,998	2967.91		123,317		5,138		349,780			(118,179)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/23/2020	01/21/2022	1,240	2,189,187	1765.595	70,492			1,469		112,475			(35,246)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2022	741	1,308,959	1765.952	42,672			889		66,973			(21,336)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	3,520	10,423,097	2961.52		104,431		4,351		313,695			(100,080)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/27/2020	01/27/2022	424	739,134	1743.539	23,800			496		47,805			(11,900)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/28/2022	5,391	9,261,596	1717.956		227,648		9,485		665,677			(218,162)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/31/2020	01/28/2022	791	1,367,717	1729.078	44,040			918		100,639			(22,020)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2020	01/28/2022	815	1,420,286	1743.477	45,875			956		91,914			(22,938)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2022	1,046	1,828,950	1748.844	59,075			1,231		112,385			(29,538)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/30/2020	01/28/2022	567	991,186	1749.29	31,916			665		60,638			(15,958)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	3,724	10,995,117	2952.3		105,531		4,397		358,384			(101,134)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2022	3,548	6,095,561	1717.956		163,361		6,807		490,886			(156,554)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/01/2021	02/01/2022	1,415	2,436,393	1721.431		66,757		8,345		190,893			(58,413)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/02/2021	02/02/2022	1,842	3,178,889	1726.112		68,045		8,506		203,681			(59,540)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/02/2021	02/02/2022	4,523	13,329,549	2946.97		150,804		18,850		522,748			(131,953)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/03/2020	02/03/2022	625	1,082,832	1733.223	36,058			2,254		76,896			(18,029)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/04/2022	6,356	11,029,341	1735.135		270,656		33,832		673,008			(236,824)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/04/2020	02/04/2022	457	798,065	1746.356	26,496			1,656		50,247			(13,248)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/04/2021	02/04/2022	4,627	13,674,261	2955.02		131,621		16,453		437,561			(115,168)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/04/2022	9,725	28,810,236	2962.47		331,163		41,395		986,763			(289,768)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/07/2022	2,340	4,060,967	1735.135		104,029		13,004		258,889			(91,026)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2020	02/07/2022	487	852,403	1751.089	28,556			1,785		51,221			(14,278)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/07/2022	3,106	9,201,829	2962.47		101,757		12,720		314,580			(89,037)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/08/2021	02/08/2022	2,054	3,573,843	1739.6		89,824		11,228		206,816			(78,596)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/10/2021	02/10/2022	3,551	10,553,876	2971.91		105,033		13,129		283,613			(91,904)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/11/2022	5,739	9,991,312	1740.977		233,949		29,244		548,194			(204,706)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2020	02/11/2022	675	1,186,367	1758.793	39,743			2,484		65,794			(19,872)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/11/2022	9,065	26,947,550	2972.59		312,800		39,100		850,765			(273,700)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/14/2022	1,828	3,183,176	1740.977		77,669		9,709		182,890			(67,960)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2020	02/14/2022	540	950,710	1760.14	31,944			1,996		51,966			(15,972)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/14/2022	3,355	9,973,138	2972.59		120,116		15,015		328,188			(105,102)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/15/2022	1,082	1,884,285	1740.977		51,253		6,407		124,830			(44,846)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/15/2022	3,233	9,610,626	2972.59		113,810		14,226		308,891			(99,584)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/18/2022	9,488	16,491,907	1738.214		414,637		51,830		1,011,067			(362,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2020	02/18/2022	466	816,810	1753.583	27,363			1,710		47,865			(13,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/18/2020	02/18/2022	1,083	1,901,598	1756.455	63,894			3,993		108,153			(31,947)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/20/2020	02/18/2022	406	714,481	1757.656	23,864			1,491		40,122			(11,932)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/18/2022	10,629	31,548,109	2968.16		360,556		45,070		1,036,468			(315,487)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/18/2021	02/18/2022	5,955	23,308,245	3913.97		196,150		24,519		1,041,377			(171,631)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	7,552	29,273,796	3876.5		265,968		33,246		2,222,698			(232,722)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/24/2021	02/24/2022	1,684	2,944,776	1748.224		70,545		8,818		157,265			(61,726)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/24/2021	02/24/2022	3,535	10,551,992	2985.33		105,076		13,134		241,876			(91,941)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/24/2021	02/24/2022	7,366	28,914,037	3925.43		254,104		31,763		1,653,749			(222,341)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/25/2021	02/25/2022	2,985	8,867,177	2970.71		89,137		11,142		244,119			(77,995)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/25/2021	02/25/2022	7,717	29,552,821	3829.34		248,281		31,035		2,072,067			(217,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/03/2020	03/02/2022	334	563,680	1686.099	14,817			1,543		56,902			(7,408)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/03/2021	03/03/2022	3,946	11,731,872	2973.41		128,513		26,773		349,602			(101,739)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/05/2020	03/04/2022	264	444,425	1683.068	16,310			1,699		45,745			(8,155)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/04/2020	03/04/2022	396	669,705	1692.687	23,908			2,490		64,735			(11,954)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2020	03/11/2022	356	583,807	1641.976	17,864			1,861		76,205			(8,932)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/11/2020	03/11/2022	822	1,364,975	1660.695	47,092			4,905		160,779			(23,546)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/11/2022	6,091	10,753,082	1765.434		283,328		59,027		499,174			(224,301)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/11/2021	03/11/2022	3,908	11,753,515	3007.35		119,931		24,986		228,514			(94,945)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/11/2022	8,866	26,731,655	3015.15		322,583		67,205		589,972			(255,378)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/14/2022	1,547	2,731,815	1765.434		64,722		13,484		111,794			(51,238)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/14/2022	4,075	12,286,859	3015.15		147,317		30,691		269,167			(116,626)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/17/2021	03/17/2022	3,194	5,640,067	1765.906		141,793		29,540		268,114			(112,253)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/17/2021	03/17/2022	5,402	16,293,417	3016.05		183,847		38,302		317,645			(145,546)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/20/2020	03/18/2022	1,384	2,260,279	1632.707	72,329			7,534		309,545			(36,164)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/18/2022	7,442	13,107,234	1761.322		316,436		65,924		595,019			(250,512)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/21/2022	914	1,609,255	1761.322		45,220		9,421		87,191			(35,799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/24/2020	03/24/2022	1,285	2,103,342	1637.278	60,997			6,354		281,376			(30,498)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/24/2021	03/24/2022	3,110	5,475,130	1760.594		130,439		27,175		277,646			(103,264)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/24/2021	03/24/2022	5,153	15,494,898	3007.1		181,407		37,793		354,915			(143,614)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/29/2021	03/29/2022	2,091	3,719,162	1778.411		99,182		20,663		158,804			(78,519)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/30/2021	03/30/2022	3,153	9,566,751	3034.57		112,581		23,454		159,140			(89,127)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/30/2021	03/30/2022	6,140	24,305,808	3958.55		269,287		56,101		570,547			(213,186)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/31/2020	03/31/2022	515	847,362	1644.887	24,065			2,507		108,912			(12,033)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/31/2021	03/31/2022	2,629	4,663,938	1773.96		111,662		23,263		196,075			(88,399)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/01/2020	04/01/2022	1,757	2,883,587	1640.814	82,182			11,985		378,708			(41,091)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/03/2020	04/01/2022	1,157	1,899,430	1641.261	53,944			7,867		248,871			(26,972)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/06/2020	04/06/2022	380	626,551	1648.238	18,107			2,641		79,094			(9,054)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2022	864	1,424,883	1648.723	41,179			6,005		179,401			(20,590)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2020	04/08/2022	475	786,481	1654.926	23,044			3,361		95,703			(11,522)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/08/2021	04/08/2022	3,201	5,693,051	1778.783		143,253		41,782		225,993			(101,471)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2021	04/08/2022	4,883	8,703,518	1782.531		220,415		64,288		333,189			(156,127)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/08/2021	04/08/2022	4,047	12,299,004	3038.7		148,678		43,364		206,940			(105,314)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2021	04/11/2022	1,781	3,174,062	1782.531		84,088		24,526		127,411			(59,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/12/2021	04/12/2022	1,575	2,811,661	1785.372		70,020		20,423		105,894			(49,598)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/13/2021	04/13/2022	5,037	15,337,685	3045.04		183,382		53,486		242,457			(129,895)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/13/2021	04/13/2022	8,267	34,237,094	4141.59		366,528		106,904		861,786			(259,624)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2022	1,720	2,847,493	1655.748	81,723			11,918		344,914			(40,862)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/17/2020	04/14/2022	1,126	1,865,015	1656.443	51,101			7,452		225,030			(25,551)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	4,064	12,380,544	3046.55		134,589		39,255		169,976			(95,334)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	7,888	32,536,868	4124.66		347,646		101,397		1,436,910			(246,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/19/2021	04/19/2022	1,058	1,896,905	1792.077		48,180		14,052		64,273			(34,127)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/19/2021	04/19/2022	7,120	29,642,138	4163.26		319,251		93,115		1,209,439			(226,136)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	4,824	14,836,777	3075.62		164,898		48,095		147,697			(116,802)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	9,165	38,248,336	4173.42		406,887		118,675		1,179,260			(288,212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/24/2020	04/22/2022	586	969,213	1653.825	26,460			3,859		118,664			(13,230)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/22/2021	04/22/2022	7,501	31,016,816	4134.98		338,597		98,758		1,627,885			(239,840)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/26/2021	04/26/2022	2,196	3,946,960	1797.069		106,713		31,125		131,279			(75,589)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/27/2020	04/27/2022	202	334,540	1657.04	9,467			1,381		40,230			(4,734)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	5,548	17,032,508	3069.91		215,250		62,781		216,842			(152,469)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	7,540	31,539,955	4183.18		369,299		107,712		933,065			(261,587)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/29/2021	04/29/2022	3,338	6,022,427	1804.332		148,201		43,225		169,042			(104,976)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2021	04/29/2022	9,033	27,793,811	3076.89		353,901		103,221		325,059			(250,680)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/29/2021	04/29/2022	5,358	16,518,692	3082.94		205,151		59,836		174,995			(145,315)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2021	05/02/2022	4,822	14,835,320	3076.89		216,473		63,138		204,983			(153,335)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/05/2021	05/05/2022	2,603	4,724,164	1815.107		114,426		42,910		121,075			(71,516)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/05/2021	05/05/2022	6,230	19,323,319	3101.57		251,237		94,214		175,339			(157,023)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/06/2021	05/06/2022	2,231	4,058,675	1819.129		103,771		38,914		94,397			(64,857)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/06/2021	05/06/2022	3,841	11,940,766	3108.51		139,162		52,186		82,609			(86,976)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2021	05/06/2022	8,546	26,624,716	3115.64		327,783		122,919		187,232			(204,864)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	3,380	10,531,099	3115.64		156,150		58,556		95,059			(97,594)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/10/2021	05/10/2022	3,659	11,426,298	3122.54		159,447		59,793		90,162			(99,654)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/11/2021	05/11/2022	5,192	16,127,224	3106.16		199,065		74,649		130,418			(124,415)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2021	05/13/2022	10,066	31,325,455	3111.93		363,279		136,230		234,528			(227,049)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	4,844	15,073,000	3111.93		210,065		78,774		142,516			(131,291)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/18/2021	05/18/2022	4,766	14,775,935	3100.36		184,079		69,030		144,680			(115,050)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/19/2020	05/19/2022	581	962,778	1656.559	27,150			5,091		116,097			(13,575)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/19/2021	05/19/2022	2,314	4,190,001	1810.728		95,551		35,831		112,023			(59,719)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/20/2021	05/20/2022	1,954	3,547,096	1815.273		90,280		33,855		88,124			(56,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/20/2022	5,870	10,661,017	1816.034		277,463		104,049		268,680			(173,414)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/20/2022	9,415	29,222,448	3103.69		354,449		132,919		272,094			(221,531)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	1,094	1,986,570	1816.034		58,008		21,753		55,852			(36,255)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	4,000	12,414,399	3103.69		157,035		58,888		122,501			(98,147)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/24/2021	05/24/2022	3,313	10,293,342	3106.57		136,401		51,151		103,393			(85,251)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/25/2021	05/25/2022	1,889	5,861,575	3103.08		77,470		29,051		61,158			(48,419)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/27/2021	05/27/2022	5,683	17,658,138	3107.26		211,132		79,175		154,161			(131,958)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/28/2021	05/27/2022	10,344	32,163,355	3109.31		390,120		146,295		286,899			(243,825)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	3,677	11,432,354	3109.31		149,366		56,012		111,732			(93,354)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/02/2021	06/02/2022	5,406	16,833,215	3114.01		198,149		90,818		137,239			(107,331)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/03/2021	06/03/2022	3,302	10,288,227	3115.44		115,353		52,870		75,641			(62,483)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/08/2020	06/08/2022	599	1,007,960	1683.306	28,424			6,514		103,650			(14,212)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/09/2021	06/09/2022	5,428	16,879,534	3109.54		207,580		95,141		153,203			(112,439)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/09/2021	06/09/2022	8,834	37,274,293	4219.55		437,170		200,370		1,077,064			(236,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/10/2020	06/10/2022	819	1,372,450	1676.188	38,566			8,838		147,538			(19,283)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/10/2021	06/10/2022	3,768	11,721,648	3110.84		138,836		63,633		100,843			(75,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/16/2020	06/16/2022	329	549,674	1673.01	15,501			3,552		60,247			(7,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/16/2021	06/16/2022	2,428	4,398,694	1811.297		103,908		47,624		120,939			(56,283)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/16/2021	06/16/2022	3,826	11,844,577	3096.19		140,434		64,366		127,206			(76,068)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/18/2021	06/17/2022	9,373	16,766,433	1788.808		384,009		176,004		591,577			(208,005)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/17/2021	06/17/2022	3,127	5,637,513	1802.874		129,844		59,512		167,595			(70,332)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/17/2021	06/17/2022	3,881	11,959,300	3081.81		138,195		63,339		149,342			(74,856)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	2,225	4,013,429	1803.47		101,662		46,595		131,573			(55,067)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/22/2021	06/22/2022	1,878	3,390,101	1804.869		72,258		33,118		91,569			(39,140)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/22/2021	06/22/2022	5,525	17,045,949	3085.2		217,385		99,635		236,794			(117,750)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/23/2021	06/23/2022	5,205	16,032,477	3080.39		180,630		82,789		204,162			(97,841)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/23/2021	06/23/2022	7,384	31,320,640	4241.84		372,845		170,887		1,283,573			(201,958)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/24/2020	06/24/2022	1,626	2,706,837	1664.462	76,874			17,617		312,084			(38,437)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/24/2022	7,855	14,213,940	1809.529		345,442		158,328		414,299			(187,115)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/24/2021	06/24/2022	3,564	10,996,989	3085.33		125,729		57,626		131,926			(68,103)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/24/2022	9,531	29,480,653	3093.16		376,978		172,782		373,552			(204,197)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/27/2022	1,258	2,276,777	1809.529		50,194		23,006		61,242			(27,189)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/27/2022	3,977	12,300,032	3093.16		172,618		79,117		171,933			(93,501)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/29/2020	06/29/2022	296	493,155	1666.93	14,499			3,323		56,049			(7,249)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/29/2021	06/29/2022	6,855	29,421,118	4291.8		355,251		162,823		737,552			(192,428)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/30/2020	06/30/2022	667	1,113,922	1669.491	32,415			7,428		124,707			(16,208)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/30/2021	06/30/2022	6,187	19,126,453	3091.47		232,642		106,628		233,572			(126,015)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/30/2021	06/30/2022	8,947	38,451,743	4297.5		453,886		208,031		386,045			(245,855)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/01/2021	07/01/2022	3,162	9,794,007	3097.64		109,070		59,079		101,427			(49,990)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022	6,113	18,901,516	3091.79		256,040		138,689		269,684			(117,352)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022	9,339	40,562,649	4343.54		487,660		264,149		384,091			(223,511)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	5,536	17,173,962	3102.51		211,804		114,727		190,164			(97,077)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	9,657	42,085,306	4358.13		505,941		274,052		885,134			(231,890)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2021	07/09/2022	8,259	36,087,448	4369.55		384,117		208,064		689,837			(176,054)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2021	07/10/2022	8,023	35,055,002	4369.55		393,277		213,025		943,324			(180,252)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2021	07/11/2022	5,457	23,846,395	4369.55		274,195		148,522		549,546			(125,673)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2020	07/13/2022	384	642,123	1671.205	18,686			5,061		71,173			(9,343)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2021	07/13/2022	2,551	4,626,280	1813.764		87,848		47,584		117,106			(40,264)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2021	07/13/2022	4,866	15,088,004	3100.79		203,255		110,097		195,626			(93,159)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	2,488	4,514,827	1814.546		88,353		47,858		116,052			(40,495)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	5,449	16,903,473	3102.19		214,085		115,963		199,463			(98,122)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2021	07/15/2022	3,398	10,548,540	3104.3		121,705		65,924		110,157			(55,782)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/19/2021	07/19/2022	2,643	4,760,642	1801.276		118,179		64,014		163,034			(54,166)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2020	07/20/2022	699	1,173,342	1677.845	34,144			9,247		124,947			(17,072)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2021	07/20/2022	2,737	4,959,594	1812.375		112,799		61,099		132,566			(51,700)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2021	07/20/2022	4,185	12,968,788	3098.52		157,688		85,414		155,990			(72,274)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2021	07/22/2022	5,032	15,592,832	3098.95		182,611		98,914		180,638			(83,697)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	4,792	14,898,928	3109.31		177,389		96,086		160,908			(81,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	07/29/2022	8,616	15,717,400	1824.242		390,309		211,417		395,745			(178,891)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	07/29/2022	7,153	22,311,225	3119.03		283,189		153,394		237,333			(129,795)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2021	07/29/2022	4,079	12,739,640	3122.97		153,130		82,946		120,937			(70,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	08/01/2022	2,692	4,910,729	1824.242		119,808		64,896		123,216			(54,912)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	08/01/2022	3,350	10,448,723	3119.03		148,555		80,467		125,284			(68,088)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/03/2021	08/03/2022	2,036	3,722,668	1828.799		89,928		56,205		86,259			(33,723)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/03/2021	08/03/2022	4,101	12,823,514	3126.9		167,282		104,551		130,908			(62,731)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/04/2021	08/04/2022	5,559	17,313,463	3114.39		212,423		132,764		188,854			(79,659)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/09/2021	08/09/2022	6,658	29,512,642	4432.35		350,000		218,750		475,490			(131,250)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/11/2021	08/11/2022	4,318	13,575,174	3143.64		156,209		97,631		103,238			(58,579)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/12/2021	08/12/2022	3,467	6,373,713	1838.432		150,892		94,308		127,484			(56,585)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/12/2021	08/12/2022	3,510	11,033,233	3143.53		120,470		75,294		77,851			(45,176)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/13/2021	08/12/2022	7,285	22,928,814	3147.54		286,467		179,042		183,701			(107,425)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/13/2021	08/15/2022	3,047	9,590,212	3147.54		144,416		90,260		93,819			(54,156)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/17/2021	08/17/2022	4,501	14,146,485	3142.84		187,449		117,156		130,284			(70,293)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/18/2020	08/18/2022	659	1,114,893	1691.319	34,896			10,905		109,141			(17,448)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2021	08/19/2022	2,290	4,185,084	1827.672		107,393		67,121		105,913			(40,273)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/19/2022	6,473	11,865,429	1832.982		270,052		168,782		250,742			(101,269)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2021	08/19/2022	3,681	11,503,564	3125.17		145,207		90,754		117,734			(54,452)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/19/2022	7,042	22,070,903	3134.27		277,046		173,154		213,584			(103,892)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/22/2022	1,995	3,655,886	1832.982		91,772		57,357		84,777			(34,414)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/22/2022	4,000	12,536,862	3134.27		186,460		116,538		143,703			(69,923)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/24/2021	08/24/2022	4,917	15,423,412	3136.9		200,058		125,036		149,378			(75,022)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/26/2021	08/26/2022	3,051	5,587,847	1831.706		146,304		91,440		138,294			(54,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/26/2022	6,918	12,710,039	1837.121		300,547		187,842		264,692			(112,705)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/26/2021	08/26/2022	3,388	10,611,646	3132.25		131,200		82,000		100,744			(49,200)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/26/2022	8,021	25,199,171	3141.55		310,346		193,966		222,213			(116,380)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/29/2022	1,367	2,511,545	1837.121		62,874		39,296		55,384			(23,578)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/29/2022	2,937	9,225,587	3141.55		126,841		79,276		91,390			(47,565)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2020	09/02/2022	569	967,975	1701.983	29,523			10,456		88,349			(14,762)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/03/2022	4,354	19,747,230	4535.43		216,172		153,122		39,152			(63,050)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2022	6,321	28,668,316	4535.43		332,426		235,468		24,372			(96,958)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/05/2022	4,909	22,265,228	4535.43		258,939		183,415		26,722			(75,524)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2022	4,925	22,336,525	4535.43		281,855		199,647		82,936			(82,208)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2020	09/08/2022	220	371,278	1686.401	11,287			3,997		37,550			(5,643)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2022	2,403	4,403,996	1832.384		96,219		68,155		95,456			(28,064)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2022	4,060	12,721,181	3133.67		161,048		114,076		132,055			(46,972)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2022	5,439	24,553,662	4514.07		301,396		213,489		272,379			(87,907)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/09/2022	7,316	13,334,073	1822.57		316,053		223,871		342,767			(92,182)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2021	09/09/2022	2,463	4,500,770	1827.495		113,471		80,375		116,876			(33,096)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/09/2022	7,912	24,660,333	3116.93		313,353		221,958		305,416			(91,395)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/10/2022	6,842	30,506,051	4458.58		353,817		250,620		549,783			(103,197)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/11/2022	6,120	27,286,527	4458.58		327,343		231,868		446,938			(95,475)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/12/2022	1,910	3,480,992	1822.57		83,037		58,818		90,103			(24,219)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/12/2022	3,323	10,357,015	3116.93		135,479		95,965		131,591			(39,515)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/12/2022	5,332	23,774,502	4458.58		270,244		191,423		287,215			(78,821)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/13/2021	09/13/2022	2,376	4,333,417	1823.501		119,602		84,718		127,979			(34,884)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2022	339	574,181	1694.198	17,398			6,162		55,249			(8,699)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2021	09/15/2022	2,343	4,273,551	1823.951		95,826		67,877		103,458			(27,949)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2021	09/15/2022	5,511	17,192,159	3119.34		220,101		155,905		207,321			(64,196)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/16/2022	6,844	12,400,313	1811.722		301,601		213,634		370,581			(87,967)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/16/2022	8,708	26,980,814	3098.42		333,059		235,917		391,783			(97,142)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2021	09/16/2022	4,781	14,888,026	3113.97		178,180		126,211		177,131			(51,969)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/17/2022	7,003	31,045,152	4432.99		356,374		252,432		577,647			(103,942)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/18/2022	8,310	36,837,552	4432.99		421,939		298,874		660,302			(123,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/19/2022	2,112	3,825,976	1811.722		87,547		62,013		107,299			(25,535)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/19/2022	4,697	14,552,902	3098.42		229,011		162,216		258,862			(66,795)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/19/2022	7,106	31,499,189	4432.99		360,949		255,672		566,827			(105,277)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/20/2021	09/20/2022	2,518	4,531,548	1799.726		113,969		80,728		169,336			(33,241)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	2,956	5,310,529	1796.643		132,622		93,941		196,075			(38,682)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	4,908	15,081,199	3072.68		207,126		146,714		302,806			(60,412)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2022	3,422	6,165,517	1801.966		145,071		102,759		203,992			(42,312)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2022	5,941	18,307,462	3081.77		228,798		162,065		316,323			(66,733)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2022	7,318	32,168,716	4395.64		411,660		291,593		892,330			(120,068)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2021	09/23/2022	7,045	12,750,712	1809.83		311,640		220,745		397,860			(90,895)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2021	09/23/2022	3,257	5,895,526	1809.923		145,332		102,944		183,612			(42,389)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2021	09/23/2022	3,953	12,234,603	3095.39		146,482		103,758		181,115			(42,724)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2021	09/26/2022	1,657	2,999,659	1809.83		74,953		53,092		95,805			(21,861)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2021	09/27/2022	2,371	4,291,525	1810.246		118,446		83,899		150,511			(34,547)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2021	09/27/2022	2,516	7,791,004	3095.99		102,625		72,693		126,780			(29,932)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2022	530	893,913	1687.158	27,086			9,593		90,072			(13,543)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	2,536	4,562,592	1799.459		110,252		78,095		158,180			(32,157)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2021	09/29/2022	2,777	5,011,003	1804.149		114,192		80,886		155,370			(33,306)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2021	09/29/2022	6,634	20,469,137	3085.6		264,276		187,196		359,714			(77,081)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2022	7,908	14,193,914	1794.901		343,375		271,838		512,875			(71,536)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2021	09/30/2022	4,977	15,231,468	3060.17		179,777		127,342		307,402			(52,435)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2022	8,166	25,068,014	3069.83		325,807		257,930		509,890			(67,876)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	10/03/2022	1,252	2,247,453	1794.901		56,062		44,383		83,687			(11,680)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	10/03/2022	4,801	14,738,544	3069.83		187,651		148,557		298,392			(39,094)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/04/2021	10/04/2022	1,660	2,974,047	1792.02		74,335		58,849		118,123			(15,486)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/04/2021	10/04/2022	4,357	13,353,411	3064.93		189,463		149,991		312,670			(39,471)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2022	2,677	4,815,528	1798.881		96,069		76,055		141,119			(20,014)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2022	6,871	21,139,064	3076.77		257,225		203,636		394,770			(53,588)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2022	380	645,756	1698.641	19,696			7,796		60,446			(9,848)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2021	10/07/2022	7,571	23,339,836	3082.74		281,785		223,080		415,757			(58,705)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	4,341	13,398,143	3086.41		154,701		122,472		223,113			(32,229)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2021	10/10/2022	3,368	10,383,948	3082.74		141,849		112,297		203,084			(29,552)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/11/2021	10/11/2022	2,305	4,147,632	1799.614		100,930		79,903		145,386			(21,027)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/11/2021	10/11/2022	6,241	27,219,629	4361.19		337,500		267,187		655,208			(70,312)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/12/2021	10/12/2022	3,777	6,795,209	1799.315		157,441		124,641		226,746			(32,800)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/12/2021	10/12/2022	5,076	15,621,647	3077.62		200,786		158,956		305,797			(41,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/13/2021	10/13/2022	3,436	6,188,842	1801.319		136,411		107,992		191,209			(28,419)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/13/2021	10/13/2022	4,809	14,815,134	3081.02		185,137		146,567		274,016			(38,570)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2022	863	1,469,992	1703.181	45,423			17,980		133,567			(22,711)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	4,509	14,000,816	3105.35		162,013		128,260		198,262			(33,753)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2021	10/15/2022	6,240	27,901,672	4471.37		373,331		295,554		593,414			(77,777)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2021	10/16/2022	7,150	31,972,324	4471.37		428,450		339,190		548,831			(89,261)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2021	10/17/2022	5,987	26,772,060	4471.37		346,782		274,536		390,892			(72,246)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/19/2021	10/19/2022	6,419	29,013,443	4519.63		414,074		327,808		445,794			(86,265)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/20/2021	10/20/2022	6,158	19,221,996	3121.46		240,852		190,675		254,811			(50,178)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/20/2021	10/20/2022	7,565	34,317,084	4536.19		497,103		393,540		387,988			(103,563)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	3,675	11,470,310	3120.79		131,728		104,284		139,999			(27,443)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2021	10/21/2022	8,578	26,808,766	3125.17		344,723		272,906		344,469			(71,817)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2021	10/24/2022	3,300	10,312,290	3125.17		132,752		105,096		133,138			(27,657)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/26/2021	10/26/2022	4,123	12,912,298	3131.64		164,671		130,365		162,370			(34,306)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/27/2021	10/27/2022	3,053	5,564,785	1822.753		117,311		92,871		134,529			(24,440)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/27/2021	10/27/2022	5,857	18,260,841	3117.85		238,784		189,038		262,738			(49,747)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/28/2022	8,566	15,693,274	1832.083		377,729		299,035		388,572			(78,694)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	4,708	14,752,768	3133.66		178,138		141,026		171,756			(37,112)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/28/2022	9,421	29,523,251	3133.88		360,499		285,395		350,144			(75,104)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/31/2022	1,981	3,629,650	1832.083		91,538		72,468		93,936			(19,070)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/31/2022	4,898	15,350,608	3133.88		206,770		163,693		198,376			(43,077)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/01/2021	11/01/2022	3,254	5,974,906	1836.018		155,450		136,019		152,554			(19,431)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/01/2021	11/01/2022	4,234	13,296,875	3140.67		183,129		160,238		165,363			(22,891)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2020	11/02/2022	818	1,380,768	1688.248	42,942			18,787		138,479			(21,471)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2021	11/02/2022	2,695	4,960,240	1840.557		110,429		96,626		102,520			(13,804)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2021	11/02/2022	3,835	12,073,373	3148.38		158,353		138,559		131,438			(19,794)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/03/2021	11/03/2022	2,735	5,046,003	1845.082		105,299		92,136		93,292			(13,162)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2020	11/04/2022	870	1,473,003	1692.44	46,252			20,235		143,878			(23,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2021	11/04/2022	2,240	4,132,198	1844.511		93,213		81,561		81,031			(11,652)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2021	11/04/2022	3,999	12,618,603	3155.2		161,511		141,322		123,411			(20,189)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/08/2021	11/08/2022	3,778	6,982,049	1848.241		165,198		144,548		141,186			(20,650)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/09/2021	11/09/2022	3,024	5,589,729	1848.178		129,203		113,052		110,564			(16,150)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/11/2021	11/11/2022	2,419	4,469,272	1847.773		106,954		93,585		91,891			(13,369)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/11/2021	11/11/2022	3,161	9,992,542	3160.81		119,972		104,976		87,511			(14,997)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/16/2020	11/16/2022	875	1,510,021	1726.354	45,452			19,885		117,012			(22,726)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/19/2021	11/18/2022	7,502	23,706,546	3160.01		294,317		257,527		237,361			(36,790)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/19/2021	11/21/2022	3,323	10,500,726	3160.01		151,880		132,895		120,787			(18,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/23/2021	11/23/2022	3,069	5,687,962	1853.185		140,440		122,885		115,838			(17,555)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/23/2021	11/23/2022	3,746	11,876,851	3170.23		158,436		138,631		112,039			(19,804)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/25/2022	6,346	11,623,985	1831.668		282,025		246,772		292,721			(35,253)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/25/2022	2,165	6,782,624	3133.41		74,968		65,597		77,345			(9,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/28/2022	1,483	2,716,868	1831.668		69,845		61,114		72,638			(8,731)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/28/2022	2,206	6,911,732	3133.41		118,406		103,605		114,382			(14,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/30/2020	11/30/2022	663	1,141,575	1721.686	35,046			15,333		91,732			(17,523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/30/2021	11/30/2022	2,670	4,835,390	1811.23		111,930		97,939		152,308			(13,991)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/30/2021	11/30/2022	3,451	10,692,771	3098.62		141,487		123,801		201,626			(17,686)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/04/2020	12/02/2022	1,229	2,124,537	1728.884	65,648			31,456		162,059			(32,824)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/02/2022	7,628	13,914,195	1824.076		314,644		301,534		386,133			(13,110)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/02/2021	12/02/2022	3,822	11,914,019	3117.37		127,047		121,754		162,746			(5,294)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/02/2022	7,896	24,640,125	3120.6		308,935		296,062		356,384			(12,872)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/05/2022	451	822,691	1824.076		21,390		20,499		26,371			(891)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/05/2022	3,832	11,959,500	3120.6		180,254		172,744		198,921			(7,511)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/04/2020	12/06/2022	1,489	2,573,759	1728.884	79,529			38,108		196,474			(39,765)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/06/2021	12/06/2022	3,584	6,568,658	1832.539		157,851		151,274		172,133			(6,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2022	1,427	2,461,887	1724.827	76,811			36,805		193,626			(38,405)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/08/2021	12/08/2022	2,415	4,439,711	1838.442		72,186		69,178		72,610			(3,008)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/08/2021	12/08/2022	6,213	19,541,137	3145.18		275,247		263,779		257,462			(11,469)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/11/2020	12/09/2022	2,220	3,829,228	1724.798	118,706			56,880		301,336			(59,353)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/09/2022	7,617	14,031,789	1842.122		340,881		326,677		328,973			(14,203)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/09/2022	6,317	19,907,105	3151.52		254,774		244,158		227,910			(10,616)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/12/2022	2,463	4,538,029	1842.122		108,465		103,945		104,796			(4,519)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/12/2022	4,163	13,119,266	3151.52		178,392		170,959		158,727			(7,433)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/11/2020	12/13/2022	648	1,116,971	1724.798	34,626			16,592		87,960			(17,313)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/13/2021	12/13/2022	2,542	4,683,389	1842.736		116,473		111,620		112,314			(4,853)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	3,425	6,300,900	1839.858		154,242		147,815		153,828			(6,427)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	4,878	15,353,353	3147.75		203,189		194,722		191,022			(8,466)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/15/2020	12/15/2022	467	806,814	1726.286	25,011			11,985		62,877			(12,506)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/15/2021	12/15/2022	2,198	4,056,341	1845.071		80,052		76,716		77,613			(3,335)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/17/2021	12/16/2022	8,747	27,481,265	3141.97		344,603		330,245		341,618			(14,358)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/16/2021	12/16/2022	5,518	17,443,703	3161.13		224,871		215,501		183,501			(9,370)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/17/2021	12/19/2022	3,469	10,898,141	3141.97		156,727		150,197		151,869			(6,530)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2022	2,557	4,675,883	1828.978		104,109		99,771		120,596			(4,338)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2022	742	1,278,681	1723.079	39,767			19,055		102,087			(19,883)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	2,620	4,807,219	1835.156		119,138		114,174		128,514			(4,964)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	3,169	9,950,537	3139.79		128,193		122,851		133,336			(5,341)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/22/2021	12/22/2022	2,175	3,998,813	1838.506		83,745		80,255		86,199			(3,489)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/22/2021	12/22/2022	8,122	25,547,754	3145.53		355,895		341,066		335,615			(14,829)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/23/2021	12/23/2022	6,725	12,389,414	1842.373		295,122		282,825		286,811			(12,297)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/23/2021	12/23/2022	9,769	30,792,709	3152.17		371,913		356,416		343,476			(15,496)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/27/2021	12/27/2022	2,882	9,124,159	3165.85		137,990		132,241		108,238			(5,750)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	6,904	21,883,806	3169.84		310,829		297,877		239,835			(12,951)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/29/2020	12/29/2022	778	1,339,596	1722.352	41,661			19,963		107,651			(20,831)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	12/30/2022	1,331	2,301,100	1728.779	71,334			34,181		176,604			(35,667)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2021	12/30/2022	6,330	11,750,715	1856.306		290,578		278,471		239,105			(12,107)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/30/2021	12/30/2022	7,470	23,699,309	3172.62		328,589		314,897		238,665			(13,691)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	01/03/2023	445	769,941	1728.779	23,868			11,437		59,137			(11,934)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2021	01/06/2023	725	1,258,068	1736.378		39,000		20,313		91,420			(18,688)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2021	01/12/2023	640	1,115,003	1741.312		34,900		18,177		78,173			(16,723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/13/2023	2,211	3,838,179	1735.766		117,832		61,371		280,623			(56,461)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/17/2023	547	950,077	1735.766		29,167		15,191		69,525			(13,976)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/18/2023	648	1,123,993	1735.766		34,507		17,972		82,270			(16,534)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/27/2023	1,892	3,250,560	1717.956		101,417		52,822		270,643			(48,596)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2023	882	1,515,092	1717.956		47,422		24,699		126,228			(22,723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2021	02/01/2023	702	1,207,976	1721.431		38,172		21,472		98,270			(16,700)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/03/2023	2,182	3,786,900	1735.135		115,879		65,182		279,459			(50,697)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/07/2023	501	868,713	1735.135		26,583		14,953		64,164			(11,630)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2021	02/08/2023	1,082	1,881,772	1739.6		59,276		33,343		134,516			(25,933)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/10/2023	1,270	2,211,089	1740.977		69,207		38,929		156,518			(30,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/13/2023	476	828,255	1740.977		25,924		14,582		58,673			(11,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/14/2023	462	804,405	1740.977		25,178		14,163		56,998			(11,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/15/2023	583	1,015,520	1740.977		31,887		17,937		71,974			(13,951)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/17/2023	2,487	4,323,393	1738.214		133,161		74,903		312,901			(58,258)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/21/2023	440	764,999	1738.214		23,562		13,254		55,417			(10,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/24/2021	02/24/2023	486	849,624	1748.224		26,848		15,102		57,149			(11,746)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/10/2023	1,799	3,176,873	1765.434		101,025		61,036		187,533			(39,989)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/13/2023	1,384	2,444,042	1765.434		43,993		26,579		144,429			(17,414)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/14/2023	357	630,844	1765.434		20,124		12,158		37,293			(7,966)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/17/2023	2,566	4,518,856	1761.322		140,988		85,180		276,323			(55,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/17/2021	03/17/2023	627	1,106,994	1765.906		34,095		20,599		65,262			(13,496)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/20/2023	687	1,209,718	1761.322		37,743		22,803		74,047			(14,940)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/21/2023	561	987,897	1761.322		30,921		18,682		60,490			(12,240)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/29/2021	03/29/2023	1,221	2,172,271	1778.411		68,861		41,604		116,139			(27,257)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/31/2021	03/31/2023	372	660,510	1773.96		20,674		12,491		36,669			(8,183)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/08/2021	04/06/2023	1,054	1,874,759	1778.783		56,805		36,687		100,263			(20,119)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2021	04/06/2023	2,038	3,632,257	1782.531		113,690		73,425		188,260			(40,265)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2021	04/10/2023	322	574,651	1782.531		17,987		11,616		29,837			(6,370)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2021	04/11/2023	683	1,217,132	1782.531		38,096		24,604		63,224			(13,492)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/12/2021	04/12/2023	539	962,702	1785.372		30,325		19,585		48,847			(10,740)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/19/2021	04/19/2023	559	1,001,197	1792.077		31,538		20,368		48,132			(11,170)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/26/2021	04/26/2023	1,084	1,947,467	1797.069		61,929		39,996		89,979			(21,933)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/29/2021	04/28/2023	1,050	1,894,296	1804.332		59,860		38,659		82,178			(21,200)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/06/2021	05/05/2023	1,360	2,473,494	1819.129		79,894		54,927		94,162			(24,967)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/20/2021	05/19/2023	1,049	1,905,108	1815.273		60,201		41,388		75,843			(18,813)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/19/2023	2,127	3,862,236	1816.034		119,343		82,048		152,694			(37,295)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/22/2023	606	1,100,543	1816.034		34,117		23,455		43,594			(10,662)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2023	257	466,453	1816.034		14,460		9,941		18,489			(4,519)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/18/2021	06/16/2023	1,448	2,590,664	1788.808		96,891		70,650		131,570			(26,241)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/17/2021	06/16/2023	1,188	2,142,593	1802.874		82,276		59,993		96,725			(22,283)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/18/2021	06/19/2023	1,211	2,166,959	1788.808		81,261		59,253		110,199			(22,008)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2021	06/20/2023	665	1,189,323	1788.808		44,600		32,521		60,509			(12,079)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2023	692	1,247,517	1803.47		47,281		34,476		56,180			(12,805)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/22/2021	06/22/2023	347	625,398	1804.869		23,515		17,146		27,843			(6,369)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/23/2023	2,516	4,552,100	1809.529		174,801		127,459		194,774			(47,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/26/2023	1,463	2,648,169	1809.529		101,690		74,149		113,501			(27,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/27/2023	900	1,628,656	1809.529		62,540		45,602		69,844			(16,938)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/13/2021	07/13/2023	437	791,713	1813.764		24,860		19,163		33,027			(5,697)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2023	457	829,348	1814.546		26,207		20,202		34,383			(6,006)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2021	07/19/2023	935	1,683,987	1801.276		63,150		48,678		78,372			(14,472)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2021	07/20/2023	737	1,336,549	1812.375		51,457		39,665		56,655			(11,792)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	07/28/2023	3,087	5,631,287	1824.242		217,931		167,988		216,236			(49,942)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	07/31/2023	1,306	2,382,391	1824.242		92,437		71,253		91,655			(21,183)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	08/01/2023	631	1,151,395	1824.242		44,674		34,436		44,324			(10,238)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/03/2021	08/03/2023	591	1,080,465	1828.799		42,246		34,325		39,994			(7,921)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/12/2021	08/11/2023	1,301	2,391,133	1838.432		93,015		75,575		81,576			(17,440)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2021	08/18/2023	1,083	1,978,962	1827.672		76,388		62,065		74,710			(14,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/18/2023	1,775	3,254,098	1832.982		125,283		101,792		117,192			(23,491)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/21/2023	599	1,097,101	1832.982		42,238		34,319		39,590			(7,920)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/22/2023	545	998,532	1832.982		38,543		31,316		36,057			(7,227)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/26/2021	08/25/2023	838	1,535,460	1831.706		59,422		48,281		56,190			(11,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/25/2023	1,016	1,866,806	1837.121		72,805		59,154		65,088			(13,651)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/28/2023	1,126	2,068,806	1837.121		80,890		65,723		72,280			(15,167)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/29/2023	678	1,245,522	1837.121		48,824		39,670		43,546			(9,155)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/08/2023	2,075	3,781,750	1822.57		142,950		122,103		151,165			(20,847)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2021	09/08/2023	694	1,268,668	1827.495		47,956		40,962		48,604			(6,994)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2023	314	575,335	1832.384		21,633		18,478		21,120			(3,155)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/11/2023	696	1,267,863	1822.57		48,052		41,044		50,768			(7,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/12/2023	258	470,480	1822.57		17,831		15,231		18,850			(2,600)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/13/2021	09/13/2023	1,471	2,682,151	1823.501		101,922		87,058		106,674			(14,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/15/2023	1,357	2,458,395	1811.722		93,173		79,585		108,068			(13,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2021	09/15/2023	228	416,305	1823.951		15,820		13,513		16,513			(2,307)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/18/2023	677	1,227,234	1811.722		46,512		39,729		54,032			(6,783)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/19/2023	877	1,588,350	1811.722		60,198		51,420		69,967			(8,779)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/20/2021	09/20/2023	604	1,086,404	1799.726		39,871		34,057		52,763			(5,815)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2023	224	402,596	1796.643		15,138		12,930		20,045			(2,208)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2023	236	424,549	1801.966		15,878		13,563		20,272			(2,316)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2021	09/22/2023	1,162	2,102,175	1809.83		78,832		67,335		94,195			(11,496)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2021	09/22/2023	1,086	1,966,063	1809.923		74,710		63,815		88,029			(10,895)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2021	09/25/2023	1,290	2,334,703	1809.83		87,551		74,783		104,772			(12,768)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2021	09/27/2023	921	1,667,722	1810.246		63,373		54,131		74,663			(9,242)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2023	248	446,410	1799.459		16,696		14,261		21,805			(2,435)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	09/29/2023	2,174	3,901,391	1794.901		147,082		131,761		197,602			(15,321)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2021	09/29/2023	246	443,922	1804.149		16,603		14,181		20,899			(2,421)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	10/02/2023	1,417	2,543,774	1794.901		95,900		85,911		129,005			(9,990)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	10/03/2023	630	1,130,032	1794.901		42,602		38,164		57,333			(4,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/04/2021	10/04/2023	679	1,217,500	1792.02		47,361		42,427		63,192			(4,933)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2023	207	372,513	1798.881		14,640		13,115		18,344			(1,525)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/11/2021	10/11/2023	489	879,246	1799.614		34,554		30,955		43,145			(3,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/12/2021	10/12/2023	517	929,606	1799.315		36,719		32,894		45,744			(3,825)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/13/2021	10/13/2023	432	777,384	1801.319		27,928		25,018		34,230			(2,909)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/27/2021	10/27/2023	309	562,334	1822.753		21,931		19,647		23,077			(2,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/27/2023	1,579	2,893,222	1832.083		110,810		99,268		109,794			(11,543)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/30/2023	635	1,162,495	1832.083		44,640		39,990		44,195			(4,650)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/31/2023	778	1,424,873	1832.083		54,715		49,016		54,202			(5,699)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/01/2021	11/01/2023	448	822,329	1836.018		31,742		29,758		30,269			(1,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2021	11/02/2023	482	886,857	1840.557		34,765		32,592		31,414			(2,173)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2021	11/03/2023	1,313	2,422,120	1844.511		96,400		90,375		82,953			(6,025)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/03/2021	11/03/2023	605	1,116,511	1845.082		41,216		38,640		36,258			(2,576)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/08/2021	11/08/2023	767	1,417,699	1848.241		54,581		51,170		47,152			(3,411)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/09/2021	11/09/2023	444	821,264	1848.178		31,865		29,873		27,349			(1,992)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/11/2021	11/10/2023	916	1,693,067	1847.773		65,860		61,744		56,620			(4,116)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/23/2021	11/22/2023	611	1,133,013	1853.185		45,660		42,807		36,433			(2,854)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/24/2023	1,072	1,963,606	1831.668		81,097		76,028		76,024			(5,069)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/27/2023	277	507,585	1831.668		20,963		19,653		19,686			(1,310)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/30/2021	11/30/2023	555	1,004,591	1811.23		37,521		35,176		46,039			(2,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/01/2023	1,171	2,136,385	1824.076		80,114		78,445		88,391			(1,669)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/04/2023	693	1,264,230	1824.076		47,409		46,421		52,390			(988)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/05/2023	282	514,170	1824.076		19,281		18,880		21,319			(402)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/06/2021	12/06/2023	704	1,289,589	1832.539		49,391		48,362		49,913			(1,029)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/08/2021	12/08/2023	769	1,413,208	1838.442		49,913		48,873		47,775			(1,040)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/08/2023	1,434	2,641,619	1842.122		104,080		101,911		94,464			(2,168)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/11/2023	396	729,878	1842.122		28,757		28,158		26,149			(599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/12/2023	280	515,074	1842.122		20,294		19,871		18,465			(423)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/13/2021	12/13/2023	752	1,386,206	1842.736		54,062		52,936		49,468			(1,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2023	1,239	2,279,552	1839.858		89,017		87,162		83,396			(1,855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/15/2021	12/15/2023	541	998,184	1845.071		38,330		37,532		34,966			(799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2023	728	1,332,311	1828.978		50,628		49,573		53,515			(1,055)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2023	834	1,531,136	1835.156		58,643		57,421		58,495			(1,222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/22/2021	12/22/2023	296	543,594	1838.506		21,091		20,652		20,210			(439)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/23/2021	12/22/2023	1,108	2,041,387	1842.373		79,818		78,155		73,480			(1,663)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/23/2021	12/26/2023	420	774,286	1842.373		30,275		29,644		27,939			(631)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2021	12/29/2023	1,172	2,175,907	1856.306		87,254		85,436		69,860			(1,818)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2021	01/02/2024	635	1,178,054	1856.306		47,240		46,256		37,926			(984)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/06/2021	01/06/2022	7,480	28,036,935	3748.14		264,860		11,036		750,541			(253,824)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/11/2021	01/11/2022	7,766	29,508,284	3799.61		291,215		12,134		2,329,591			(279,081)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022	7,928	30,090,217	3795.54		270,802		11,283		2,134,886			(259,518)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/25/2021	01/25/2022	7,082	27,303,977	3855.36		249,357		10,390		1,966,161			(238,967)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/02/2021	02/02/2022	6,305	24,125,811	3826.31		235,478		29,435		1,067,054			(206,043)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/16/2021	02/16/2022	6,287	24,723,158	3932.59		225,808		28,226		1,373,248			(197,582)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/02/2021	03/02/2022	7,664	29,663,703	3870.29		290,488		60,518		990,692			(229,970)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/17/2021	03/17/2022	8,388	33,334,678	3974.12		323,968		67,493		1,541,718			(256,475)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/18/2021	03/18/2022	8,594	33,648,383	3915.46		299,639		62,425		1,432,926			(237,214)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/22/2021	03/22/2022	7,996	31,509,111	3940.59		300,810		62,669		1,892,028			(238,141)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/05/2021	04/05/2022	7,008	28,576,980	4077.91		299,619		87,389		408,764			(212,230)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/04/2021	05/04/2022	7,947	33,095,489	4164.66		362,863		136,074		281,921			(226,789)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/20/2021	05/20/2022	7,646	31,800,874	4159.12		330,208		123,828		561,224			(206,380)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/14/2021	06/14/2022	8,844	37,630,754	4255.15		478,139		219,147		1,076,398			(258,992)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/21/2021	06/21/2022	6,593	27,851,938	4224.79		323,673		148,350		701,674			(175,323)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/28/2021	06/28/2022	6,252	26,824,858	4290.61		313,972		143,904		491,953			(170,068)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/01/2021	07/01/2022	6,407	27,680,003	4319.94		301,021		163,053		244,109			(137,968)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2021	07/02/2022	6,501	28,296,262	4352.34		319,561		173,095		288,739			(146,465)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2021	07/03/2022	5,896	25,661,920	4352.34		274,302		148,580		153,389			(125,722)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2021	07/05/2022	4,477	19,486,583	4352.34		247,253		133,929		118,925			(113,324)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/13/2021	07/13/2022	7,232	31,596,260	4369.21		373,527		202,327		497,887			(171,200)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/26/2021	07/26/2022	6,313	27,918,247	4422.3		311,338		168,641		865,840			(142,696)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/28/2021	07/28/2022	1,943	3,533,870	1818.594		85,544		46,336		93,954			(39,208)				
S&P Digital			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/30/2021	07/29/2022	813	3,572,645	4395.26		52,161		28,254		62,620			(23,907)				
S&P Digital			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/30/2021	08/01/2022	415	1,825,182	4395.26		27,195		14,731		31,930			(12,464)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/12/2021	08/12/2022	7,716	34,418,611	4460.83		375,999		234,999		407,051			(140,999)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/13/2021	08/13/2022	6,851	30,608,575	4468		349,943		218,714		319,277			(131,229)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/13/2021	08/14/2022	6,757	30,191,594	4468		351,003		219,377		438,293			(131,626)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/13/2021	08/15/2022	7,200	32,168,843	4468		384,474		240,296		754,869			(144,178)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/18/2021	08/18/2022	8,705	38,302,167	4400.27		463,434		289,646		894,501			(173,788)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/19/2021	08/19/2022	6,719	29,602,843	4405.8		331,668		207,293		658,343			(124,376)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/24/2021	08/24/2022	6,153	27,605,799	4486.23		349,752		218,595		716,134			(131,157)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/25/2021	08/25/2022	7,449	33,491,798	4496.19		413,683		258,552		792,332			(155,131)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/30/2021	08/30/2022	5,240	23,729,654	4528.79		291,458		182,161		101,879			(109,297)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/02/2021	09/02/2022	4,857	22,034,508	4536.95		278,819		197,497		131,529			(81,322)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/09/2021	09/09/2022	9,529	42,814,705	4493.28		497,339		352,282		487,843			(145,057)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/13/2021	09/13/2022	6,537	29,213,768	4468.73		362,230		256,580		345,696			(105,650)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/16/2021	09/16/2022	8,052	36,022,635	4473.75		418,017		296,095		639,745			(121,922)				
S&P Digital			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/20/2021	09/20/2022	7,806	34,016,119	4357.73		406,203		287,727		526,460			(118,476)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/21/2021	09/21/2022	7,358	32,036,070	4354.19		391,763		277,499		715,700			(114,264)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/24/2021	09/24/2022	6,049	26,952,841	4455.48		316,199		223,974		686,144			(92,225)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/24/2021	09/25/2022	6,397	28,501,465	4455.48		326,102		230,989		710,685			(95,113)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/24/2021	09/26/2022	5,609	24,990,819	4455.48		289,321		204,935		645,916			(84,385)				
S&P Digital			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/28/2021	09/28/2022	7,590	33,037,669	4352.63		424,803		300,902		734,441			(123,901)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/29/2021	09/29/2022	7,262	31,659,257	4359.46		406,328		287,816		836,910			(118,512)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/30/2021	09/30/2022	7,246	31,214,069	4307.54		376,581		266,745		557,586			(109,836)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/06/2021	10/06/2022	6,829	29,800,200	4363.55		362,547		287,017		390,536			(75,531)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/12/2021	10/12/2022	6,283	27,336,828	4350.65		372,742		295,088		641,971			(77,655)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/13/2021	10/13/2022	6,524	28,470,332	4363.8		396,391		313,810		565,751			(82,582)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/21/2021	10/21/2022	6,830	31,076,966	4549.78		424,298		335,903		480,183			(88,395)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/26/2021	10/26/2022	6,625	30,309,194	4574.79		464,882		368,032		643,322			(96,850)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/27/2021	10/27/2022	7,564	34,428,636	4551.68		518,524		410,498		684,327			(108,026)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/28/2021	10/28/2022	7,292	33,514,934	4596.42		479,705		379,766		530,791			(99,938)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/29/2021	10/29/2022	7,214	33,221,698	4605.38		469,150		371,411		623,808			(97,740)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/29/2021	10/30/2022	6,086	28,029,848	4605.38		394,530		312,336		369,576			(82,194)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/29/2021	10/31/2022	4,344	20,004,243	4605.38		282,107		223,335		270,615			(58,772)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/03/2021	11/03/2022	6,395	29,805,550	4660.57		466,878		408,518		297,630			(58,360)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/08/2021	11/08/2022	5,821	27,366,262	4701.7		386,684		338,348		405,356			(48,335)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/10/2021	11/10/2022	7,684	35,703,117	4646.71		540,337		472,795		691,961			(67,542)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/15/2021	11/15/2022	5,376	25,174,148	4682.8		376,966		329,845		405,011			(47,121)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/22/2021	11/22/2022	5,654	26,476,602	4682.94		391,606		342,655		406,006			(48,951)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/23/2021	11/23/2022	5,882	27,590,159	4690.7		417,785		365,562		476,654			(52,223)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2021	11/24/2022	6,055	28,467,894	4701.46		447,382		391,459		466,346			(55,923)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2021	11/25/2022	6,297	29,607,243	4701.46		412,976		361,354		439,916			(51,622)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2021	11/29/2022	5,162	24,029,742	4655.27		358,800		313,950		385,819			(44,850)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/02/2021	12/02/2022	7,174	32,836,236	4577.1		463,566		444,251		542,386			(19,315)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2021	12/13/2022	6,497	30,335,603	4668.97		459,473		440,328		472,641			(19,145)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/14/2021	12/14/2022	7,565	35,056,044	4634.09		538,740		516,293		571,525			(22,448)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2021	12/15/2022	7,979	37,580,496	4709.85		587,687		563,200		561,000			(24,487)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/16/2021	12/16/2022	7,705	35,974,010	4668.67		521,556		499,824		540,381			(21,731)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/22/2021	12/22/2022	10,630	49,923,420	4696.56		773,329		741,107		744,336			(32,222)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2021	12/23/2022	8,586	40,573,315	4725.79		626,358		600,260		563,142			(26,098)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2021	12/24/2022	4,453	21,043,879	4725.79		317,292		304,072		263,159			(13,221)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2021	12/25/2022	170	801,448	4725.79		11,461		10,983		9,732			(478)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2021	12/26/2022	3,265	15,430,287	4725.79		218,740		209,626		184,147			(9,114)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2021	12/27/2022	5,970	28,601,353	4791.19		458,718		439,605		351,237			(19,113)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2021	12/30/2022	9,388	44,864,168	4778.73		673,311		645,256		496,325			(28,055)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/28/2021	07/28/2023	219	398,994	1818.594		15,800		12,179		16,101			(3,621)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	34,200	10,336,608	302.24		713,067		29,711		1,779,338			(683,356)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(5,307)	(1,632,096)	307.53		(96,042)		(4,002)		(255,800)			92,040				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(2,255)	(695,152)	308.28		(25,189)		(1,050)		(76,807)			24,140				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(5,672)	(1,752,992)	309.04		(93,084)		(3,878)		(254,207)			89,205				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(15,865)	(4,986,960)	314.33		(263,802)		(10,992)		(717,385)			252,810				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(1,247)	(392,912)	315.09		(23,586)		(983)		(62,695)			22,603				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(1,244)	(392,912)	315.84		(10,349)		(431)		(33,585)			9,918				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(1,527)	(483,584)	316.6		(12,307)		(513)		(40,119)			11,794				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	9,900	3,069,891	310.09		201,530		8,397		466,156			(193,133)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	(1,765)	(558,162)	316.29		(17,265)		(719)		(51,882)			16,546				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	(1,565)	(496,144)	317.07		(31,239)		(1,302)		(73,834)			29,937				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	(6,250)	(2,015,585)	322.49		(97,124)		(4,047)		(237,624)			93,077				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	15,800	4,888,046	309.37		309,033		12,876		733,224			(296,157)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(6,846)	(2,165,590)	316.33		(104,923)		(4,372)		(270,694)			100,551				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(5,673)	(1,825,283)	321.74		(79,972)		(3,332)		(206,909)			76,640				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(1,631)	(525,929)	322.52		(28,261)		(1,178)		(69,586)			27,084				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(1,148)	(371,244)	323.29		(8,520)		(355)		(26,852)			8,165				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	15,700	4,757,571	303.03		318,750		13,281		808,852			(305,469)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(1,078)	(333,333)	309.09		(12,649)		(527)		(40,652)			12,122				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(6,944)	(2,151,513)	309.85		(122,813)		(5,117)		(329,225)			117,696				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	800	248,488	310.61		13,180		549		35,233			(12,631)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(5,577)	(1,757,574)	315.15		(88,475)		(3,686)		(241,416)			84,789				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(1,623)	(515,151)	317.42		(14,130)		(589)		(48,666)			13,541				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(745)	(248,488)	333.33		(6,336)		(264)		(17,293)			6,072				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/28/2021	01/28/2022	8,700	2,662,461	306.03		183,609		7,650		440,902			(175,958)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/28/2021	01/28/2022	(4,205)	(1,315,929)	312.92		(71,072)		(2,961)		(184,690)			68,111				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/28/2021	01/28/2022	(4,231)	(1,346,532)	318.27		(66,578)		(2,774)		(173,615)			63,804				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	13,400	4,048,408	302.12		296,305		37,038		734,728			(259,267)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,671)	(513,604)	307.41		(37,934)		(4,742)		(94,982)			33,192				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,663)	(513,604)	308.92		(20,097)		(2,512)		(62,616)			17,585				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(6,442)	(2,024,204)	314.2		(110,450)		(13,806)		(297,954)			96,644				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,918)	(604,240)	314.96		(37,129)		(4,641)		(96,947)			32,487				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,241)	(392,756)	316.47		(11,558)		(1,445)		(38,069)			10,113				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	17,500	5,370,225	306.87		346,473		43,309		840,673			(303,164)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(5,477)	(1,718,472)	313.77		(89,927)		(11,241)		(233,893)			78,686				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	1,600	503,264	314.54		34,009		4,251		78,239			(29,758)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(8,558)	(2,731,143)	319.14		(132,689)		(16,586)		(342,260)			116,103				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(1,244)	(398,931)	320.68		(10,193)		(1,274)		(33,487)			8,919				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(1,623)	(521,679)	321.45		(12,906)		(1,613)		(42,482)			11,293				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(1,491)	(503,264)	337.56		(17,607)		(2,201)		(42,898)			15,406				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	13,400	4,117,016	307.24		278,026		34,753		664,971			(243,273)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	(4,890)	(1,536,200)	314.15		(75,615)		(9,452)		(202,989)			66,163				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	900	283,428	314.92		8,589		1,074		28,619			(7,515)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	(8,077)	(2,580,816)	319.53		(126,339)		(15,792)		(326,249)			110,547				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	(839)	(283,428)	337.96		(2,211)		(276)		(7,898)			1,935				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	02/22/2021	02/22/2022	5,300	1,670,666	315.22		113,387		14,173		238,255			(99,214)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	02/22/2021	02/22/2022	(5,096)	(1,670,666)	327.83		(78,057)		(9,757)		(174,087)			68,300				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	10,900	3,437,533	315.37		239,480		29,935		488,085			(209,545)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(4,303)	(1,387,628)	322.47		(71,974)		(8,997)		(159,213)			62,977				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	1,200	387,900	323.25		24,429		3,054		49,265			(21,375)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(4,519)	(1,482,239)	327.98		(72,424)		(9,053)		(154,282)			63,371				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(1,727)	(567,666)	328.77		(31,940)		(3,992)		(64,584)			27,947				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(1,118)	(387,900)	346.91		(12,315)		(1,539)		(23,647)			10,776				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	12,300	3,878,928	315.36		271,009		56,460		551,684			(214,549)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(1,278)	(409,968)	320.88		(28,058)		(5,845)		(56,527)			22,213				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(4,694)	(1,513,728)	322.46		(78,129)		(16,277)		(173,488)			61,852				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(4,615)	(1,513,728)	327.97		(72,378)		(15,079)		(155,685)			57,299				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(1,343)	(441,504)	328.76		(24,967)		(5,201)		(50,568)			19,766				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	11,700	3,829,410	327.3		237,146		49,405		394,371			(187,740)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,572)	(523,680)	333.03		(32,231)		(6,715)		(52,904)			25,516				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,858)	(621,870)	334.66		(36,716)		(7,649)		(60,103)			29,067				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(6,058)	(2,061,990)	340.39		(86,271)		(17,973)		(139,192)			68,298				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,818)	(621,870)	342.03		(11,840)		(2,467)		(18,738)			9,374				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	20,900	6,775,780	324.2		395,341		82,363		744,738			(312,978)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(1,078)	(356,620)	330.68		(10,284)		(2,143)		(25,055)			8,142				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(4,792)	(1,588,580)	331.49		(72,261)		(15,054)		(141,413)			57,207				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	800	267,144	333.93		6,763		1,409		15,632			(5,354)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(8,558)	(2,885,380)	337.17		(110,559)		(23,033)		(211,300)			87,526				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(3,453)	(1,167,120)	337.98		(58,983)		(12,288)		(103,895)			46,695				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(2,291)	(778,080)	339.6		(14,284)		(2,976)		(33,553)			11,308				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(749)	(267,144)	356.62		(1,357)		(283)		(371)			1,074				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/19/2021	04/19/2022	14,300	4,873,154	340.78		282,608		82,427		322,337			(200,180)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/19/2021	04/19/2022	(1,769)	(613,404)	346.74		(35,000)		(10,208)		(41,924)			24,791				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/19/2021	04/19/2022	(2,641)	(920,106)	348.45		(40,002)		(11,667)		(40,620)			28,335				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/19/2021	04/19/2022	(7,788)	(2,760,318)	354.41		(114,516)		(33,400)		(112,256)			81,115				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	04/19/2021	04/19/2022	(1,627)	(579,326)	356.12		(10,628)		(3,100)		(1,264)			7,528				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/20/2021	04/20/2022	11,100	3,754,131	338.21		216,827		63,241		267,930			(153,586)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/20/2021	04/20/2022	(3,814)	(1,319,019)	345.82		(54,508)		(15,898)		(61,206)			38,610				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/20/2021	04/20/2022	(6,923)	(2,435,112)	351.74		(95,097)		(27,737)		(104,168)			67,361				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/26/2021	04/26/2022	12,500	4,247,750	339.82		224,854		65,583		281,891			(159,272)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/26/2021	04/26/2022	(1,474)	(509,730)	345.77		(28,521)		(8,319)		(36,705)			20,203				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/26/2021	04/26/2022	(3,325)	(1,155,388)	347.47		(42,635)		(12,435)		(48,795)			30,200				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	(4,904)	(1,733,082)	353.41		(65,867)		(19,211)		(74,879)			46,656				
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	(1,148)	(407,784)	355.11		(6,780)		(1,977)		(2,965)			4,802				
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	(1,241)	(441,766)	355.96		(6,956)		(2,029)		(2,685)			4,927				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	15,900	5,377,380	338.2		285,009		83,128		383,726			(201,881)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	(5,868)	(2,029,200)	345.81		(80,418)		(23,455)		(103,873)			56,963				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	(6,635)	(2,333,580)	351.73		(78,912)		(23,016)		(95,105)			55,896				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	(1,343)	(473,480)	352.57		(20,851)		(6,082)		(27,454)			14,770				
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	(1,527)	(541,120)	354.26		(8,355)		(2,437)		(4,800)			5,918				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	10,400	3,547,752	341.13		204,995		76,873		255,880			(128,122)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	(1,376)	(477,582)	347.1		(26,241)		(9,840)		(33,448)			16,401				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	(1,565)	(545,808)	348.81		(28,631)		(10,737)		(36,203)			17,894				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	(5,865)	(2,080,893)	354.78		(77,602)		(29,101)		(88,329)			48,501				
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	(1,244)	(443,469)	356.48		(6,852)		(2,569)		(3,160)			4,282				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	15,000	5,119,950	341.33		267,611		100,354		311,386			(167,257)				
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,176)	(409,596)	348.16		(10,836)		(4,063)		(9,244)			6,772				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(3,521)	(1,228,788)	349.01		(49,385)		(18,519)		(53,670)			30,866				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	1,600	565,248	353.28		27,337		10,251		31,218			(17,086)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(7,308)	(2,594,108)	354.98		(86,891)		(32,584)		(84,348)			54,307				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,247)	(443,729)	355.84		(20,297)		(7,611)		(23,121)			12,686				
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,241)	(443,729)	357.54		(7,073)		(2,652)		(2,196)			4,421				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,505)	(565,248)	375.46		(13,191)		(4,947)		(11,705)			8,244				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	15,000	5,182,350	345.49		291,267		109,225		310,636			(182,042)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	(1,081)	(380,039)	351.54		(21,606)		(8,102)		(22,937)			13,504				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	(4,499)	(1,589,254)	353.26		(70,482)		(26,431)		(71,028)			44,051				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	(5,000)	(1,796,548)	359.31		(57,973)		(21,740)		(49,223)			36,233				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	(2,686)	(967,372)	360.17		(41,648)		(15,618)		(42,503)			26,030				
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	(1,241)	(449,137)	361.9		(6,579)		(2,467)		(866)			4,112				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/10/2021	05/10/2022	7,100	2,466,753	347.43		144,654		54,245		147,786			(90,409)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/10/2021	05/10/2022	(1,278)	(451,659)	353.51		(25,367)		(9,513)		(25,662)			15,854				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/10/2021	05/10/2022	(2,641)	(938,061)	355.25		(32,974)		(12,365)		(26,634)			20,609				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/10/2021	05/10/2022	(2,981)	(1,077,033)	361.33		(46,699)		(17,512)		(45,755)			29,187				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/11/2021	05/11/2022	17,200	5,894,268	342.69		327,624		122,859		378,014			(204,765)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/11/2021	05/11/2022	(1,081)	(376,959)	348.69		(21,166)		(7,937)		(25,522)			13,229				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/11/2021	05/11/2022	(5,281)	(1,850,526)	350.4		(79,635)		(29,863)		(88,023)			49,772				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/11/2021	05/11/2022	(7,596)	(2,707,251)	356.4		(93,809)		(35,179)		(92,505)			58,631				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/11/2021	05/11/2022	(1,055)	(376,959)	357.25		(16,678)		(6,254)		(19,066)			10,424				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	05/11/2021	05/11/2022	(1,627)	(582,573)	358.11		(10,339)		(3,877)		(3,977)			6,462				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	14,400	4,836,672	335.88		298,832		112,062		417,616			(186,770)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	(5,281)	(1,813,752)	343.44		(89,251)		(33,469)		(124,705)			55,782				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	500	172,140	344.28		4,636		1,738		6,316			(2,897)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	400	139,056	347.64		6,934		2,600		9,612			(4,334)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	(6,058)	(2,116,044)	349.32		(90,764)		(34,036)		(121,641)			56,727				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	(1,055)	(369,468)	350.15		(17,756)		(6,658)		(24,432)			11,097				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	(1,527)	(537,408)	351.83		(10,563)		(3,961)		(10,080)			6,602				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	(842)	(311,196)	369.47		(4,052)		(1,520)		(4,240)			2,533				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/10/2021	06/10/2022	16,500	5,686,890	344.66		301,491		138,184		367,640			(163,308)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/10/2021	06/10/2022	(1,179)	(413,592)	350.69		(23,259)		(10,660)		(28,191)			12,599				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/10/2021	06/10/2022	(5,575)	(1,964,562)	352.41		(79,986)		(36,660)		(92,713)			43,326				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/10/2021	06/10/2022	(9,231)	(3,308,736)	358.45		(107,119)		(49,096)		(114,847)			58,023				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	18,001	6,126,300	340.34		332,919		152,588		456,220			(180,331)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(1,179)	(408,420)	346.3		(18,668)		(8,556)		(25,665)			10,112				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(588)	(204,210)	347.15		(5,269)		(2,415)		(7,566)			2,854				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(6,553)	(2,280,345)	348		(97,790)		(44,821)		(133,059)			52,970				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	1,100	383,746	348.85		9,010		4,130		12,593			(4,880)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	500	176,130	352.25		8,780		4,024		11,376			(4,756)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(7,212)	(2,552,625)	353.95		(87,608)		(40,154)		(113,150)			47,454				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(863)	(306,315)	354.8		(14,499)		(6,645)		(18,954)			7,853				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(1,050)	(374,385)	356.51		(5,741)		(2,631)		(6,294)			3,110				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(1,496)	(559,876)	374.37		(5,101)		(2,338)		(5,306)			2,763				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/21/2021	06/21/2022	15,700	5,318,689	338.77		286,390		131,262		423,676			(155,128)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/21/2021	06/21/2022	(3,636)	(1,253,449)	344.7		(55,310)		(25,351)		(84,385)			29,960				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/21/2021	06/21/2022	(3,227)	(1,117,941)	346.39		(43,243)		(19,820)		(65,913)			23,423				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/21/2021	06/21/2022	(8,365)	(2,947,299)	352.32		(98,311)		(45,059)		(146,726)			53,252				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/24/2021	06/24/2022	13,000	4,445,610	341.97		243,558		111,631		341,472			(131,927)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/24/2021	06/24/2022	(3,912)	(1,367,880)	349.66		(53,261)		(24,411)		(76,387)			28,850				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/24/2021	06/24/2022	(8,654)	(3,077,730)	355.65		(107,276)		(49,168)		(150,474)			58,108				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/29/2021	06/29/2022	9,300	3,189,156	342.92		184,850		84,723		244,954			(100,127)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/29/2021	06/29/2022	(2,347)	(823,008)	350.64		(31,143)		(14,274)		(41,648)			16,869				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/29/2021	06/29/2022	(5,096)	(1,817,476)	356.64		(67,833)		(31,090)		(88,990)			36,743				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/29/2021	06/29/2022	(1,535)	(548,672)	357.49		(24,007)		(11,003)		(32,093)			13,004				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	8,200	2,881,808	351.44		188,657		102,189		177,028			(86,468)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	(1,966)	(702,880)	357.59		(44,989)		(24,369)		(43,253)			20,620				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	(2,152)	(773,168)	359.35		(34,893)		(18,900)		(29,074)			15,993				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	(3,846)	(1,405,760)	365.5		(61,708)		(33,425)		(51,489)			28,283				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	11,500	4,031,785	350.59		266,175		144,178		254,159			(121,997)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	(1,081)	(385,649)	356.73		(24,983)		(13,532)		(24,424)			11,450				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	(4,010)	(1,437,419)	358.48		(67,587)		(36,609)		(59,714)			30,977				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	(6,058)	(2,208,717)	364.61		(103,889)		(56,273)		(91,318)			47,616				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/29/2021	07/29/2022	13,600	4,771,560	350.85		274,627		148,756		282,572			(125,871)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/29/2021	07/29/2022	(6,553)	(2,350,695)	358.74		(107,596)		(58,281)		(108,557)			49,315				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/29/2021	07/29/2022	(6,635)	(2,420,865)	364.88		(86,748)		(46,989)		(80,834)			39,760				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	14,000	4,914,280	351.02		273,237		170,773		281,135			(102,464)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	(1,078)	(386,122)	358.04		(10,306)		(6,441)		(8,736)			3,865				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	(6,553)	(2,351,834)	358.92		(100,068)		(62,543)		(99,132)			37,526				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	1,300	472,303	363.31		24,670		15,419		24,871			(9,251)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	(4,808)	(1,755,100)	365.06		(75,894)		(47,434)		(74,260)			28,460				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	(1,148)	(421,224)	366.82		(7,164)		(4,477)		(4,267)			2,686				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	(1,223)	(472,303)	386.12		(12,900)		(8,063)		(11,353)			4,838				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/10/2021	08/10/2022	10,800	3,808,620	352.65		219,553		137,220		209,619			(82,332)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/10/2021	08/10/2022	(3,716)	(1,340,070)	360.58		(61,588)		(38,493)		(57,499)			23,096				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/10/2021	08/10/2022	(5,577)	(2,045,370)	366.76		(81,456)		(50,910)		(72,854)			30,546				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	08/10/2021	08/10/2022	(1,146)	(423,180)	369.4		(7,140)		(4,462)		(3,121)			2,677				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/17/2021	08/17/2022	13,600	4,806,648	353.43		261,908		163,692		266,581			(98,215)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/17/2021	08/17/2022	(4,890)	(1,767,150)	361.38		(65,724)		(41,078)		(64,100)			24,647				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/17/2021	08/17/2022	(6,154)	(2,261,952)	367.57		(86,011)		(53,757)		(86,818)			32,254				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/17/2021	08/17/2022	(1,055)	(388,773)	368.45		(17,184)		(10,740)		(18,453)			6,444				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	08/17/2021	08/17/2022	(1,050)	(388,773)	370.22		(5,807)		(3,629)		(2,580)			2,178				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2021	08/23/2022	12,600	4,452,336	353.36		252,582		157,864		261,815			(94,718)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2021	08/23/2022	(1,671)	(600,712)	359.54		(34,449)		(21,531)		(37,469)			12,918				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2021	08/23/2022	(3,521)	(1,272,096)	361.31		(54,889)		(34,306)		(56,257)			20,583				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2021	08/23/2022	(5,577)	(2,049,488)	367.49		(77,472)		(48,420)		(77,579)			29,052				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2021	08/23/2022	(1,435)	(530,040)	369.26		(8,597)		(5,373)		(5,480)			3,224				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2021	08/24/2022	13,600	4,809,776	353.66		262,477		164,048		274,599			(98,429)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2021	08/24/2022	(3,521)	(1,273,176)	361.62		(55,138)		(34,461)		(58,267)			20,677				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2021	08/24/2022	(7,019)	(2,581,718)	367.81		(87,467)		(54,667)		(88,963)			32,800				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2021	08/24/2022	(1,343)	(495,124)	368.69		(21,537)		(13,461)		(23,833)			8,076				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2021	08/24/2022	(1,241)	(459,758)	370.46		(6,826)		(4,266)		(3,984)			2,560				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/09/2021	09/09/2022	15,700	5,476,003	348.79		322,059		228,125		378,752			(93,934)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/09/2021	09/09/2022	(7,335)	(2,615,925)	356.64		(119,569)		(84,695)		(141,772)			34,874				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/09/2021	09/09/2022	(7,885)	(2,860,078)	362.74		(110,360)		(78,172)		(126,770)			32,188				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	13,800	4,771,764	345.78		292,406		207,121		378,450			(85,285)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	(1,867)	(656,982)	351.83		(40,497)		(28,685)		(52,810)			11,812				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	(3,325)	(1,175,652)	353.56		(46,144)		(32,685)		(63,432)			13,459				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	1,200	425,304	354.42		10,812		7,659		15,700			(3,154)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	(8,173)	(2,939,130)	359.61		(122,209)		(86,565)		(161,464)			35,644				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	(1,118)	(425,304)	380.36		(1,596)		(1,131)		(1,590)			466				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	15,900	5,401,230	339.7		344,320		243,893		490,898			(100,427)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(2,543)	(883,220)	347.34		(58,077)		(41,138)		(80,630)			16,939				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(7,500)	(2,649,660)	353.29		(113,562)		(80,440)		(166,050)			33,122				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(1,631)	(577,490)	354.14		(31,686)		(22,444)		(45,288)			9,242				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(2,010)	(713,370)	354.99		(17,084)		(12,101)		(26,154)			4,983				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(1,623)	(577,490)	355.84		(13,339)		(9,448)		(20,266)			3,890				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	14,800	5,160,612	348.69		310,160		219,697		380,522			(90,463)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(4,010)	(1,429,629)	356.54		(66,253)		(46,929)		(83,318)			19,324				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	1,400	500,374	357.41		12,234		8,666		15,867			(3,568)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(7,115)	(2,580,306)	362.64		(113,337)		(80,280)		(140,603)			33,056				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(1,055)	(383,559)	363.51		(19,307)		(13,676)		(23,765)			5,631				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(2,105)	(767,118)	364.38		(12,764)		(9,041)		(16,988)			3,723				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(1,305)	(500,374)	383.56		(1,388)		(983)		(1,648)			405				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	17,100	5,865,300	.343		344,242		243,838		486,545			(100,404)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(1,078)	(377,300)	349.86		(11,276)		(7,987)		(18,805)			3,289				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(4,499)	(1,577,800)	350.72		(83,978)		(59,485)		(117,592)			24,494				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(8,365)	(2,984,100)	356.72		(123,680)		(87,607)		(174,656)			36,073				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(1,435)	(514,500)	358.44		(10,400)		(7,366)		(16,494)			3,033				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(1,146)	(411,600)	359.29		(7,982)		(5,654)		(12,594)			2,328				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	16,600	5,708,906	343.91		354,993		251,453		481,596			(103,540)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	(8,215)	(2,888,844)	351.65		(134,030)		(94,938)		(189,771)			39,092				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	2,000	705,020	352.51		30,651		21,711		43,760			(8,940)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	(7,885)	(2,820,062)	357.67		(123,545)		(87,511)		(170,348)			36,034				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	(1,864)	(705,020)	378.3		(11,989)		(8,492)		(16,577)			3,497				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/30/2021	09/30/2022	17,700	5,990,388	338.44		391,437		277,268		590,128			(114,169)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/30/2021	09/30/2022	(7,237)	(2,504,456)	346.05		(124,774)		(88,382)		(197,932)			36,393				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/30/2021	09/30/2022	(9,904)	(3,485,932)	351.98		(161,850)		(114,643)		(249,175)			47,206				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	15,400	5,284,510	343.15		321,333		254,389		461,647			(66,944)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	(1,671)	(583,355)	349.16		(36,490)		(28,888)		(51,814)			7,602				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	(1,275)	(446,095)	350.01		(12,351)		(9,778)		(22,538)			2,573				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	(2,445)	(857,875)	350.87		(51,437)		(40,721)		(73,438)			10,716				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	(7,981)	(2,848,145)	356.88		(115,352)		(91,321)		(175,184)			24,032				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	(1,531)	(549,040)	358.59		(9,891)		(7,831)		(18,610)			2,061				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	10/12/2021	10/12/2022	12,800	4,400,384	343.78		270,250		213,948		389,599			(56,302)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/12/2021	10/12/2022	(5,183)	(1,822,034)	351.52		(88,798)		(70,299)		(133,207)			18,500				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	10/12/2021	10/12/2022	(5,962)	(2,131,436)	357.53		(79,510)		(62,945)		(123,709)			16,565				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/12/2021	10/12/2022	(1,247)	(446,914)	358.39		(22,598)		(17,890)		(32,749)			4,708				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	16,400	5,820,524	354.91		326,923		258,814		363,340			(68,109)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	(4,108)	(1,490,622)	362.9		(71,387)		(56,515)		(81,499)			14,872				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	400	145,512	363.78		3,279		2,596		3,933			(683)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	(9,519)	(3,513,609)	369.11		(133,216)		(105,462)		(150,086)			27,753				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	(1,435)	(532,365)	370.88		(8,163)		(6,462)		(10,401)			1,701				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	(764)	(283,928)	371.77		(4,109)		(3,253)		(4,855)			856				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	(373)	(145,512)	390.4		(137)		(109)		(442)			29				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	13,500	4,867,155	360.53		261,417		228,740		253,586			(32,677)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	(1,376)	(504,742)	366.84		(30,105)		(26,342)		(29,995)			3,763				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	(1,275)	(468,689)	367.74		(11,389)		(9,965)		(10,241)			1,424				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	(4,597)	(1,694,491)	368.64		(67,484)		(59,049)		(65,303)			8,436				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	(4,808)	(1,802,650)	374.95		(68,295)		(59,758)		(65,751)			8,537				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	(1,050)	(396,583)	377.66		(5,466)		(4,783)		(4,504)			683				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/08/2021	11/08/2022	12,400	4,517,568	364.32		267,995		234,496		235,890			(33,499)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/08/2021	11/08/2022	(1,373)	(510,048)	371.61		(12,308)		(10,769)		(9,933)			1,538				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/08/2021	11/08/2022	(4,499)	(1,675,872)	372.52		(77,283)		(67,623)		(68,122)			9,660				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/08/2021	11/08/2022	(5,096)	(1,930,896)	378.89		(94,895)		(83,033)		(84,169)			11,862				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/08/2021	11/08/2022	(1,053)	(400,752)	380.71		(5,796)		(5,072)		(3,743)			725				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/09/2021	11/09/2022	11,600	4,213,120	363.2		263,582		230,634		234,912			(32,948)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/09/2021	11/09/2022	(1,966)	(726,400)	369.56		(45,150)		(39,506)		(40,467)			5,644				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/09/2021	11/09/2022	(2,934)	(1,089,600)	371.37		(46,789)		(40,941)		(40,786)			5,849				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/09/2021	11/09/2022	(6,346)	(2,397,120)	377.73		(99,753)		(87,284)		(85,771)			12,469				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/11/2021	11/10/2022	(3,325)	(1,221,314)	367.29		(71,042)		(62,162)		(73,191)			8,880				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/11/2021	11/10/2022	(3,942)	(1,472,761)	373.58		(73,738)		(64,520)		(74,801)			9,217				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/11/2021	11/11/2022	10,500	3,771,705	359.21		232,068		203,059		236,025			(29,008)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/11/2021	11/11/2022	(1,271)	(466,973)	367.29		(11,259)		(9,852)		(12,111)			1,407				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/11/2021	11/11/2022	(1,635)	(610,657)	373.58		(10,527)		(9,211)		(11,017)			1,316				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	13,100	4,727,397	360.87		281,963		246,718		273,391			(35,245)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	(980)	(360,870)	368.09		(9,178)		(8,031)		(9,282)			1,147				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	(4,890)	(1,804,350)	368.99		(90,337)		(79,045)		(86,763)			11,292				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	(5,769)	(2,165,220)	375.3		(95,260)		(83,352)		(89,622)			11,907				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	(1,053)	(396,957)	377.11		(6,258)		(5,476)		(5,754)			782				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	2,837	1,010,436	356.19		39,334		34,417		44,810			(4,917)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	8,800	3,175,656	360.87		253,046		221,415		248,664			(31,631)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(1,585)	(577,392)	364.2		(15,508)		(13,569)		(17,848)			1,938				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(1,376)	(505,218)	367.19		(34,739)		(30,397)		(34,715)			4,342				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(3,521)	(1,299,132)	368.99		(86,129)		(75,363)		(85,674)			10,766				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(1,163)	(433,044)	372.22		(7,956)		(6,962)		(9,170)			995				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(3,654)	(1,371,306)	375.3		(79,932)		(69,941)		(77,220)			9,992				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	3,184	1,118,697	351.36		48,074		42,065		63,487			(6,009)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,611)	(577,392)	358.39		(18,548)		(16,229)		(24,653)			2,318				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	7,200	2,598,264	360.87		213,086		186,450		226,164			(26,636)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,474)	(541,305)	367.17		(12,288)		(10,752)		(16,521)			1,536				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,867)	(685,653)	367.19		(48,706)		(42,618)		(52,838)			6,088				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,565)	(577,392)	368.99		(39,608)		(34,657)		(42,937)			4,951				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(2,404)	(902,175)	375.3		(54,587)		(47,764)		(58,531)			6,823				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,151)	(433,044)	376.21		(25,659)		(22,452)		(27,494)			3,207				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	5,756	1,984,785	344.84		87,548		76,604		137,600			(10,943)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(2,661)	(938,262)	352.6		(30,322)		(26,532)		(50,046)			3,790				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(2,918)	(1,046,523)	358.63		(26,948)		(23,579)		(45,216)			3,368				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	10,200	3,680,874	360.87		304,421		266,369		363,647			(38,053)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(1,278)	(469,131)	367.19		(33,778)		(29,556)		(41,283)			4,222				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(1,076)	(396,957)	368.99		(27,634)		(24,180)		(33,763)			3,454				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(7,500)	(2,814,786)	375.3		(173,353)		(151,684)		(212,400)			21,669				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	12,200	4,349,422	356.51		300,405		287,888		301,531			(12,517)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(1,769)	(641,718)	362.75		(46,503)		(44,565)		(45,912)			1,938				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(3,130)	(1,140,832)	364.53		(60,106)		(57,602)		(61,693)			2,504				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(2,788)	(1,033,879)	370.77		(50,104)		(48,016)		(49,161)			2,088				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(2,206)	(819,973)	371.66		(49,415)		(47,356)		(47,271)			2,059				
Dow Index Option MAV			Equity/Index.	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(1,909)	(713,020)	373.44		(15,005)		(14,379)		(16,751)			625				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	12/14/2021	12/14/2022	11,100	3,945,384	355.44		247,781		237,457		271,298			(10,324)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	12/14/2021	12/14/2022	(3,814)	(1,386,216)	363.44		(58,081)		(55,661)		(69,154)			2,420				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	12/14/2021	12/14/2022	(6,923)	(2,559,168)	369.66		(117,443)		(112,550)		(127,364)			4,893				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/02/2022	1,354	5,086,759	3756.07	88,219					190,528			(84,543)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/02/2022	13	404,586	30606.48	9,585					19,218			(9,185)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/03/2022	1,741	6,539,088	3756.07	107,425					235,861			(102,949)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/03/2022	78	2,393,874	30606.48	45,647					82,598			(43,745)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/04/2021	01/04/2022	690	2,551,957	3700.65		36,646		1,527		57,419			(35,119)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/05/2021	01/05/2022	541	2,014,747	3726.86		29,012		1,209		45,331			(27,804)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/05/2021	01/05/2022	155	4,711,820	30391.6		85,391		3,558		154,926			(81,833)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/06/2021	01/06/2022	2,186	8,193,105	3748.14		146,398		6,100		306,029			(140,298)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/08/2021	01/08/2022	2,306	8,820,652	3824.68		156,543		6,523		328,693			(150,020)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/08/2021	01/09/2022	1,056	4,038,712	3824.68		81,282		3,387		180,938			(77,895)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/08/2021	01/10/2022	2,349	8,984,512	3824.68		171,402		7,142		352,453			(164,260)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/12/2021	01/12/2022	172	5,357,151	31068.69		91,788		3,825		163,584			(87,964)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/13/2022	359	1,367,926	3809.84		19,780		824		30,752			(18,956)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/13/2022	199	6,192,284	31060.47		113,122		4,713		208,593			(108,409)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/14/2022	69,602	6,821,000	98		67,000		2,792		4,359			(64,208)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/14/2022	148,970	14,897,000	100		181,500		7,562					(173,938)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2021	01/14/2022	2,236	8,485,431	3795.54		158,138		6,589		332,819			(151,549)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2021	01/14/2022	132	4,077,016	30991.52		62,961		2,623		109,030			(60,337)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/20/2021	01/20/2022	148	4,623,486	31188.38		74,780		3,116		131,906			(71,664)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/28/2021	01/28/2022	2,311	8,753,299	3787.38		162,281		6,762		323,465			(155,520)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/01/2021	02/01/2022	2,391	9,021,564	3773.86		190,038		23,755		389,995			(166,283)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/02/2021	02/02/2022	2,377	9,096,133	3826.31		187,876		23,485		384,889			(164,392)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/03/2021	02/03/2022	2,220	8,503,679	3830.17		157,682		19,710		328,515			(137,972)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/09/2021	02/09/2022	138	4,321,048	31375.83		77,124		9,640		135,750			(67,483)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/10/2021	02/10/2022	2,489	9,733,615	3909.88		184,898		23,112		385,691			(161,785)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/10/2021	02/11/2022	44,755	4,386,000	98		47,000		5,875		15,942			(41,125)				
UST 0.875% 11/15/30 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/10/2021	02/11/2022	158,500	15,850,000	100		193,000		24,125		30			(168,875)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/16/2021	02/16/2022	93	2,918,678	31522.75		52,633		6,579		95,909			(46,054)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/25/2020	02/25/2022	560	954,705	1705.977	30,847			1,928		84,128			(15,423)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/03/2021	03/04/2022	73,163	7,170,000	98		77,000		16,042		11,287			(60,958)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/03/2021	03/04/2022	141,860	14,186,000	100		195,000		40,625		1,178			(154,375)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2021	03/04/2022	2,232	8,412,913	3768.47		170,474		35,515		376,025			(134,958)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/08/2021	03/08/2022	2,593	9,906,922	3821.35		184,185		38,372		411,185			(145,813)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/11/2021	03/11/2022	306	1,207,040	3939.34		17,249		3,593		26,183			(13,655)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/17/2021	03/17/2022	528	2,098,486	3974.12		30,176		6,287		45,119			(23,890)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/24/2021	03/25/2022	63,837	6,256,000	98		69,000		14,375		13,119			(54,625)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/25/2021	03/25/2022	131	4,266,044	32619.48		73,103		15,230		124,604			(57,873)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/26/2021	03/26/2022	2,754	10,944,433	3974.54		209,538		43,654		481,071			(165,884)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/26/2021	03/27/2022	2,729	10,846,972	3974.54		201,472		41,973		464,193			(159,499)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/26/2021	03/28/2022	1,934	7,688,635	3974.54		143,642		29,925		335,950			(113,717)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/30/2021	03/30/2022	2,149	8,507,600	3958.55		167,692		34,936		383,194			(132,756)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/05/2021	04/05/2022	196	6,571,969	33527.19		126,439		36,878		200,038			(89,561)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/13/2021	04/13/2022	346	1,433,698	4141.59		20,688		6,034		29,265			(14,654)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/14/2021	04/14/2022	178	6,016,187	33730.89		114,827		33,491		181,666			(81,336)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/15/2021	04/14/2022	148	5,053,507	34035.99		96,482		28,141		146,286			(68,342)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/21/2021	04/22/2022	95,000	9,310,000	98		98,000		28,583		23,632			(69,417)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/22/2021	04/22/2022	264	1,091,667	4134.98		15,895		4,636		22,127			(11,259)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/26/2021	04/26/2022	186	780,215	4187.62		11,391		3,322		15,572			(8,069)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2021	04/29/2022	89,102	8,732,000	98		92,500		26,979		23,724			(65,521)				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2021	04/29/2022	115,070	11,507,000	100		158,500		46,229		41,916			(112,271)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/30/2021	04/30/2022	2,276	9,516,242	4181.17		168,590		49,172		337,243			(119,418)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/30/2021	05/01/2022	1,980	8,277,925	4181.17		159,088		46,401		326,417			(112,687)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/30/2021	05/02/2022	2,400	10,036,530	4181.17		184,161		53,713		371,453			(130,447)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/03/2021	05/03/2022	518	2,170,072	4192.66		31,661		11,873		42,990			(19,788)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/05/2021	05/05/2022	345	1,437,771	4167.59		20,920		7,845		28,606			(13,075)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2021	05/06/2022	319	1,342,104	4201.62		19,514		7,318		26,460			(12,196)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/06/2022	182	6,338,612	34777.76		103,864		38,949		123,848			(64,915)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/07/2022	84	2,921,567	34777.76		37,667		14,125		51,420			(23,542)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/08/2022	66	2,306,478	34777.76		38,295		14,361		48,358			(23,934)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/09/2022	149	5,171,271	34777.76		87,822		32,933		107,196			(54,889)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/10/2021	05/10/2022	431	1,804,468	4188.43		26,201		9,825		35,575			(16,376)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/11/2021	05/11/2022	2,347	9,742,962	4152.1		202,526		75,947		406,088			(126,579)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/13/2021	05/13/2022	448	1,840,950	4112.5		26,804		10,052		36,839			(16,753)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/17/2021	05/17/2022	2,867	11,934,180	4163.29		234,629		87,986		454,173			(146,643)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2021	05/19/2022	2,924	12,034,189	4115.68		239,698		89,887		469,586			(149,811)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2021	05/20/2022	70,796	6,938,000	98		83,000		31,125		2,637			(51,875)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2021	05/20/2022	108,090	10,809,000	100		155,500		58,313		205,855			(97,188)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/20/2021	05/20/2022	393	1,635,568	4159.12		23,830		8,936		32,219			(14,894)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/25/2021	05/25/2022	174	726,711	4188.13		10,639		3,990		14,163			(6,649)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/26/2021	05/27/2022	67,918	6,656,000	98		79,000		29,625		2,912			(49,375)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/26/2021	05/27/2022	126,360	12,636,000	100		170,000		63,750		284,787			(106,250)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/01/2021	06/01/2022	511	2,148,925	4202.04		31,525		14,449		41,525			(17,076)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/04/2021	06/03/2022	18,573	78,561,617	4229.89		2,074,148		950,651		3,692,907			(1,123,497)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/04/2021	06/06/2022	7,865	33,266,555	4229.89		896,037		410,684		1,577,803			(485,354)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/07/2021	06/07/2022	350	1,477,430	4226.52		21,570		9,886		28,251			(11,684)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/09/2021	06/09/2022	509	2,148,550	4219.55		31,498		14,436		41,106			(17,061)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/09/2021	06/10/2022	79,612	7,802,000	98		92,000		42,167		2,812			(49,833)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2021	06/10/2022	458	1,940,925	4239.18		28,493		13,059		36,913			(15,434)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/11/2021	06/10/2022	18,729	79,551,839	4247.44		2,206,798		1,011,449		3,957,874			(1,195,349)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/11/2021	06/13/2022	9,109	38,687,950	4247.44		1,030,104		472,131		1,764,537			(557,973)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/14/2021	06/14/2022	2,086	8,876,294	4255.15		151,683		69,521		287,441			(82,162)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/15/2021	06/15/2022	1,969	8,361,829	4246.59		159,911		73,293		306,730			(86,619)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2021	06/16/2022	12,633	53,359,628	4223.7		1,170,717		536,579		1,938,714			(634,138)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2021	06/17/2022	91,347	8,952,000	98		102,500		46,979		3,687			(55,521)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2021	06/17/2022	691	2,877,340	4166.45		42,585		19,518		55,508			(23,067)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/17/2021	06/17/2022	489	2,066,328	4221.86		30,561		14,007		39,309			(16,554)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2021	06/18/2022	2,733	11,388,900	4166.45		204,090		93,541		405,693			(110,549)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2021	06/19/2022	2,709	11,287,107	4166.45		195,055		89,400		383,537			(105,655)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2021	06/20/2022	2,123	8,846,994	4166.45		149,379		68,465		282,676			(80,913)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/21/2021	06/21/2022	10,888	45,998,085	4224.79		1,190,034		545,432		1,986,825			(644,602)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	06/23/2022	127	4,291,626	33874.24		77,557		35,547		112,078			(42,010)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2020	06/24/2022	37	113,247	3050.33	5,358			1,228		16,943			(2,679)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/24/2022	154	5,319,401	34433.84		89,708		41,116		108,417			(48,592)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/25/2022	70	2,402,227	34433.84		37,052		16,982		55,539			(20,070)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/26/2022	60	2,063,672	34433.84		39,206		17,969		57,823			(21,237)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/27/2022	132	4,537,743	34433.84		81,614		37,406		107,942			(44,208)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/28/2021	06/28/2022	334	1,433,910	4290.61		21,308		9,766		26,583			(11,542)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/29/2021	06/29/2022	1,982	8,506,121	4291.8		176,112		80,718		351,665			(95,394)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2021	06/30/2022	369	1,586,581	4297.5		23,592		10,813		29,321			(12,779)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2021	06/30/2022	171	5,897,054	34502.51		100,251		45,948		129,754			(54,302)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2021	07/01/2022	84,031	8,235,000	98		98,500		45,146		39,160			(53,354)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/01/2021	07/01/2022	11,651	50,333,306	4319.94		1,131,641		612,972		1,808,983			(518,669)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/01/2022	745	3,243,091	4352.34		48,225		26,122		58,852			(22,103)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/01/2022	156	5,419,978	34786.35		85,378		46,247		98,010			(39,132)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/02/2022	50	1,726,803	34786.35		24,437		13,236		33,048			(11,200)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/03/2022	38	1,332,668	34786.35		29,194		15,813		38,849			(13,381)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2022	166	721,097	4352.34		10,723		5,808		13,045			(4,915)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2022	49	1,702,285	34786.35		27,936		15,132		34,138			(12,804)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/06/2021	07/06/2022	652	2,831,743	4343.54		42,136		22,824		51,336			(19,312)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	12,949	56,432,847	4358.13		1,239,309		671,292		1,909,400			(568,017)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/08/2021	07/08/2022	10,170	43,941,455	4320.82		976,267		528,811		1,500,248			(447,456)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/09/2021	07/08/2022	756	3,301,276	4369.55		48,694		26,376		59,240			(22,318)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/08/2021	07/08/2022	143	4,911,737	34421.93		85,045		46,066		112,428			(38,979)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/09/2021	07/11/2022	342	1,495,313	4369.55		22,056		11,947		26,773			(10,109)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/12/2021	07/12/2022	319	1,398,636	4384.63		20,756		11,243		24,894			(9,513)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	2,586	11,314,081	4374.3		203,102		110,014		351,498			(93,089)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/16/2021	07/15/2022	739	3,198,643	4327.16		47,436		25,694		57,895			(21,741)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/15/2021	07/15/2022	7,614	33,196,466	4360.03		371,777		201,379		980,141			(170,398)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/16/2021	07/18/2022	450	1,946,890	4327.16		28,872		15,639		35,161			(13,233)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/19/2021	07/19/2022	11,366	48,399,925	4258.49		1,253,888		679,189		2,010,520			(574,699)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/20/2021	07/20/2022	358	1,545,517	4323.06		23,028		12,474		27,907			(10,555)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	439	1,912,489	4358.69		28,458		15,415		34,123			(13,043)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	134	4,652,026	34798		85,384		46,250		102,431			(39,134)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/22/2021	07/22/2022	11,457	50,038,116	4367.48		1,082,257		586,222		1,586,983			(496,034)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2021	07/23/2022	1,526	6,733,929	4411.79		115,877		62,767		187,497			(53,110)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2021	07/24/2022	1,761	7,769,107	4411.79		146,565		79,389		245,353			(67,175)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2021	07/25/2022	2,140	9,443,279	4411.79		179,688		97,331		302,069			(82,357)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/26/2021	07/26/2022	1,656	7,323,417	4422.3		136,256		73,805		217,422			(62,451)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2021	07/27/2022	283	1,244,263	4401.46		18,477		10,009		21,789			(8,469)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/28/2021	07/28/2022	12,580	55,358,013	4400.64		1,223,523		662,742		1,749,607			(560,782)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/29/2021	07/29/2022	450	1,989,449	4419.15		29,623		16,046		34,567			(13,577)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2021	08/05/2022	2,821	12,492,918	4429.1		223,369		139,606		348,476			(83,763)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/09/2021	08/09/2022	10,123	44,869,986	4432.35		1,100,006		687,504		1,503,787			(412,502)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2022	10,173	45,133,675	4436.75		1,059,656		662,285		1,416,639			(397,371)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2022	10,671	47,461,401	4447.7		1,028,210		642,631		1,342,464			(385,579)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2021	08/12/2022	73,051	7,159,000	98		88,000		55,000		40,791			(33,000)				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2021	08/12/2022	122,010	12,201,000	100		174,500		109,063		283,744			(65,438)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/13/2021	08/12/2022	494	2,206,357	4468		32,875		20,547		37,276			(12,328)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/12/2021	08/12/2022	113	4,008,462	35499.85		67,905		42,441		70,768			(25,464)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2022	438	1,955,446	4468		29,136		18,210		32,981			(10,926)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/16/2021	08/16/2022	283	1,266,329	4479.71		18,856		11,785		21,238			(7,071)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/17/2021	08/17/2022	2,745	12,210,854	4448.08		232,771		145,482		343,165			(87,289)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/18/2021	08/18/2022	14,155	62,286,582	4400.27		1,331,663		832,290		1,869,339			(499,374)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/18/2021	08/19/2022	75,051	7,355,000	98		83,500		52,188		103,586			(31,313)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2021	08/19/2022	1,913	8,428,417	4405.8		161,828		101,143		258,690			(60,686)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2022	7,938	35,556,567	4479.53		930,961		581,850		1,235,314			(349,110)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/24/2021	08/24/2022	391	1,756,087	4486.23		26,324		16,452		29,239			(9,871)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/25/2021	08/25/2022	524	2,358,070	4496.19		35,230		22,018		39,063			(13,211)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/26/2021	08/26/2022	8,573	38,319,820	4470		873,015		545,635		1,121,021			(327,381)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/30/2021	08/30/2022	8,585	38,880,808	4528.79		1,015,596		634,747		1,293,706			(380,848)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/30/2021	08/30/2022	105	3,702,684	35399.84		66,800		41,750		72,822			(25,050)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2022	12,813	57,950,907	4522.68		1,383,075		864,422		1,746,241			(518,653)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/01/2021	09/01/2022	447	2,024,325	4524.09		30,021		21,265		32,961			(8,756)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/02/2021	09/02/2022	369	1,672,416	4536.95		24,986		17,698		27,037			(7,288)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/07/2021	09/07/2022	301	1,361,937	4520.03		20,170		14,287		22,156			(5,883)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/08/2021	09/08/2022	342	1,542,368	4514.07		22,842		16,180		25,154			(6,662)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	568	2,534,569	4458.58		37,765		26,750		42,371			(11,015)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2022	285	1,272,736	4458.58		18,951		13,424		21,246			(5,527)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/14/2021	09/14/2022	2,865	12,728,562	4443.05		249,834		176,965		369,039			(72,868)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2022	10,109	45,295,643	4480.7		633,320		448,602		1,041,755			(184,718)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2021	09/16/2022	84,816	8,312,000	98		91,000		64,458		118,462			(26,542)				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2021	09/16/2022	124,320	12,432,000	100		173,500		122,896		167,397			(50,604)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/16/2022	17,802	78,915,877	4432.99		2,036,612		1,442,600		2,770,029			(594,012)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/16/2021	09/16/2022	8,586	38,410,336	4473.75		875,675		620,270		1,115,261			(255,405)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/17/2022	2,908	12,889,457	4432.99		265,768		188,252		409,642			(77,516)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/18/2022	1,953	8,657,499	4432.99		158,589		112,334		244,466			(46,255)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/19/2022	8,348	37,007,482	4432.99		958,375		678,849		1,330,679			(279,526)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2022	12,459	54,294,346	4357.73		1,362,416		965,045		1,911,246			(397,371)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	358	1,557,945	4354.19		23,120		16,377		26,848			(6,743)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	113	3,846,541	33919.84		60,111		42,579		80,508			(17,532)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2022	10,231	44,973,639	4395.64		1,093,875		774,828		1,532,429			(319,047)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/23/2020	09/23/2022	40	129,266	3236.92	5,659			2,004		19,159			(2,830)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/23/2021	09/23/2022	7,140	31,763,819	4448.98		395,165		279,908		850,834			(115,256)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2021	09/24/2022	2,690	11,985,791	4455.48		242,307		171,634		382,715			(70,673)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2021	09/25/2022	2,135	9,513,013	4455.48		186,686		132,236		287,508			(54,450)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2021	09/26/2022	1,723	7,675,679	4455.48		157,648		111,668		242,183			(45,981)				
S&P Digital UST 1.25% 08/15/31			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2021	09/29/2022	3,431	14,955,884	4359.46		282,769		200,294		447,954			(82,474)				
Total Return Options S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2021	09/30/2022	86,214	8,449,000	98		98,000		69,417		115,371			(28,583)				
			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2021	09/30/2022	2,601	4,653,680	1789.265		122,098		86,486		192,027			(35,612)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/01/2021	10/01/2022	2,716	11,835,563	4357.04		252,383		199,804		422,010			(52,580)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/01/2021	10/02/2022	2,284	9,953,217	4357.04		192,240		152,190		317,895			(40,050)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/01/2021	10/03/2022	2,208	9,621,958	4357.04		189,562		150,070		313,485			(39,492)				
S&P Digital Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2022	7,002	30,112,722	4300.46		365,339		289,227		336,255			(76,112)				
			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2022	132	4,474,041	34002.92		83,086		65,776		105,729			(17,310)				
S&P Digital Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/07/2022	778	3,418,169	4391.34		50,486		39,968		57,830			(10,518)				
			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/07/2022	139	4,837,615	34746.25		83,491		66,097		89,167			(17,394)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/08/2022	53	1,838,355	34746.25		27,916		22,100		36,719			(5,816)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/09/2022	53	1,838,585	34746.25		35,548		28,142		47,571			(7,406)				
S&P Digital Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/10/2022	262	1,152,364	4391.34		17,009		13,465		19,471			(3,544)				
			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/10/2022	143	4,973,426	34746.25		93,891		74,330		107,154			(19,561)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/12/2021	10/12/2022	2,567	11,169,990	4350.65		223,924		177,273		383,673			(46,651)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2022	432	1,883,584	4363.8		27,708		21,935		32,045			(5,772)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/14/2021	10/14/2022	353	1,567,888	4438.26		23,252		18,408		26,027			(4,844)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/15/2021	10/14/2022	17,309	77,397,098	4471.37		2,065,349		1,635,068		2,821,608			(430,281)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/15/2021	10/17/2022	8,343	37,302,704	4471.37		964,899		763,878		1,287,745			(201,021)				
S&P Digital UST 1.25% 08/15/31			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2022	454	2,050,978	4519.63		30,313		23,998		32,781			(6,315)				
Total Return Options UST 1.25% 08/15/31			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/20/2021	10/21/2022	70,480	6,907,000	98		85,000		67,292		95,460			(17,708)				
Total Return Options S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/20/2021	10/21/2022	114,470	11,447,000	100		169,000		133,792		138,812			(35,208)				
			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/21/2021	10/21/2022	9,138	41,574,303	4549.78		886,035		701,444		1,063,825			(184,591)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/27/2021	10/27/2022	352	1,603,624	4551.68		23,990		18,992		25,142			(4,998)				
S&P Digital Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/28/2021	10/28/2022	360	1,653,955	4596.42		24,776		19,615		25,436			(5,162)				
			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/01/2021	11/01/2022	122	4,394,921	35913.84		84,918		74,303		82,113			(10,615)				
S&P Digital S&P 500 Indx Opt MOPTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/02/2021	11/02/2022	15,643	72,439,132	4630.65		1,552,578		1,358,506		1,646,474			(194,072)				
			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/09/2021	11/09/2022	5,651	26,476,674	4685.25		410,126		358,860		406,403			(51,266)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/10/2021	11/10/2022	10,222	47,498,260	4646.71		1,150,862		1,007,005		1,269,392			(143,858)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/11/2021	11/11/2022	7,704	35,819,047	4649.27		488,502		427,439		625,758			(61,063)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/12/2021	11/12/2022	2,170	10,162,510	4682.85		176,056		154,049		195,970			(22,007)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/12/2021	11/13/2022	1,901	8,901,504	4682.85		148,522		129,957		161,614			(18,565)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/12/2021	11/14/2022	1,685	7,891,389	4682.85		154,439		135,134		168,321			(19,305)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/15/2021	11/15/2022	3,236	6,000,755	1854.363		148,185		129,662		119,210			(18,523)				
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/15/2021	11/15/2022	3,240	10,279,391	3172.17		153,321		134,156		106,700			(19,165)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	2,591	4,808,885	1856.276		112,097		98,085		86,415			(14,012)				
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	4,162	13,215,090	3175.44		183,318		160,403		121,084			(22,915)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	7,096	33,356,220	4700.9		506,674		443,340		469,634			(63,334)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/17/2021	11/18/2022	96,796	9,486,000	98		116,000		101,500		113,529			(14,500)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/17/2021	11/18/2022	138,160	13,816,000	100		191,500		167,563		194,725			(23,938)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/18/2021	11/18/2022	3,367	6,223,660	1848.301		151,698		132,736		130,514			(18,962)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/18/2022	173	6,171,072	35601.98		103,222		90,319		100,845			(12,903)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/19/2022	40	1,433,936	35601.98		22,753		19,909		25,254			(2,844)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/20/2022	71	2,528,814	35601.98		40,828		35,725		45,393			(5,104)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	98	3,490,418	35601.98		59,676		52,217		61,287			(7,460)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2022	1,605	2,969,908	1850.345		70,987		62,113		58,967			(8,873)				
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2022	2,592	8,205,682	3165.39		121,938		106,696		90,103			(15,242)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2022	8,610	40,321,341	4682.94		875,237		765,832		934,801			(109,405)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/23/2021	11/23/2022	1,844	8,648,625	4690.7		179,733		157,266		192,525			(22,467)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/26/2021	11/25/2022	9,103	41,823,436	4594.62		1,036,625		907,047		1,186,552			(129,578)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/26/2021	11/26/2022	527	2,422,105	4594.62		29,689		25,978		35,175			(3,711)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/26/2021	11/27/2022	1,392	6,396,331	4594.62		131,477		115,042		164,415			(16,435)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/26/2021	11/28/2022	5,816	26,721,864	4594.62		873,164		764,019		1,013,605			(109,146)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/29/2021	11/29/2022	1,893	3,479,893	1838.385		84,792		74,193		80,455			(10,599)				
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/29/2021	11/29/2022	3,746	11,780,361	3145.01		179,532		157,091		170,986			(22,442)				
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/01/2021	12/01/2022	6,931	21,415,329	3089.72		283,854		272,027		441,724			(11,827)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/01/2021	12/01/2022	3,987	17,991,426	4513.04		347,113		332,650		450,240			(14,463)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/02/2020	12/02/2022	255	439,895	1722.223	15,823			7,582		35,224			(7,912)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/02/2021	12/02/2022	944	1,720,413	1822.179		44,972		43,098		56,152			(1,874)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/02/2021	12/02/2022	2,745	12,564,308	4577.1		223,360		214,053		267,068			(9,307)				
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022	4,067	12,749,034	3135.1		182,933		175,311		188,192			(7,622)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022	18,265	83,864,978	4591.67		1,932,185		1,851,677		2,182,514			(80,508)				
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/07/2021	12/07/2022	3,554	11,172,157	3143.74		157,169		150,621		146,924			(6,549)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/08/2021	12/08/2022	3,454	16,239,239	4701.21		305,389		292,664		323,060			(12,725)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/08/2021	12/09/2022	91,816	8,998,000	98		110,000		105,417		110,181			(4,583)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/08/2021	12/09/2022	168,370	16,837,000	100		227,000		217,542		173,422			(9,458)				
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/09/2021	12/09/2022	3,781	11,886,645	3143.73		142,753		136,805		133,776			(5,948)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/09/2021	12/09/2022	6,807	31,769,412	4667.45		461,764		442,524		465,596			(19,240)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	164	5,909,842	35970.99		97,144		93,096		92,264			(4,048)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/10/2022	46	1,643,936	35970.99		29,770		28,529		29,645			(1,240)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/11/2022	68	2,462,301	35970.99		34,085		32,665		33,931			(1,420)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/12/2022	124	4,448,044	35970.99		73,065		70,021		70,443			(3,044)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	388	1,796,128	4634.09		26,762		25,647		27,079			(1,115)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/15/2021	12/15/2022	2,787	13,125,897	4709.85		292,046		279,877		297,620			(12,169)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/16/2022	155	5,496,440	35365.44		92,613		88,754		88,076			(3,859)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/17/2022	2,103	9,714,994	4620.64		180,826		173,291		217,026			(7,534)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/17/2022	48	1,713,926	35365.44		32,948		31,575		36,406			(1,373)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/18/2022	1,829	8,452,291	4620.64		143,062		137,101		169,767			(5,961)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/18/2022	82	2,886,687	35365.44		41,244		39,525		44,889			(1,718)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/19/2022	1,581	7,306,001	4620.64		130,540		125,100		154,544			(5,439)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/19/2022	91	3,214,086	35365.44		53,666		51,430		51,759			(2,236)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2022	21,761	99,405,268	4568.02		2,009,567		1,925,835		2,300,399			(83,732)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2022	163	5,676,721	34932.16		88,879		85,176		90,901			(3,703)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	19,031	88,477,886	4649.23		2,017,104		1,933,058		2,150,393			(84,046)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2021	12/23/2022	253	9,086,228	35950.56		148,609		142,417		140,199			(6,192)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2021	12/24/2022	19	699,995	35950.56		9,009		8,634		8,854			(375)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2021	12/26/2022	14	498,840	35950.56		5,148		4,934		4,813			(215)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2020	12/28/2022	516	890,097	1725.08	32,586			15,614		70,138			(16,293)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2021	12/28/2022	2,663	12,747,806	4786.35		247,434		237,125		220,410			(10,310)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2022	5,914	18,773,126	3174.19		288,285		276,273		207,183			(12,012)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2022	219	7,999,158	36488.63		150,188		143,930		130,733			(6,258)				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/29/2021	12/30/2022	64,898	6,360,000	98		85,500		81,938		80,022			(3,563)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/30/2021	12/30/2022	4,125	7,648,929	1854.264		201,467		193,072		164,738			(8,394)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/30/2020	12/30/2022	49	184,410	3732.04	11,116			5,327		32,598			(5,558)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2023	25	111,660	4480.7		3,508		2,997		5,697			(512)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2021	09/29/2023	758	1,355,921	1789.265		52,013		44,428		71,739			(7,585)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/15/2021	11/15/2023	475	880,163	1854.363		32,531		30,498		27,870			(2,033)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2023	251	466,834	1856.276		17,273		16,193		14,543			(1,080)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/18/2021	11/17/2023	460	849,778	1848.301		31,476		29,509		28,423			(1,967)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2023	249	460,639	1850.345		16,721		15,676		15,186			(1,045)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/29/2021	11/29/2023	762	1,400,674	1838.385		51,013		47,824		51,410			(3,188)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/30/2021	12/29/2023	959	1,777,823	1854.264		69,460		68,012		58,095			(1,447)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/04/2021	01/04/2022	3,027	5,210,017	1721.169		117,998		4,917		345,906			(113,081)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/04/2021	01/04/2022	6,189	18,178,931	2937.32		219,844		9,160		811,851			(210,684)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/05/2021	01/05/2022	1,448	2,496,360	1724.578		58,129		2,422		171,325			(55,707)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/07/2022	5,858	10,181,876	1738.099		225,632		9,401		589,920			(216,231)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/07/2021	01/07/2022	3,876	6,737,674	1738.12		153,446		6,394		404,352			(147,052)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/07/2022	7,503	22,255,744	2966.44		245,080		10,212		696,874			(234,869)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/10/2022	2,638	4,585,273	1738.099		100,141		4,173		259,801			(95,968)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/10/2022	4,842	14,362,067	2966.44		188,188		7,841		550,986			(180,347)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/14/2021	01/14/2022	4,213	7,325,924	1738.899		166,234		6,926		431,629			(159,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/16/2020	01/14/2022	472	834,062	1767.032	27,691			577		42,138			(13,845)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/19/2021	01/19/2022	1,910	3,317,924	1737.031		65,982		2,749		166,626			(63,232)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/21/2022	7,186	12,455,586	1733.354		286,037		11,918		774,089			(274,118)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/21/2021	01/21/2022	2,515	4,364,167	1734.96		95,769		3,990		253,755			(91,778)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/21/2022	9,672	28,616,562	2958.85		335,463		13,978		1,036,206			(321,485)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/24/2022	2,260	3,918,109	1733.354		95,576		3,982		261,240			(91,594)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/24/2022	3,743	11,076,098	2958.85		140,979		5,874		439,607			(135,105)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/28/2021	01/28/2022	3,834	6,630,663	1729.382		154,186		6,424		428,994			(147,762)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/29/2021	01/28/2022	7,791	22,849,434	2932.87		270,916		11,288		1,040,994			(259,628)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/29/2021	01/31/2022	4,389	12,873,488	2932.87		155,593		6,483		606,682			(149,110)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/01/2021	02/01/2022	3,473	10,206,749	2938.9		122,093		15,262		445,084			(106,831)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/03/2021	02/03/2022	2,292	3,958,559	1727.005		94,807		11,851		274,212			(82,956)				
Nasdaq 100 Indx Opt MAV			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/03/2021	02/03/2022	275	1,055,151	3830.17		30,998		3,875		94,035			(27,123)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/09/2021	02/09/2022	1,508	2,622,791	1738.835		59,231		7,404		154,704			(51,827)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/11/2021	02/11/2022	2,956	8,776,889	2969.42		89,103		11,138		248,491			(77,965)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/16/2021	02/16/2022	1,328	2,308,004	1738.606		58,854		7,357		156,256			(51,497)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/16/2021	02/16/2022	4,670	13,862,461	2968.68		162,687		20,336		454,414			(142,352)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/18/2021	02/18/2022	3,559	6,184,852	1737.996		140,210		17,526		367,811			(122,684)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2022	1,176	2,047,316	1741.204		47,125		5,891		119,649			(41,234)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/23/2021	02/23/2022	1,833	3,193,526	1742.401		66,878		8,360		162,647			(58,519)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/23/2021	02/23/2022	6,521	19,403,417	2975.45		220,837		27,605		580,962			(193,232)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2020	02/25/2022	528	896,765	1698.44	30,131			1,883		83,352			(15,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/25/2022	5,847	10,123,326	1731.505		227,009		28,376		615,243			(198,633)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/25/2021	02/25/2022	4,413	7,677,977	1739.659		185,203		23,150		479,836			(162,053)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/25/2022	8,623	25,497,934	2956.8		307,209		38,401		967,242			(268,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/28/2020	02/28/2022	479	797,506	1664.838	26,876			1,680		91,719			(13,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/28/2022	2,566	4,442,911	1731.505		105,800		13,225		291,505			(92,575)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/28/2022	3,723	11,008,246	2956.8		133,465		16,683		424,043			(116,782)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/03/2020	03/03/2022	508	851,655	1678.038	28,871			3,007		90,476			(14,436)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/03/2021	03/03/2022	2,317	4,034,500	1741.125		90,352		18,823		226,301			(71,529)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/06/2020	03/04/2022	461	773,718	1679.892	26,384			2,748		81,252			(13,192)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/04/2021	03/04/2022	3,890	6,740,806	1732.794		157,977		32,912		427,361			(125,065)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/08/2021	03/08/2022	669	255,867	382.59		5,962		1,242		6,574			(4,720)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/10/2020	03/10/2022	557	932,135	1672.835	31,786			3,311		102,234			(15,893)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/11/2021	03/11/2022	325	125,242	384.87		2,918		608		2,603			(2,310)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/13/2020	03/11/2022	436	721,586	1656.462	24,534			2,556		87,056			(12,267)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/15/2021	03/15/2022	748	287,350	384.3		6,695		1,395		6,370			(5,300)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2022	1,280	492,615	384.94		11,478		2,391		10,280			(9,087)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/16/2020	03/16/2022	366	598,537	1637.114	20,590			2,145		80,138			(10,295)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2022	3,609	6,369,294	1764.857		138,709		28,898		279,446			(109,811)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/17/2021	03/17/2022	855	328,611	384.48		7,657		1,595		7,188			(6,062)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/18/2022	1,232	472,266	383.31		10,957		2,283		11,543			(8,674)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/18/2021	03/18/2022	501	192,016	383.49		4,474		932		4,617			(3,542)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2020	03/18/2022	289	474,257	1638.765	16,267			1,694		62,956			(8,134)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/18/2022	8,813	26,511,806	3008.3		324,795		67,666		621,889			(257,129)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/21/2022	4,677	14,068,787	3008.3		167,996		34,999		320,238			(132,997)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2022	1,268	487,164	384.27		11,351		2,365		10,978			(8,986)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2022	2,203	848,825	385.22		19,778		4,120		17,503			(15,657)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2020	03/23/2022	336	545,829	1626.821	18,667			1,945		76,997			(9,334)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2022	3,433	6,036,727	1758.449		132,734		27,653		282,278			(105,081)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/24/2021	03/24/2022	1,870	720,853	385.55		16,796		3,499		14,423			(13,297)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/24/2021	03/24/2022	11,188	43,510,916	3889.14		1,144,085		238,351		2,369,508			(905,734)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/25/2022	831	320,574	385.88		7,437		1,549		6,222			(5,888)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/25/2021	03/25/2022	1,505	581,761	386.67		13,555		2,824		10,417			(10,731)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/27/2020	03/25/2022	539	885,472	1643.385	28,512			2,970		114,724			(14,256)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/25/2022	7,134	12,689,721	1778.712		295,305		61,522		512,337			(233,783)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/25/2022	9,807	29,794,022	3038.16		355,948		74,156		475,621			(281,792)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/25/2021	03/25/2022	9,338	36,505,257	3909.52		1,038,295		216,311		2,333,002			(821,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/28/2022	1,149	2,042,946	1778.712		46,720		9,733		81,364			(36,987)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/28/2022	5,322	16,168,371	3038.16		207,950		43,323		290,949			(164,627)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/29/2021	03/29/2022	1,679	647,012	385.43		15,075		3,141		13,250			(11,935)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/30/2021	03/30/2022	2,613	1,003,638	384.12		23,385		4,872		23,273			(18,513)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/30/2020	03/30/2022	626	1,031,165	1646.563	33,513			3,491		131,352			(16,756)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/31/2021	03/31/2022	944	362,901	384.33		8,456		1,762		8,272			(6,694)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/01/2021	04/01/2022	924	356,178	385.67		8,299		2,421		7,176			(5,878)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/02/2020	04/01/2022	388	638,062	1642.726	20,673			3,015		82,958			(10,337)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2022	5,415	2,093,551	386.61		48,780		14,227		38,955			(34,552)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2022	2,357	4,203,381	1783.202		100,218		29,230		163,999			(70,988)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2022	4,307	13,118,904	3046.14		152,328		44,429		188,748			(107,899)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2022	8,426	34,326,050	4073.94		909,236		265,194		1,794,822			(644,042)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/07/2021	04/07/2022	2,834	1,097,753	387.32		25,578		7,460		19,077			(18,117)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/07/2021	04/07/2022	4,024	7,161,545	1779.807		169,513		49,441		289,244			(120,071)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/07/2021	04/07/2022	3,442	10,463,815	3040.39		127,914		37,308		172,083			(90,606)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/09/2021	04/08/2022	2,329	902,296	387.44		20,933		6,106		15,534			(14,828)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/08/2021	04/08/2022	1,604	622,158	387.78		14,496		4,228		10,345			(10,268)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/09/2021	04/08/2022	9,529	29,018,140	3045.17		353,675		103,155		460,026			(250,520)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/08/2021	04/08/2022	9,252	37,907,440	4097.17		1,008,714		294,208		2,003,555			(714,506)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/09/2021	04/11/2022	5,105	15,544,946	3045.17		205,844		60,038		279,313			(145,806)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/12/2021	04/12/2022	507	196,743	387.68		4,584		1,337		3,344			(3,247)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/12/2021	04/12/2022	3,403	10,378,786	3050.11		141,199		41,183		183,808			(100,016)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/13/2021	04/13/2022	2,511	973,196	387.56		22,675		6,614		16,791			(16,062)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/13/2021	04/13/2022	2,757	4,913,324	1782.379		112,849		32,914		186,707			(79,934)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/13/2021	04/13/2022	10,634	44,041,829	4141.59		1,091,197		318,266		2,020,388			(772,931)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/14/2021	04/14/2022	3,157	1,222,804	387.39		28,491		8,310		21,517			(20,181)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/15/2021	04/14/2022	2,518	976,554	387.77		22,656		6,608		16,544			(16,048)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/16/2021	04/14/2022	5,644	2,188,930	387.84		50,783		14,812		36,823			(35,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/15/2020	04/14/2022	251	415,353	1651.988	13,416			1,956		51,371			(6,708)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/14/2021	04/14/2022	2,529	4,509,325	1783.241		105,271		30,704		171,493			(74,567)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/15/2021	04/14/2022	3,711	6,635,021	1787.831		146,812		42,820		229,079			(103,992)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/19/2021	04/19/2022	3,533	1,365,979	386.63		31,827		9,283		26,199			(22,544)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/19/2021	04/19/2022	3,630	11,115,508	3061.74		149,218		43,522		168,709			(105,696)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/19/2021	04/19/2022	8,996	37,453,693	4163.26		1,006,939		293,691		1,841,330			(713,248)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/20/2021	04/20/2022	3,001	1,157,475	385.64		26,969		7,866		24,374			(19,103)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/20/2020	04/20/2022	497	822,503	1653.65	26,567			3,874		100,799			(13,283)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/20/2021	04/20/2022	1,735	3,109,049	1791.967		70,056		20,433		102,436			(49,623)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/21/2021	04/21/2022	6,436	2,490,153	386.88		58,021		16,923		46,872			(41,098)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/22/2021	04/22/2022	1,916	741,186	386.77		17,270		5,037		14,131			(12,233)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/23/2021	04/22/2022	4,189	1,621,832	387.12		37,627		10,974		29,915			(26,652)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/23/2020	04/22/2022	633	1,044,943	1651.819	33,752			4,922		129,360			(16,876)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/22/2021	04/22/2022	4,518	8,110,670	1795.345		192,924		56,270		269,464			(136,655)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/26/2021	04/26/2022	1,684	651,220	386.81		15,173		4,426		12,487			(10,748)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/26/2021	04/26/2022	3,475	10,671,004	3070.49		149,261		43,535		155,331			(105,727)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/27/2021	04/27/2022	4,386	1,692,248	385.86		39,429		11,500		35,448			(27,929)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/27/2021	04/27/2022	11,344	47,494,123	4186.72		1,164,742		339,716		1,999,740			(825,026)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/30/2021	04/28/2022	5,770	2,212,657	383.48		51,334		14,972		56,791			(36,361)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/28/2021	04/28/2022	3,509	1,349,163	384.5		31,435		9,169		31,843			(22,267)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/03/2021	05/03/2022	1,627	2,942,261	1808.487		67,467		25,300		81,063			(42,167)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/03/2021	05/03/2022	4,569	14,118,107	3090.2		187,549		70,331		151,113			(117,218)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/04/2021	05/04/2022	2,744	4,974,658	1812.882		113,091		42,409		124,689			(70,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/05/2020	05/05/2022	384	635,612	1653.663	20,276			3,802		77,891			(10,138)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/06/2021	05/06/2022	10,758	4,174,937	388.07		97,276		36,479		72,947			(60,798)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/07/2021	05/06/2022	3,204	1,247,148	389.3		28,934		10,850		19,357			(18,084)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/06/2020	05/06/2022	610	1,006,861	1651.692	32,522			6,098		124,734			(16,261)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/07/2020	05/06/2022	224	370,692	1653.695	11,973			2,245		45,418			(5,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/08/2020	05/06/2022	664	1,101,257	1657.688	35,571			6,669		131,952			(17,785)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/07/2021	05/06/2022	18,458	78,126,069	4232.6		2,174,368		815,388		3,896,882			(1,358,980)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/07/2021	05/09/2022	7,559	31,994,784	4232.6		904,325		339,122		1,596,938			(565,203)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/10/2021	05/10/2022	1,204	466,791	387.64		10,876		4,079		8,573			(6,798)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/10/2021	05/10/2022	2,663	4,865,969	1827.243		111,517		41,819		101,339			(69,698)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2021	05/11/2022	9,636	3,709,292	384.93		86,427		32,410		86,362			(54,017)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2020	05/11/2022	295	489,210	1656.75	15,850			2,972		58,927			(7,925)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2021	05/11/2022	2,692	4,893,397	1817.683		107,622		40,358		112,760			(67,264)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/12/2021	05/12/2022	2,027	775,675	382.7		18,073		6,777		21,561			(11,296)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/12/2020	05/12/2022	281	464,957	1652.908	15,111			2,833		57,217			(7,556)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/13/2021	05/13/2022	1,126	431,085	382.86		10,044		3,767		11,854			(6,278)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/13/2022	1,758	675,387	384.23		15,669		5,876		16,696			(9,793)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/13/2020	05/13/2022	1,639	2,702,700	1648.826	87,838			16,470		340,101			(43,919)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/14/2020	05/13/2022	212	349,418	1650.793	11,391			2,136		43,501			(5,696)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/13/2022	8,207	14,943,885	1820.969		355,223		133,209		353,397			(222,014)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/16/2022	2,017	3,672,396	1820.969		87,581		32,843		87,542			(54,738)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2022	1,485	569,966	383.78		13,280		4,980		14,685			(8,300)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/18/2021	05/18/2022	4,753	1,825,856	384.12		42,542		15,953		45,878			(26,589)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/18/2021	05/18/2022	2,722	4,937,700	1814.122		117,833		44,187		129,342			(73,646)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/19/2021	05/19/2022	2,852	1,093,488	383.42		25,478		9,554		29,045			(15,924)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/20/2021	05/20/2022	4,754	1,827,674	384.41		42,585		15,969		45,024			(26,616)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/21/2021	05/20/2022	1,588	611,658	385.07		14,190		5,321		14,295			(8,869)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/22/2020	05/20/2022	1,037	1,719,446	1658.654	56,054			10,510		204,909			(28,027)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/22/2020	05/24/2022	309	511,787	1658.654	16,684			3,128		60,991			(8,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/24/2021	05/24/2022	2,362	4,293,830	1817.67		98,036		36,764		105,216			(61,273)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2022	8,573	3,312,430	386.36		77,180		28,942		70,252			(48,237)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2022	2,327	4,225,641	1815.59		89,035		33,388		98,154			(55,647)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/26/2021	05/26/2022	2,058	797,591	387.63		18,584		6,969		15,210			(11,615)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/26/2021	05/26/2022	2,110	3,831,458	1815.809		88,182		33,068		95,892			(55,114)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/26/2021	05/26/2022	4,368	13,556,098	3103.49		174,971		65,614		139,151			(109,357)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/27/2021	05/27/2022	3,111	1,204,462	387.22		28,064		10,524		23,848			(17,540)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/27/2022	2,022	783,276	387.3		18,172		6,815		15,403			(11,358)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/29/2020	05/27/2022	392	653,618	1667.035	21,243			3,983		74,221			(10,621)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/27/2021	05/27/2022	2,505	4,554,140	1817.991		102,852		38,569		108,464			(64,282)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/27/2022	8,207	14,930,879	1819.178		364,164		136,561		376,030			(227,602)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/27/2022	23,214	97,595,572	4204.11		2,634,910		988,091		4,911,816			(1,646,819)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/29/2020	05/30/2022	367	611,941	1667.035	19,888			3,729		69,488			(9,944)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/31/2022	1,952	3,550,530	1819.178		85,174		31,940		88,714			(53,234)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/31/2022	7,338	30,851,694	4204.11		873,934		327,725		1,641,811			(546,209)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/01/2021	06/01/2022	2,583	1,001,992	387.86		23,346		10,700		18,979			(12,646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/01/2021	06/01/2022	2,267	4,126,571	1820.546		97,666		44,763		98,980			(52,902)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/02/2021	06/02/2022	4,791	1,860,374	388.29		43,347		19,867		34,021			(23,479)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/02/2020	06/02/2022	432	721,983	1669.76	23,537			5,394		80,677			(11,768)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/02/2021	06/02/2022	2,629	4,790,475	1821.855		100,052		45,857		102,380			(54,195)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2021	06/03/2022	1,264	490,768	388.2		11,435		5,241		9,066			(6,194)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/03/2022	1,499	582,785	388.91		13,521		6,197		10,115			(7,324)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2020	06/03/2022	474	793,360	1674.443	25,943			5,945		86,192			(12,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/03/2022	5,763	10,519,485	1825.404		252,502		115,730		241,166			(136,772)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/03/2022	8,364	26,097,751	3120.09		332,643		152,462		220,982			(180,182)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/06/2022	1,712	3,125,122	1825.404		75,783		34,734		72,579			(41,049)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/06/2022	3,603	11,241,675	3120.09		160,599		73,608		115,989			(86,991)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/07/2021	06/07/2022	1,493	582,785	390.31		13,579		6,224		9,003			(7,355)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2022	4,140	1,617,936	390.79		37,698		17,278		23,975			(20,420)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2022	2,861	5,214,601	1822.668		114,747		52,592		114,561			(62,155)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/09/2021	06/09/2022	4,741	1,856,072	391.5		43,246		19,821		25,802			(23,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/09/2020	06/09/2022	201	337,838	1679.595	10,980			2,516		35,561			(5,490)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/10/2021	06/10/2022	1,129	442,410	391.74		10,308		4,725		6,030			(5,584)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/11/2021	06/10/2022	3,285	1,290,780	392.94		29,946		13,725		15,654			(16,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/11/2020	06/10/2022	451	749,891	1664.386	24,371			5,585		86,487			(12,186)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/14/2021	06/14/2022	3,493	1,371,590	392.71		31,958		14,647		17,244			(17,311)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2022	4,988	1,955,712	392.08		45,568		20,885		26,206			(24,683)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/15/2020	06/15/2022	220	366,796	1669.299	11,994			2,749		41,104			(5,997)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/15/2021	06/15/2022	4,806	8,741,973	1818.858		183,836		84,258		198,564			(99,578)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/15/2021	06/15/2022	4,501	13,995,680	3109.15		191,750		87,885		151,632			(103,865)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/16/2021	06/16/2022	5,477	2,144,885	391.63		49,976		22,906		30,076			(27,070)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/17/2021	06/17/2022	530	206,834	390.55		4,819		2,209		3,211			(2,610)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/18/2021	06/17/2022	2,524	986,579	390.86		22,889		10,491		14,894			(12,398)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/19/2020	06/17/2022	651	1,086,668	1670.204	35,643			8,168		121,124			(17,821)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/18/2020	06/17/2022	326	544,491	1671.608	17,750			4,068		60,184			(8,875)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/18/2021	06/17/2022	9,577	29,283,784	3057.71		391,055		179,234		539,395			(211,822)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2022	3,828	11,704,159	3057.71		165,537		75,871		230,488			(89,666)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2022	3,208	1,253,798	390.87		29,088		13,332		19,115			(15,756)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2022	6,243	2,439,062	390.71		56,830		26,047		37,822			(30,783)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/23/2021	06/23/2022	2,716	1,060,866	390.63		24,718		11,329		16,611			(13,389)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/23/2021	06/23/2022	2,094	3,773,005	1802.028		86,635		39,708		115,111			(46,927)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/25/2021	06/24/2022	1,148	448,756	391.07		10,411		4,772		6,774			(5,639)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/24/2021	06/24/2022	1,924	752,738	391.29		17,539		8,039		11,139			(9,500)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/24/2021	06/24/2022	2,987	5,391,984	1804.968		128,649		58,964		165,475			(69,685)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2022	4,692	1,835,922	391.28		42,777		19,606		27,486			(23,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2022	3,541	6,400,805	1807.536		152,356		69,830		189,670			(82,526)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/29/2021	06/29/2022	2,123	831,236	391.51		19,368		8,877		12,224			(10,491)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/29/2021	06/29/2022	2,155	3,893,557	1806.504		90,944		41,683		114,667			(49,261)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/30/2021	06/30/2022	2,796	1,093,672	391.2		25,483		11,680		16,578			(13,803)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/30/2021	06/30/2022	3,504	6,336,405	1808.479		128,789		59,028		159,580			(69,761)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	07/01/2021	07/01/2022	3,082	1,203,985	390.63		27,932		15,130		19,236			(12,802)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	07/02/2021	07/01/2022	2,600	1,021,733	392.9		23,704		12,840		13,309			(10,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	07/01/2020	07/01/2022	486	810,615	1668.725	26,264			7,113		91,164			(13,132)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2020	07/01/2022	1,059	1,769,224	1670.568	57,500			15,573		196,810			(28,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2020	07/05/2022	517	864,368	1670.568	28,092			7,608		96,158			(14,046)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/06/2021	07/06/2022	1,624	639,471	393.69		14,900		8,071		7,858			(6,829)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2022	4,725	1,876,949	397.27		43,733		23,689		16,276			(20,044)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2020	07/07/2022	336	561,924	1670.632	18,431			4,992		62,490			(9,216)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2022	3,099	5,624,626	1814.827		122,157		66,168		139,278			(55,988)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/09/2021	07/08/2022	1,906	757,611	397.52		17,577		9,521		6,429			(8,056)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/08/2021	07/08/2022	1,755	697,821	397.56		16,259		8,807		5,897			(7,452)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/08/2020	07/08/2022	500	836,131	1670.623	27,509			7,450		92,991			(13,754)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/10/2020	07/08/2022	466	778,073	1671.036	25,676			6,954		86,321			(12,838)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/12/2021	07/12/2022	2,588	1,031,432	398.48		24,032		13,018		8,057			(11,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/10/2020	07/12/2022	332	555,083	1671.036	18,373			4,976		61,586			(9,187)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/12/2021	07/12/2022	3,577	11,127,440	3110.84		154,708		83,800		135,397			(70,908)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/13/2021	07/13/2022	2,709	1,078,524	398.19		25,130		13,612		8,721			(11,518)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/14/2021	07/14/2022	3,648	1,454,639	398.76		33,893		18,359		11,132			(15,534)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022	3,011	1,194,311	396.67		27,708		15,009		11,357			(12,700)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/15/2022	1,675	666,941	398.07		15,540		8,417		5,506			(7,122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2020	07/15/2022	803	1,347,971	1679.639	44,618			12,084		141,945			(22,309)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022	6,649	12,052,095	1812.716		285,884		154,854		335,535			(131,030)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/15/2022	3,063	5,561,087	1815.772		122,652		66,436		140,414			(56,215)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022	8,369	25,936,747	3099.03		333,605		180,703		325,608			(152,902)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/18/2022	1,633	2,960,241	1812.716		72,244		39,132		84,749			(33,112)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/18/2022	3,534	10,950,842	3099.03		156,729		84,895		159,246			(71,834)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2022	2,172	852,630	392.57		19,866		10,761		12,041			(9,105)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2022	3,453	10,633,889	3079.53		152,098		82,386		186,063			(69,712)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2022	5,181	2,047,226	395.17		47,700		25,838		22,897			(21,863)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/21/2021	07/21/2022	8,574	3,404,944	397.14		79,335		42,973		31,614			(36,362)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/24/2020	07/22/2022	807	1,358,037	1682.052	44,951			12,174		140,897			(22,476)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2022	7,004	2,799,290	399.66		65,223		35,329		20,560			(29,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2022	2,262	4,117,916	1820.536		100,888		54,648		108,525			(46,240)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2022	2,765	8,605,954	3112.61		115,954		62,808		103,520			(53,146)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/27/2021	07/27/2022	8,256	3,290,230	398.55		76,662		41,525		27,176			(35,137)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/27/2021	07/27/2022	4,533	14,118,761	3114.75		195,505		105,899		170,267			(89,607)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/28/2021	07/28/2022	2,490	993,433	398.93		23,147		12,538		7,929			(10,609)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/30/2021	07/29/2022	1,920	765,909	398.99		17,769		9,625		6,101			(8,144)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/29/2021	07/29/2022	1,845	737,169	399.51		17,176		9,304		5,570			(7,872)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/29/2020	07/29/2022	248	418,388	1685.33	13,849			3,751		42,529			(6,924)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/02/2021	08/02/2022	2,348	937,803	399.38		21,851		13,657		7,301			(8,194)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/02/2021	08/02/2022	3,832	11,942,893	3116.62		167,332		104,583		147,306			(62,750)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/03/2021	08/03/2022	5,095	2,039,555	400.3		47,522		29,701		14,521			(17,821)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2022	3,948	1,582,100	400.71		36,863		23,039		10,845			(13,824)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2022	2,219	4,041,660	1821.464		92,797		57,998		98,152			(34,799)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/05/2021	08/05/2022	2,648	1,062,432	401.21		24,755		15,472		6,945			(9,283)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/06/2021	08/05/2022	2,044	820,898	401.54		19,045		11,903		5,184			(7,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/06/2020	08/05/2022	409	689,008	1684.17	23,082			7,213		70,571			(11,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/05/2022	384	648,174	1687.656	21,843			6,826		64,933			(10,922)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/06/2021	08/05/2022	7,512	23,463,582	3123.34		312,561		195,351		255,726			(117,210)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/08/2022	330	556,556	1687.656	18,812			5,879		55,762			(9,406)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/06/2021	08/08/2022	3,490	10,899,908	3123.34		152,484		95,302		128,051			(57,181)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/09/2022	288	486,811	1687.656	16,454			5,142		48,776			(8,227)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2022	9,216	3,699,148	401.39		86,190		53,869		24,276			(32,321)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/11/2021	08/10/2022	4,080	1,639,094	401.73		38,027		23,767		10,384			(14,260)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2022	3,127	5,728,569	1832.195		119,299		74,562		113,153			(44,737)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/11/2020	08/11/2022	293	495,685	1691.587	16,705			5,220		48,423			(8,352)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/12/2021	08/12/2022	3,613	1,453,026	402.16		33,856		21,160		8,883			(12,696)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/13/2021	08/12/2022	2,217	893,232	402.85		20,723		12,952		5,078			(7,771)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2022	3,968	1,602,022	403.78		37,327		23,329		8,411			(13,998)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2022	5,286	2,134,974	403.89		49,745		31,091		11,133			(18,654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2022	1,752	3,220,854	1838.001		81,424		50,890		69,979			(30,534)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2022	5,260	2,122,738	403.58		49,460		30,912		11,498			(18,547)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2022	2,569	4,699,037	1828.821		97,349		60,843		96,063			(36,506)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/19/2021	08/19/2022	2,458	992,414	403.7		23,123		14,452		5,333			(8,671)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/20/2021	08/19/2022	3,313	1,337,725	403.73		31,035		19,397		7,166			(11,638)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/20/2020	08/19/2022	343	580,148	1689.004	19,725			6,164		57,653			(9,863)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2022	1,689	680,444	402.92		15,854		9,909		4,044			(5,945)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2022	4,452	1,794,918	403.18		41,822		26,138		10,432			(15,683)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2020	08/24/2022	634	1,072,626	1693.166	36,684			11,464		103,779			(18,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2022	2,962	5,434,219	1834.474		113,404		70,877		105,348			(42,526)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2022	4,126	1,658,084	401.86		38,633		24,146		11,073			(14,488)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/26/2021	08/26/2022	2,270	906,985	399.52		21,133		13,208		7,641			(7,925)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/27/2021	08/26/2022	4,146	1,657,634	399.85		38,457		24,036		13,533			(14,421)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/26/2020	08/26/2022	423	715,138	1691.987	24,243			7,576		69,733			(12,122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/27/2020	08/26/2022	417	705,930	1693.57	23,931			7,478		68,127			(11,966)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/28/2020	08/26/2022	341	579,147	1696.045	19,807			6,190		54,986			(9,903)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/28/2020	08/29/2022	618	1,048,044	1696.045	35,843			11,201		99,524			(17,922)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2022	4,769	1,915,583	401.7		44,633		27,896		13,270			(16,737)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2022	9,614	3,860,315	401.54		89,945		56,216		27,277			(33,730)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2022	2,849	5,239,857	1838.993		119,624		74,765		104,876			(44,859)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/01/2021	09/01/2022	3,338	1,336,407	400.41		31,138		22,056		10,575			(9,082)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/03/2021	09/02/2022	2,873	1,149,508	400.08		26,669		18,890		9,420			(7,778)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/02/2021	09/02/2022	3,138	1,257,377	400.75		29,297		20,752		9,667			(8,545)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/04/2020	09/02/2022	1,190	2,014,991	1693.288	67,905			24,050		194,900			(33,953)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/04/2020	09/06/2022	1,227	2,077,949	1693.288	70,027			24,801		201,037			(35,013)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/07/2021	09/07/2022	3,375	1,345,008	398.5		31,339		22,198		12,972			(9,140)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2022	8,964	3,567,767	397.99		83,129		58,883		36,131			(24,246)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/10/2021	09/09/2022	2,134	848,977	397.77		19,696		13,952		8,794			(5,745)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/09/2021	09/09/2022	2,007	799,614	398.42		18,631		13,197		7,817			(5,434)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/11/2020	09/09/2022	715	1,208,783	1689.593	40,736			14,427		119,799			(20,368)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/09/2020	09/09/2022	387	654,184	1692.116	22,373			7,924		63,787			(11,187)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2022	4,107	1,633,253	397.72		38,055		26,955		17,196			(11,099)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2022	3,403	10,613,394	3118.56		149,701		106,038		141,857			(43,663)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2022	8,255	3,282,441	397.63		76,481		54,174		34,934			(22,307)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2022	3,674	1,459,784	397.28		34,013		24,093		16,060			(9,920)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/17/2021	09/16/2022	2,289	901,235	393.8		20,909		14,810		13,257			(6,098)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/16/2021	09/16/2022	3,553	1,407,143	396		32,786		23,224		17,304			(9,563)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/18/2020	09/16/2022	680	1,150,336	1692.706	39,457			13,974		111,784			(19,728)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/20/2021	09/20/2022	4,141	12,746,766	3077.94		183,287		129,829		256,072			(53,459)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2022	9,589	3,787,263	394.94		88,243		62,506		51,439			(25,738)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2022	4,934	1,934,372	392.04		44,877		31,788		33,008			(13,089)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2022	5,584	2,208,395	395.52		51,456		36,448		28,685			(15,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/22/2020	09/22/2022	655	1,103,112	1684.774	37,947			13,440		112,793			(18,974)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2022	2,277	891,028	391.3		20,761		14,706		16,212			(6,055)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2022	3,632	1,409,913	388.18		32,851		23,269		32,022			(9,582)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2022	6,495	2,532,770	389.96		59,014		41,801		50,924			(17,212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/29/2020	09/29/2022	411	692,023	1684.199	23,806			8,431		71,040			(11,903)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/30/2021	09/30/2022	2,895	1,125,490	388.8		26,224		18,575		24,572			(7,649)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/01/2021	09/30/2022	24,518	9,586,269	390.99		222,401		176,068		179,345			(46,334)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/01/2020	09/30/2022	602	1,015,855	1686.904	34,742			13,752		102,535			(17,371)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2022	2,376	925,776	389.61		21,571		17,077		19,226			(4,494)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/05/2021	10/05/2022	9,274	3,613,660	389.65		84,198		66,657		74,953			(17,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/05/2020	10/05/2022	352	597,663	1695.716	20,619			8,162		57,024			(10,310)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2022	4,780	1,857,482	388.63		43,279		34,263		41,382			(9,017)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/06/2020	10/06/2022	208	351,989	1692.225	12,179			4,821		34,356			(6,089)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/08/2021	10/07/2022	3,983	1,546,460	388.26		35,878		28,403		35,371			(7,475)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/07/2021	10/07/2022	2,552	994,122	389.58		23,163		18,337		20,783			(4,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/08/2020	10/07/2022	640	1,089,866	1703.311	37,709			14,927		98,876			(18,855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/09/2020	10/07/2022	863	1,471,045	1704.713	51,192			20,264		132,193			(25,596)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2022	2,424	938,690	387.24		21,778		17,241		23,086			(4,537)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/09/2020	10/11/2022	337	573,910	1704.713	19,972			7,906		51,594			(9,986)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/12/2021	10/12/2022	10,047	3,887,784	386.95		90,197		71,406		97,549			(18,791)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/12/2020	10/12/2022	325	554,798	1707.547	19,251			7,620		48,922			(9,626)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2022	3,565	1,382,225	387.72		32,068		25,387		33,029			(6,681)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/14/2022	5,855	2,274,940	388.55		52,779		41,783		51,525			(10,996)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/14/2021	10/14/2022	1,078	419,304	388.99		9,728		7,701		9,221			(2,027)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/15/2020	10/14/2022	960	1,635,750	1704.328	56,597			22,403		147,479			(28,298)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/14/2022	8,025	14,582,963	1817.155		348,611		275,984		417,386			(72,627)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2022	2,409	4,378,307	1817.155		100,910		79,887		120,523			(21,023)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2022	1,566	607,075	387.54		14,084		11,150		14,771			(2,934)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2022	6,773	2,622,584	387.24		60,844		48,168		65,140			(12,676)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2022	2,995	5,448,243	1818.921		126,553		100,187		150,576			(26,365)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2022	5,984	2,314,302	386.77		53,692		42,506		59,305			(11,186)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/20/2020	10/20/2022	931	1,583,836	1700.516	55,276			21,880		146,585			(27,638)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/22/2021	10/21/2022	3,251	1,251,264	384.91		29,029		22,982		36,024			(6,048)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/21/2021	10/21/2022	3,637	1,405,085	386.28		32,598		25,807		37,178			(6,791)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/22/2020	10/21/2022	517	879,373	1702.408	30,602			12,113		80,372			(15,301)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/23/2020	10/21/2022	509	867,089	1704.072	30,522			12,081		78,366			(15,261)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/21/2021	10/21/2022	2,828	5,159,470	1824.496		114,751		90,845		125,996			(23,906)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/25/2021	10/25/2022	3,512	1,353,428	385.37		31,400		24,858		38,046			(6,542)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/26/2021	10/26/2022	6,418	2,476,521	385.88		57,455		45,485		67,547			(11,970)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/27/2021	10/27/2022	4,191	1,621,356	386.83		37,615		29,779		41,729			(7,837)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/27/2020	10/27/2022	502	847,553	1687.825	30,173			11,943		85,194			(15,086)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/29/2021	10/28/2022	6,663	2,564,595	384.91		59,499		47,103		74,354			(12,396)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/28/2021	10/28/2022	3,794	1,467,211	386.72		34,039		26,948		38,068			(7,092)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	10/28/2022	851	1,427,290	1676.769	50,812			20,113		153,549			(25,406)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/28/2021	10/28/2022	2,837	5,198,133	1831.949		122,980		97,359		126,641			(25,621)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	10/31/2022	501	839,757	1676.769	29,895			11,834		90,355			(14,948)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/01/2021	11/01/2022	5,586	2,150,113	384.9		49,883		43,647		62,621			(6,235)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/02/2021	11/02/2022	8,249	3,196,631	387.5		74,162		64,892		79,425			(9,270)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/04/2021	11/04/2022	6,621	2,586,305	390.64		60,002		52,502		52,449			(7,500)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/05/2021	11/04/2022	2,338	920,028	393.54		21,345		18,677		15,232			(2,668)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/05/2021	11/04/2022	7,492	13,843,791	1847.707		333,991		292,242		284,893			(41,749)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/05/2021	11/07/2022	2,131	3,936,658	1847.707		101,239		88,584		86,392			(12,655)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/08/2021	11/08/2022	4,072	1,602,147	393.45		37,170		32,524		26,890			(4,646)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/09/2021	11/09/2022	6,823	2,689,000	394.08		62,385		54,587		43,209			(7,798)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/11/2021	11/10/2022	2,541	994,304	391.25		23,068		20,184		19,522			(2,883)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/10/2021	11/10/2022	3,446	1,354,541	393.08		31,425		27,497		23,423			(3,928)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/10/2021	11/10/2022	2,762	5,101,568	1846.931		116,894		102,283		100,045			(14,612)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/12/2020	11/11/2022	551	944,379	1712.71	33,998			14,874		80,634			(16,999)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2022	5,389	2,114,114	392.28		49,047		42,917		38,984			(6,131)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/16/2021	11/16/2022	5,567	2,182,113	391.96		50,625		44,297		41,199			(6,328)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2022	3,953	1,553,397	392.96		36,039		31,534		27,414			(4,505)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/17/2020	11/17/2022	409	704,666	1723.216	25,157			11,006		55,883			(12,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2022	3,416	6,326,977	1851.991		119,575		104,628		99,380			(14,947)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2022	6,781	21,483,416	3168.12		304,030		266,026		215,452			(38,004)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/18/2021	11/18/2022	3,969	1,561,864	393.53		36,235		31,706		26,528			(4,529)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/19/2021	11/18/2022	2,606	1,029,700	395.19		23,889		20,903		15,525			(2,986)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/20/2020	11/18/2022	904	1,553,246	1718.199	55,296			24,192		127,722			(27,648)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/18/2020	11/18/2022	405	696,085	1719.13	24,781			10,842		56,860			(12,390)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/19/2020	11/18/2022	2,033	3,496,699	1720.061	124,308			54,385		283,735			(62,154)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/20/2020	11/21/2022	253	435,469	1718.199	15,546			6,801		35,824			(7,773)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2022	2,753	1,086,225	394.61		25,200		22,050		17,208			(3,150)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/23/2020	11/23/2022	444	764,054	1722.096	27,314			11,950		61,146			(13,657)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/24/2020	11/23/2022	265	457,252	1728.68	16,324			7,142		34,873			(8,162)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/24/2021	11/24/2022	12,235	4,803,412	392.61		111,439		97,509		87,568			(13,930)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/26/2021	11/25/2022	5,160	2,025,932	392.61		47,002		41,126		37,112			(5,875)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/30/2021	11/30/2022	4,741	1,869,635	394.34		43,376		37,954		30,629			(5,422)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2022	2,752	1,084,204	393.92		25,154		24,105		18,324			(1,048)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/01/2020	12/01/2022	446	769,299	1723.49	27,695			13,270		61,030			(13,847)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/02/2021	12/02/2022	2,781	1,097,566	394.61		25,464		24,403		17,704			(1,061)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/03/2021	12/02/2022	4,204	1,659,096	394.69		38,491		36,887		26,611			(1,604)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/03/2020	12/02/2022	787	1,354,978	1722.679	48,644			23,308		108,142			(24,322)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2022	5,708	2,259,589	395.88		52,422		50,238		33,541			(2,184)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/07/2021	12/07/2022	6,125	2,428,113	396.45		56,332		53,985		34,655			(2,347)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/08/2021	12/08/2022	2,512	994,707	395.95		23,077		22,116		14,747			(962)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2021	12/09/2022	3,619	1,432,854	395.93		33,242		31,857		21,313			(1,385)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/10/2021	12/09/2022	3,501	1,386,791	396.11		32,174		30,833		20,363			(1,341)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2020	12/09/2022	544	939,876	1727.728	33,930			16,258		72,401			(16,965)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2021	12/09/2022	3,176	5,835,799	1837.585		132,857		127,321		135,685			(5,536)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/13/2021	12/13/2022	1,146	454,518	396.44		10,545		10,105		6,567			(439)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/13/2021	12/13/2022	3,564	11,235,358	3152.68		160,711		154,015		139,752			(6,696)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/14/2021	12/14/2022	8,079	3,199,896	396.09		74,238		71,144		47,499			(3,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/14/2020	12/14/2022	1,131	1,946,300	1720.285	69,483			33,294		158,323			(34,741)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/15/2021	12/15/2022	4,742	1,878,069	396.05		43,571		41,756		28,010			(1,815)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/15/2021	12/15/2022	8,085	25,520,978	3156.64		372,858		357,323		312,803			(15,536)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/16/2021	12/16/2022	3,827	1,515,404	396.01		35,157		33,692		22,707			(1,465)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/16/2022	3,773	1,495,207	396.33		34,689		33,243		21,900			(1,445)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2020	12/16/2022	1,211	2,091,208	1727.261	74,865			35,873		161,851			(37,433)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/16/2022	8,263	15,175,579	1836.471		348,798		334,265		357,007			(14,533)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/16/2021	12/16/2022	2,834	5,236,814	1847.697		119,641		114,656		109,776			(4,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/19/2022	2,297	4,218,218	1836.471		107,667		103,181		110,928			(4,486)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2022	5,705	2,260,375	396.21		52,441		50,256		33,641			(2,185)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/21/2021	12/21/2022	7,652	3,022,294	394.95		70,117		67,196		49,209			(2,922)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/22/2021	12/22/2022	4,676	1,839,731	393.42		42,682		40,903		33,290			(1,778)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/23/2021	12/23/2022	2,249	884,545	393.33		20,521		19,666		16,127			(855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/23/2020	12/23/2022	304	522,927	1721.803	19,348			9,271		42,144			(9,674)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/24/2020	12/23/2022	523	900,588	1723.286	33,592			16,096		71,819			(16,796)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/24/2020	12/27/2022	1,041	1,793,286	1723.286	67,069			32,137		143,107			(33,534)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/27/2021	12/27/2022	2,924	5,410,940	1850.333		129,595		124,195		113,625			(5,400)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/28/2021	12/28/2022	9,186	3,615,490	393.58		83,879		80,384		65,330			(3,495)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/29/2021	12/29/2022	2,009	788,191	392.41		18,286		17,524		15,403			(762)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/30/2021	12/30/2022	2,589	1,014,361	391.83		23,533		22,553		20,608			(981)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/04/2021	01/04/2023	501	862,938	1721.169		31,929		16,630		69,999			(15,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/06/2023	1,097	1,905,875	1738.099		69,374		36,132		136,716			(33,242)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/07/2021	01/06/2023	467	811,631	1738.12		29,462		15,345		58,213			(14,117)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/09/2023	474	824,176	1738.099		30,000		15,625		59,163			(14,375)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/10/2023	752	1,307,609	1738.099		47,597		24,790		93,887			(22,807)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/14/2021	01/13/2023	500	868,708	1738.899		31,882		16,605		62,043			(15,277)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/19/2021	01/19/2023	275	477,255	1737.031		17,611		9,172		34,613			(8,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/20/2023	1,400	2,426,367	1733.354		89,290		46,505		180,863			(42,785)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/21/2021	01/20/2023	357	619,091	1734.96		22,783		11,866		45,605			(10,917)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/23/2023	481	833,223	1733.354		30,746		16,014		62,148			(14,732)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/24/2023	211	365,371	1733.354		13,482		7,022		27,258			(6,460)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/28/2021	01/27/2023	748	1,293,497	1729.382		47,859		24,927		99,382			(22,933)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/03/2021	02/03/2023	971	1,676,586	1727.005		61,866		34,800		131,200			(27,066)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/16/2021	02/16/2023	548	952,560	1738.606		35,149		19,772		68,726			(15,378)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2023	665	1,157,224	1741.204		42,702		24,020		82,019			(18,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/24/2023	1,433	2,482,090	1731.505		91,837		51,658		188,889			(40,179)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/25/2021	02/24/2023	870	1,513,635	1739.659		55,853		31,417		108,566			(24,436)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/27/2023	863	1,493,435	1731.505		55,257		31,082		113,722			(24,175)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/28/2023	757	1,311,594	1731.505		48,660		27,371		99,896			(21,289)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/04/2021	03/03/2023	563	975,320	1732.794		36,477		22,038		73,649			(14,439)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/03/2021	03/03/2023	138	239,924	1741.125		8,973		5,421		17,052			(3,552)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/12/2021	03/10/2023	908	348,752	383.96		11,509		6,953		11,904			(4,556)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/10/2021	03/10/2023	260	99,783	384.09		3,303		1,995		3,384			(1,307)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2023	472	181,500	384.94		6,008		3,630		5,918			(2,378)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2023	564	995,175	1764.857		37,120		22,427		59,145			(14,693)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/17/2023	1,685	646,052	383.31		21,320		12,881		22,896			(8,439)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/18/2021	03/17/2023	748	286,965	383.49		9,470		5,721		10,079			(3,748)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/17/2021	03/17/2023	690	265,421	384.48		8,785		5,308		8,867			(3,478)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2023	1,329	510,863	384.27		16,910		10,216		17,312			(6,693)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2023	2,190	843,816	385.22		27,930		16,875		27,263			(11,056)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2023	282	495,102	1758.449		18,566		11,217		31,026			(7,349)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/24/2021	03/24/2023	2,280	879,118	385.55		29,099		17,581		27,946			(11,518)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/24/2023	351	135,600	385.88		4,475		2,704		4,237			(1,771)				
Bespoke Index Option			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/25/2021	03/24/2023	2,528	977,687	386.67		32,264		19,493		29,313			(12,771)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/24/2023	1,651	2,936,661	1778.712		109,537		66,179		156,278			(43,359)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/27/2023	460	818,623	1778.712		30,617		18,497		43,620			(12,119)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2021	03/28/2023	401	713,744	1778.712		26,694		16,128		38,048			(10,566)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2021	03/29/2023	1,673	644,873	385.43		21,345		12,896		20,705			(8,449)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2021	03/30/2023	4,248	1,631,921	384.12		54,017		32,635		56,034			(21,382)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2021	03/31/2023	3,732	1,434,429	384.33		47,480		28,686		48,771			(18,794)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2021	03/31/2023	271	104,540	385.67		3,450		2,228		3,320			(1,222)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2021	04/06/2023	4,697	1,815,810	386.61		60,103		38,817		55,192			(21,287)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2021	04/06/2023	9,117	3,531,195	387.32		116,529		75,259		103,411			(41,271)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/09/2021	04/06/2023	6,474	2,508,440	387.44		82,779		53,461		72,996			(29,317)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2021	04/06/2023	1,696	657,587	387.78		21,700		14,015		18,794			(7,686)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2021	04/06/2023	292	520,134	1779.807		19,505		12,597		27,581			(6,908)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2021	04/06/2023	247	440,006	1783.202		16,456		10,628		22,677			(5,828)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2021	04/12/2023	1,696	657,468	387.68		21,762		14,055		18,987			(7,707)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	3,441	1,333,460	387.56		44,138		28,505		38,786			(15,632)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	408	727,534	1782.379		27,210		17,573		37,874			(9,637)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2023	4,125	1,598,133	387.39		52,898		34,163		46,940			(18,735)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023	4,923	1,909,158	387.77		63,002		40,689		54,966			(22,313)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/16/2021	04/14/2023	3,609	1,399,626	387.84		46,188		29,830		40,148			(16,358)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023	1,673	2,991,006	1787.831		112,761		72,825		148,762			(39,936)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2021	04/19/2023	6,479	2,504,877	386.63		82,911		53,547		76,842			(29,364)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2023	2,596	1,001,113	385.64		33,137		21,401		32,325			(11,736)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2023	381	682,646	1791.967		25,872		16,709		32,866			(9,163)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	5,685	2,198,654	386.77		72,556		46,859		67,069			(25,697)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2021	04/21/2023	3,875	1,499,330	386.88		49,628		32,051		45,478			(17,577)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/23/2021	04/21/2023	2,135	826,670	387.12		27,280		17,618		24,765			(9,662)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	2,259	4,055,833	1795.345		153,716		99,275		189,733			(54,441)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2023	703	271,801	386.81		8,997		5,810		8,307			(3,186)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2023	5,521	2,130,496	385.86		70,519		45,544		68,384			(24,976)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/30/2021	04/28/2023	6,870	2,634,321	383.48		86,933		56,144		95,151			(30,789)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2021	04/28/2023	5,239	2,014,248	384.5		66,672		43,059		69,229			(23,613)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/06/2021	05/02/2023	10,001	3,881,051	388.07		128,075		88,051		111,666			(40,023)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/07/2021	05/02/2023	1,461	568,713	389.3		18,768		12,903		15,336			(5,865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/03/2021	05/03/2023	961	1,737,914	1808.487		65,867		45,284		72,849			(20,583)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/04/2021	05/04/2023	376	680,775	1812.882		26,006		17,879		27,437			(8,127)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/10/2021	05/10/2023	2,710	1,050,513	387.64		34,772		23,906		31,108			(10,866)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/10/2021	05/10/2023	833	1,521,676	1827.243		57,976		39,858		53,852			(18,117)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/11/2021	05/11/2023	11,326	4,359,788	384.93		144,309		99,212		148,014			(45,097)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/11/2021	05/11/2023	722	1,311,631	1817.683		50,104		34,447		50,811			(15,658)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2021	05/12/2023	3,109	1,189,949	382.7		39,387		27,079		44,992			(12,309)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/13/2021	05/12/2023	1,743	667,307	382.86		22,021		15,140		25,041			(6,882)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/12/2023	2,048	787,022	384.23		25,972		17,856		27,663			(8,116)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/12/2023	1,467	2,670,889	1820.969		101,761		69,961		100,426			(31,800)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/15/2023	358	651,499	1820.969		24,887		17,110		24,547			(7,777)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/16/2023	356	647,701	1820.969		24,742		17,010		24,421			(7,732)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/17/2021	05/17/2023	1,840	706,253	383.78		23,377		16,072		25,448			(7,305)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/18/2021	05/18/2023	6,698	2,572,828	384.12		85,161		58,548		91,266			(26,613)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/18/2021	05/18/2023	552	1,001,494	1814.122		38,157		26,233		40,264			(11,924)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/19/2021	05/19/2023	4,892	1,875,643	383.42		62,084		42,683		68,837			(19,401)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/20/2021	05/19/2023	3,049	1,171,996	384.41		38,676		26,590		41,025			(12,086)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/21/2021	05/19/2023	2,353	905,911	385.07		29,895		20,553		30,712			(9,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/24/2021	05/24/2023	1,040	1,891,145	1817.67		71,674		49,276		73,896			(22,398)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/25/2021	05/25/2023	12,067	4,662,216	386.36		154,319		106,095		148,962			(48,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/25/2021	05/25/2023	507	921,317	1815.59		35,102		24,133		36,712			(10,969)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/27/2021	05/26/2023	1,781	689,473	387.22		22,753		15,642		21,119			(7,110)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/26/2023	884	342,438	387.3		11,300		7,769		10,447			(3,531)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/26/2021	05/26/2023	4,538	1,759,085	387.63		58,226		40,030		52,778			(18,196)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/26/2023	2,791	5,077,994	1819.178		193,979		133,361		195,959			(60,619)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/30/2023	571	1,039,577	1819.178		39,816		27,373		40,223			(12,442)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/31/2023	401	728,684	1819.178		27,909		19,187		28,212			(8,721)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/01/2021	06/01/2023	5,582	2,165,010	387.86		71,662		52,253		64,505			(19,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/01/2021	06/01/2023	273	497,102	1820.546		19,039		13,883		19,019			(5,156)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/03/2021	06/02/2023	1,655	642,321	388.2		21,197		15,456		18,825			(5,741)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/02/2021	06/02/2023	4,300	1,669,595	388.29		55,264		40,296		48,709			(14,967)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/02/2023	4,914	1,911,174	388.91		63,069		45,988		54,016			(17,081)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/02/2021	06/02/2023	1,113	2,027,728	1821.855		77,459		56,481		76,707			(20,979)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/02/2023	2,438	4,450,806	1825.404		170,021		123,973		162,936			(46,047)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/05/2023	594	1,083,450	1825.404		41,496		30,258		39,746			(11,239)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/06/2023	864	1,577,692	1825.404		60,426		44,060		57,918			(16,365)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/07/2021	06/07/2023	4,897	1,911,174	390.31		63,260		46,127		50,445			(17,133)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2023	3,626	1,416,934	390.79		46,901		34,198		36,501			(12,702)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2023	396	721,064	1822.668		28,194		20,558		27,183			(7,636)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/09/2021	06/09/2023	6,518	2,551,766	391.5		84,463		61,588		63,364			(22,876)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/10/2021	06/09/2023	536	209,992	391.74		6,930		5,053		5,148			(1,877)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/11/2021	06/09/2023	5,446	2,139,857	392.94		70,615		51,490		49,167			(19,125)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/14/2021	06/14/2023	5,517	2,166,591	392.71		71,714		52,292		50,659			(19,423)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2023	5,490	2,152,529	392.08		71,249		51,952		52,115			(19,297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2023	880	1,600,303	1818.858		62,252		45,392		62,742			(16,860)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/17/2021	06/16/2023	813	317,683	390.55		10,484		7,644		8,347			(2,839)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/18/2021	06/16/2023	4,048	1,582,308	390.86		52,216		38,074		40,904			(14,142)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/16/2021	06/16/2023	7,477	2,928,262	391.63		96,925		70,675		72,685			(26,251)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/21/2021	06/21/2023	2,785	1,088,454	390.87		35,919		26,191		28,248			(9,728)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2023	4,559	1,781,408	390.71		58,786		42,865		46,660			(15,921)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/23/2021	06/23/2023	2,679	1,046,306	390.63		34,528		25,177		27,544			(9,351)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/25/2021	06/23/2023	996	389,377	391.07		12,849		9,369		10,018			(3,480)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/24/2021	06/23/2023	4,007	1,567,854	391.29		51,739		37,726		39,876			(14,013)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/24/2021	06/23/2023	1,023	1,846,869	1804.968		71,474		52,116		82,198			(19,357)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/28/2021	06/28/2023	4,001	1,565,533	391.28		51,663		37,671		40,017			(13,992)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2023	823	1,487,014	1807.536		57,696		42,070		64,914			(15,626)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/29/2021	06/29/2023	3,191	1,249,481	391.51		41,233		30,066		31,585			(11,167)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/29/2021	06/29/2023	260	469,502	1806.504		18,217		13,283		20,690			(4,934)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/01/2021	06/30/2023	3,861	1,508,370	390.63		49,776		38,369		39,949			(11,407)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2021	06/30/2023	5,661	2,214,448	391.2		73,077		53,285		56,942			(19,792)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/02/2021	06/30/2023	3,256	1,279,235	392.9		42,215		32,541		30,073			(9,674)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2021	06/30/2023	591	1,068,495	1808.479		41,671		30,385		46,318			(11,286)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/06/2021	07/06/2023	2,220	874,122	393.69		28,846		22,235		19,813			(6,611)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/07/2021	07/07/2023	4,753	1,888,363	397.27		62,316		48,035		35,159			(14,281)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/09/2021	07/07/2023	2,830	1,124,958	397.52		37,124		28,616		20,650			(8,507)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/08/2021	07/07/2023	5,470	2,174,715	397.56		71,766		55,319		39,828			(16,446)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/07/2021	07/07/2023	642	1,165,741	1814.827		45,580		35,135		48,013			(10,446)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/12/2021	07/12/2023	8,640	3,442,709	398.48		113,609		87,574		60,182			(26,035)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/13/2021	07/13/2023	4,738	1,886,546	398.19		62,256		47,989		33,572			(14,267)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023	6,667	2,644,757	396.67		87,277		67,276		51,346			(20,001)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	1,801	716,794	398.07		23,654		18,233		12,859			(5,421)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/14/2021	07/14/2023	3,993	1,592,192	398.76		52,542		40,501		27,456			(12,041)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023	1,035	1,876,948	1812.716		73,764		56,860		79,059			(16,904)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	1,063	1,931,048	1815.772		75,890		58,499		79,206			(17,392)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2021	07/17/2023	757	1,371,669	1812.716		54,044		41,659		57,875			(12,385)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2023	917	1,661,934	1812.716		65,480		50,474		70,162			(15,006)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/19/2021	07/19/2023	2,107	827,037	392.57		27,292		21,038		20,142			(6,254)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2021	07/20/2023	3,384	1,337,058	395.17		44,123		34,011		28,377			(10,112)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2021	07/21/2023	6,365	2,527,909	397.14		83,421		64,304		48,187			(19,117)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	7,793	3,114,360	399.66		102,774		79,222		51,765			(23,552)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	756	1,376,096	1820.536		54,218		41,793		54,529			(12,425)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/27/2021	07/27/2023	6,169	2,458,567	398.55		81,133		62,540		43,595			(18,593)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2021	07/28/2023	5,196	2,072,836	398.93		68,404		52,728		36,014			(15,676)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023	4,813	1,920,407	398.99		63,373		48,850		33,252			(14,523)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023	1,989	794,596	399.51		26,222		20,213		13,355			(6,009)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2021	08/02/2023	2,762	1,103,279	399.38		36,408		29,582		18,798			(6,827)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2021	08/03/2023	3,816	1,527,682	400.3		50,414		40,961		24,722			(9,453)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	2,689	1,077,349	400.71		35,553		28,886		17,048			(6,666)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/06/2021	08/04/2023	2,717	1,090,936	401.54		36,001		29,251		16,447			(6,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	342	623,159	1821.464		24,802		20,151		24,628			(4,650)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	10,933	4,388,473	401.39		144,820		117,666		67,280			(27,154)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/11/2021	08/10/2023	4,241	1,703,748	401.73		56,224		45,682		25,608			(10,542)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/12/2021	08/10/2023	2,249	904,461	402.16		29,847		24,251		13,256			(5,596)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/13/2021	08/10/2023	3,373	1,358,887	402.85		44,707		36,325		19,120			(8,383)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	477	873,283	1832.195		34,757		28,240		31,503			(6,517)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023	2,924	1,180,670	403.78		38,962		31,657		15,853			(7,305)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2023	6,329	2,556,214	403.89		84,355		68,538		34,146			(15,817)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2023	201	369,715	1838.001		14,715		11,956		12,717			(2,759)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	6,783	2,737,298	403.58		90,331		73,394		37,301			(16,937)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023	1,557	628,660	403.7		20,746		16,856		8,506			(3,890)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023	4,810	1,942,079	403.73		64,089		52,072		26,229			(12,017)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	393	719,519	1828.821		28,781		23,384		26,889			(5,396)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2023	2,320	934,937	402.92		30,853		25,068		13,339			(5,785)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023	6,193	2,496,761	403.18		82,393		66,944		35,132			(15,449)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023	582	1,068,061	1834.474		42,509		34,538		38,108			(7,970)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2021	08/25/2023	2,540	1,014,675	399.52		33,484		27,206		17,635			(6,278)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023	2,138	854,797	399.85		28,208		22,919		14,584			(5,289)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2023	6,391	2,568,132	401.86		84,748		68,858		39,077			(15,890)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2023	7,869	3,161,059	401.7		104,315		84,756		48,859			(19,559)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2023	7,834	3,145,785	401.54		103,811		84,346		49,133			(19,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2023	744	1,368,430	1838.993		54,464		44,252		47,110			(10,212)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	3,856	1,542,651	400.08		50,907		43,483		26,201			(7,424)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/01/2021	09/01/2023	3,574	1,431,095	400.41		47,226		40,339		23,860			(6,887)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/02/2021	09/01/2023	2,742	1,098,965	400.75		36,266		30,977		17,975			(5,289)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/07/2021	09/07/2023	11,229	4,474,621	398.5		147,662		126,128		83,504			(21,534)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2023	10,692	4,255,252	397.99		140,423		119,945		81,729			(20,478)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/09/2021	09/08/2023	929	370,032	398.42		12,211		10,430		6,943			(1,781)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	2,826	1,124,070	397.72		37,094		31,685		22,023			(5,410)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023	8,922	3,547,534	397.63		117,069		99,996		69,913			(17,073)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023	2,657	1,046,207	393.8		34,525		29,490		25,197			(5,035)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	6,237	2,469,924	396		81,507		69,621		53,114			(11,887)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2023	2,853	1,133,311	397.28		37,399		31,945		22,780			(5,454)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2023	10,090	3,984,976	394.94		131,504		112,327		91,044			(19,178)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023	5,167	2,025,819	392.04		66,649		56,930		53,585			(9,720)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2023	3,376	1,335,379	395.52		44,068		37,641		29,640			(6,427)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2023	2,432	951,555	391.3		31,401		26,822		26,198			(4,579)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	5,119	1,987,184	388.18		65,577		56,014		63,471			(9,563)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/30/2021	09/29/2023	1,442	560,708	388.8		18,503		15,805		17,412			(2,698)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023	5,558	2,167,582	389.96		71,530		61,099		63,734			(10,431)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/01/2021	09/29/2023	3,414	1,334,861	390.99		44,050		39,462		37,363			(4,589)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	1,956	762,238	389.61		25,154		22,534		22,867			(2,620)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/05/2021	10/05/2023	6,122	2,385,523	389.65		78,722		70,522		71,481			(8,200)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023	2,999	1,164,223	388.26		38,303		34,313		37,243			(3,990)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2023	2,496	969,962	388.63		32,009		28,675		30,503			(3,334)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	2,915	1,135,727	389.58		37,479		33,575		34,167			(3,904)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023	5,312	2,056,904	387.24		67,878		60,807		69,155			(7,071)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/12/2021	10/12/2023	7,076	2,737,892	386.95		90,350		80,939		93,320			(9,412)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	5,301	2,055,493	387.72		67,626		60,581		67,703			(7,044)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	10,470	4,068,119	388.55		133,841		119,899		128,999			(13,942)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2021	10/13/2023	2,953	1,148,593	388.99		37,789		33,852		35,689			(3,936)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	1,722	3,128,596	1817.155		123,580		110,707		133,453			(12,873)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023	540	980,603	1817.155		38,734		34,699		41,895			(4,035)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023	727	1,321,070	1817.155		52,314		46,865		56,471			(5,449)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	4,222	1,636,382	387.54		53,837		48,229		54,510			(5,608)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023	8,563	3,315,795	387.24		109,090		97,726		112,027			(11,364)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023	588	1,069,064	1818.921		42,014		37,638		45,088			(4,376)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	4,600	1,770,471	384.91		58,071		52,022		66,348			(6,049)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	2,859	1,104,352	386.28		36,333		32,548		38,970			(3,785)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	7,139	2,761,006	386.77		90,837		81,375		95,327			(9,462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	969	1,767,411	1824.496		69,989		62,699		71,208			(7,291)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023	2,846	1,096,826	385.37		36,086		32,327		40,398			(3,759)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/26/2021	10/26/2023	7,169	2,766,521	385.88		91,019		81,537		99,702			(9,481)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	4,224	1,625,917	384.91		53,330		47,775		61,160			(5,555)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	2,490	962,864	386.72		31,582		28,292		33,456			(3,290)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	2,886	1,116,263	386.83		36,613		32,800		38,597			(3,814)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	1,009	1,849,019	1831.949		72,482		64,931		70,248			(7,550)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023	4,078	1,569,771	384.9		51,488		48,270		59,232			(3,218)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/02/2021	11/02/2023	11,717	4,540,432	387.5		149,380		140,044		152,919			(9,336)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/04/2021	11/02/2023	5,201	2,031,609	390.64		66,637		62,472		59,268			(4,165)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/02/2023	2,545	1,001,487	393.54		32,849		30,796		25,441			(2,053)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023	1,814	3,351,853	1847.707		132,398		124,123		111,622			(8,275)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023	1,059	1,955,986	1847.707		77,457		72,616		65,272			(4,841)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023	5,205	2,047,774	393.45		67,372		63,161		52,499			(4,211)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/09/2021	11/09/2023	6,249	2,462,627	394.08		81,020		75,957		61,280			(5,064)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/11/2021	11/10/2023	2,927	1,145,022	391.25		37,557		35,209		32,648			(2,347)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/12/2021	11/10/2023	2,459	964,457	392.25		31,634		29,657		26,231			(1,977)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/10/2021	11/10/2023	3,693	1,451,489	393.08		47,609		44,633		37,941			(2,976)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/15/2021	11/15/2023	6,885	2,700,935	392.28		88,591		83,054		73,630			(5,537)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/16/2021	11/16/2023	3,518	1,378,772	391.96		45,224		42,397		38,188			(2,826)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/17/2021	11/17/2023	5,470	2,149,582	392.96		70,506		66,100		56,820			(4,407)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/18/2021	11/17/2023	4,863	1,913,747	393.53		62,771		58,848		49,223			(3,923)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/19/2021	11/17/2023	1,591	628,810	395.19		20,625		19,336		14,918			(1,289)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/17/2021	11/17/2023	548	1,015,291	1851.991		40,104		37,597		32,877			(2,506)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/22/2021	11/22/2023	3,458	1,364,628	394.61		44,760		41,962		33,446			(2,797)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/26/2021	11/24/2023	19,052	7,480,161	392.61		245,349		230,015		202,108			(15,334)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/30/2021	11/30/2023	5,395	2,127,396	394.34		69,991		65,617		53,170			(4,374)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/01/2021	12/01/2023	7,119	2,804,315	393.92		91,982		90,065		71,573			(1,916)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/02/2021	12/01/2023	1,227	484,196	394.61		15,882		15,551		11,954			(331)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/03/2021	12/01/2023	2,547	1,005,092	394.69		32,867		32,182		24,719			(685)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/06/2021	12/06/2023	1,986	786,168	395.88		25,786		25,249		18,323			(537)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/07/2021	12/07/2023	8,423	3,339,264	396.45		109,528		107,246		75,742			(2,282)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2021	12/08/2023	3,239	1,282,365	395.93		41,933		41,060		29,865			(874)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/08/2021	12/08/2023	3,866	1,530,755	395.95		50,056		49,013		35,614			(1,043)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/10/2021	12/08/2023	6,920	2,741,116	396.11		89,634		87,767		63,277			(1,867)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2021	12/08/2023	555	1,020,761	1837.585		42,260		41,379		37,925			(880)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/14/2021	12/14/2023	6,388	2,530,182	396.09		82,990		81,261		58,763			(1,729)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/16/2021	12/15/2023	5,698	2,256,610	396.01		73,791		72,254		52,658			(1,537)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/15/2021	12/15/2023	6,263	2,480,569	396.05		81,363		79,668		57,772			(1,695)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/15/2023	3,839	1,521,576	396.33		49,756		48,719		34,956			(1,037)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/15/2023	1,005	1,846,357	1836.471		77,178		75,570		69,529			(1,608)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/16/2021	12/15/2023	593	1,094,789	1847.697		45,324		44,380		37,501			(944)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/18/2023	699	1,283,388	1836.471		53,646		52,528		48,415			(1,118)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2023	4,931	1,953,876	396.21		64,087		62,752		45,342			(1,335)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/21/2021	12/21/2023	12,200	4,818,564	394.95		158,049		154,756		118,928			(3,293)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/23/2021	12/22/2023	1,943	764,362	393.33		24,995		24,474		20,385			(521)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/22/2021	12/22/2023	5,364	2,110,113	393.42		69,001		67,563		56,037			(1,438)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/28/2021	12/28/2023	13,997	5,508,768	393.58		180,137		176,384		145,851			(3,753)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/30/2021	12/29/2023	1,442	564,972	391.83		18,475		18,090		16,231			(385)				
Bespoke Index Option			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/29/2021	12/29/2023	1,425	559,237	392.41		18,287		17,906		15,644			(381)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/06/2021	01/06/2022	7,855	29,441,571	3748.14		672,540		28,023		1,498,372			(644,518)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/06/2021	01/06/2022	172	5,298,924	30829.4		94,662		3,944		167,851			(90,718)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/15/2021	01/14/2022	264	8,132,571	30814.26		140,906		5,871		250,739			(135,035)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/15/2021	01/15/2022	72	2,228,411	30814.26		43,019		1,792		82,150			(41,226)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/15/2021	01/17/2022	71	2,174,395	30814.26		31,345		1,306		56,093			(30,039)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/15/2021	01/18/2022	130	4,007,901	30814.26		88,957		3,707		163,905			(85,250)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/19/2021	01/19/2022	128	3,947,832	30930.52		68,348		2,848		118,506			(65,500)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/22/2021	01/21/2022	146	4,511,825	30996.98		84,180		3,508		151,668			(80,673)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/21/2021	01/21/2022	102	3,166,069	31176.01		50,893		2,121		90,258			(48,773)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/22/2021	01/22/2022	65	2,003,395	30996.98		33,973		1,416		64,169			(32,557)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/22/2021	01/23/2022	57	1,764,873	30996.98		27,226		1,134		49,711			(26,091)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/22/2021	01/24/2022	98	3,039,872	30996.98		49,340		2,056		87,131			(47,285)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/25/2021	01/25/2022	71	2,192,091	30960		43,285		1,804		77,260			(41,481)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/29/2021	01/28/2022	179	5,372,718	29982.62		95,535		3,981		172,485			(91,554)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/29/2021	01/29/2022	63	1,899,632	29982.62		31,096		1,296		56,677			(29,800)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	01/29/2021	01/30/2022	23	696,135	29982.62		9,119		380		15,662			(8,739)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	01/29/2021	01/31/2022	150	4,498,707	29982.62		78,100		3,254		139,513			(74,846)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/05/2021	02/04/2022	138	4,312,272	31148.24		76,599		9,575		132,225			(67,024)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/05/2021	02/05/2022	42	1,308,789	31148.24		25,453		3,182		50,358			(22,271)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/05/2021	02/06/2022	49	1,539,857	31148.24		26,329		3,291		50,554			(23,038)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/05/2021	02/07/2022	115	3,586,141	31148.24		61,027		7,628		107,030			(53,399)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	02/08/2021	02/08/2022	329	1,286,803	3915.59		18,401		2,300		28,613			(16,101)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/08/2021	02/08/2022	113	3,540,659	31385.76		60,867		7,608		106,967			(53,259)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/16/2021	02/16/2022	8,856	34,828,434	3932.59		950,956		118,869		1,930,414			(832,086)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/19/2021	02/18/2022	23,224	90,727,822	3906.71		2,775,026		346,878		6,107,949			(2,428,148)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/24/2021	02/24/2022	185	5,917,017	31961.86		95,667		11,958		166,300			(83,709)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/25/2021	02/25/2022	9,323	35,701,338	3829.34		1,004,487		125,561		2,199,637			(878,926)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	02/25/2021	02/25/2022	117	3,680,272	31402.01		64,168		8,021		110,270			(56,147)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/26/2021	02/26/2022	2,573	9,807,878	3811.15		188,173		23,522		405,901			(164,651)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/26/2021	02/27/2022	2,043	7,786,029	3811.15		145,688		18,211		319,452			(127,477)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	02/26/2021	02/28/2022	2,012	7,666,604	3811.15		162,658		20,332		368,400			(142,326)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/08/2021	03/08/2022	97	3,079,024	31802.44		50,447		10,510		86,410			(39,937)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/10/2021	03/10/2022	10,266	40,023,387	3898.81		1,005,725		209,526		2,070,409			(796,199)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/10/2021	03/10/2022	214	6,923,732	32297.02		132,118		27,525		228,703			(104,594)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/12/2021	03/11/2022	18,436	72,699,558	3943.34		2,150,525		448,026		4,711,606			(1,702,499)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/12/2021	03/11/2022	200	6,556,285	32778.64		106,905		22,272		166,668			(84,633)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	03/12/2021	03/12/2022	91	2,995,718	32778.64		48,048		10,010		89,381			(38,038)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	03/12/2021	03/13/2022	42	1,386,519	32778.64		21,514		4,482		39,846			(17,032)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/12/2021	03/14/2022	8,595	33,894,702	3943.34		998,898		208,104		2,123,214			(790,795)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/12/2021	03/14/2022	109	3,571,600	32778.64		67,226		14,005		114,782			(53,220)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/15/2021	03/15/2022	10,598	42,061,208	3968.94		1,259,399		262,375		2,625,057			(997,024)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/18/2021	03/18/2022	9,089	35,588,522	3915.46		1,076,131		224,194		2,417,466			(851,937)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/19/2021	03/18/2022	191	6,238,129	32627.97		103,264		21,513		165,067			(81,750)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/18/2021	03/18/2022	106	3,488,764	32862.3		65,418		13,629		109,718			(51,789)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	03/19/2021	03/19/2022	88	2,869,423	32627.97		45,503		9,480		86,612			(36,023)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	03/19/2021	03/20/2022	86	2,794,180	32627.97		49,400		10,292		95,379			(39,108)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/19/2021	03/21/2022	134	4,370,044	32627.97		75,287		15,685		126,178			(59,602)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/29/2021	03/29/2022	117	3,885,046	33171.37		70,243		14,634		114,762			(55,609)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/30/2021	03/30/2022	120	3,984,325	33066.96		68,425		14,255		115,821			(54,170)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	03/31/2021	03/31/2022	211	6,970,105	32981.55		132,902		27,688		233,088			(105,214)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/01/2021	04/01/2022	303	10,045,711	33153.21		170,808		49,819		270,649			(120,989)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/01/2021	04/02/2022	48	1,579,152	33153.21		22,829		6,658		43,739			(16,170)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/01/2021	04/03/2022	63	2,073,484	33153.21		33,894		9,886		65,995			(24,009)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/01/2021	04/04/2022	136	4,508,860	33153.21		80,566		23,498		136,227			(57,067)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/06/2021	04/06/2022	97	3,228,357	33430.24		60,825		17,741		99,657			(43,084)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/09/2021	04/08/2022	195	6,575,792	33800.6		104,138		30,373		147,618			(73,764)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/09/2021	04/09/2022	64	2,163,631	33800.6		31,243		9,113		57,506			(22,131)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/09/2021	04/10/2022	55	1,874,048	33800.6		33,792		9,856		64,135			(23,936)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/09/2021	04/11/2022	116	3,925,437	33800.6		69,592		20,298		103,503			(49,294)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/12/2021	04/12/2022	10,712	44,219,445	4127.99		1,239,763		361,598		2,404,880			(878,165)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/13/2021	04/13/2022	186	6,278,950	33677.27		108,600		31,675		174,137			(76,925)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/14/2021	04/14/2022	7,819	32,250,344	4124.66		729,393		212,740		1,327,072			(516,653)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/16/2021	04/14/2022	189	6,452,060	34200.67		110,892		32,343		150,452			(78,548)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/16/2021	04/16/2022	27	910,749	34200.67		13,970		4,074		23,723			(9,895)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/16/2021	04/17/2022	73	2,512,959	34200.67		32,701		9,538		53,320			(23,163)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/16/2021	04/18/2022	130	4,448,416	34200.67		81,215		23,688		115,565			(57,528)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/21/2021	04/21/2022	9,646	40,255,198	4173.42		964,575		281,334		1,681,482			(683,241)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/22/2022	18,625	77,855,896	4180.17		2,263,420		660,164		4,256,637			(1,603,256)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/22/2021	04/22/2022	68	2,304,994	33815.9		37,169		10,841		53,647			(26,328)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/22/2022	175	5,947,120	34043.49		103,745		30,259		142,398			(73,486)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/23/2022	84	2,843,889	34043.49		45,002		13,126		75,798			(31,876)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/24/2022	61	2,075,839	34043.49		31,092		9,069		52,544			(22,024)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/25/2022	9,408	39,327,429	4180.17		1,066,189		310,972		1,941,138			(755,217)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/25/2022	140	4,753,654	34043.49		81,637		23,811		122,052			(57,827)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/26/2021	04/26/2022	9,262	38,785,872	4187.62		1,165,645		339,980		2,157,345			(825,665)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/27/2021	04/27/2022	212	7,207,209	33984.93		135,060		39,393		195,984			(95,668)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	04/29/2021	04/29/2022	132	4,483,118	34060.36		81,238		23,694		119,356			(57,543)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/05/2021	05/05/2022	9,006	37,533,680	4167.59		894,446		335,417		1,540,625			(559,029)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/05/2021	05/05/2022	275	9,405,128	34230.34		173,476		65,053		253,986			(108,422)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/13/2021	05/13/2022	162	5,518,888	34021.45		93,932		35,224		134,667			(58,707)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/17/2021	05/17/2022	9,378	39,044,974	4163.29		1,150,245		431,342		2,103,289			(718,903)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/18/2021	05/18/2022	8,891	36,700,359	4127.83		956,549		358,706		1,743,657			(597,843)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/18/2021	05/18/2022	118	4,003,845	34060.66		67,855		25,445		94,121			(42,409)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/19/2021	05/19/2022	187	6,348,335	33896.04		120,667		45,250		172,776			(75,417)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/21/2021	05/20/2022	148	5,070,490	34207.84		82,781		31,043		107,530			(51,738)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	05/21/2021	05/21/2022	94	3,206,436	34207.84		54,904		20,589		82,135			(34,315)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	05/21/2021	05/22/2022	60	2,044,946	34207.84		35,313		13,242		54,058			(22,071)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/21/2021	05/23/2022	172	5,892,247	34207.84		92,043		34,516		127,883			(57,527)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/24/2021	05/24/2022	90	3,112,256	34393.98		51,158		19,184		67,690			(31,974)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/27/2022	883	3,714,037	4204.11		53,854		20,195		71,986			(33,658)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/27/2022	229	7,894,417	34529.45		139,156		52,184		172,911			(86,973)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/28/2022	54	1,871,385	34529.45		31,907		11,965		45,804			(19,942)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/29/2022	54	1,871,209	34529.45		27,981		10,493		40,665			(17,488)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/30/2022	86	2,960,167	34529.45		43,434		16,288		60,569			(27,146)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/31/2022	379	1,593,593	4204.11		23,107		8,665		30,799			(14,442)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/31/2022	86	2,953,055	34529.45		47,751		17,907		60,152			(29,844)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/14/2021	06/14/2022	79	2,714,890	34393.75		49,181		22,541		63,263			(26,640)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/18/2021	06/17/2022	186	6,200,995	33290.08		103,571		47,470		143,671			(56,101)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/17/2021	06/17/2022	145	4,897,536	33823.45		81,983		37,576		117,931			(44,408)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	06/18/2021	06/18/2022	53	1,773,652	33290.08		26,406		12,103		45,114			(14,303)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	06/18/2021	06/19/2022	85	2,817,446	33290.08		45,042		20,644		78,154			(24,398)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/18/2021	06/20/2022	133	4,434,175	33290.08		73,018		33,466		105,870			(39,551)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	06/24/2021	06/24/2022	514	2,191,460	4266.49		31,995		14,665		41,007			(17,331)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	06/29/2021	06/29/2022	10,207	43,808,127	4291.8		1,077,087		493,665		1,689,230			(583,422)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	07/01/2021	07/01/2022	133	4,615,363	34633.53		78,187		42,352		100,181			(35,836)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	07/07/2021	07/07/2022	399	1,740,321	4358.13		25,583		13,857		31,374			(11,725)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	07/12/2021	07/12/2022	72	2,531,432	34996.18		45,082		24,419		52,762			(20,662)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	07/13/2021	07/13/2022	9,167	40,052,713	4369.21		992,770		537,751		1,464,274			(455,020)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/15/2022	17,218	74,504,933	4327.16		1,822,623		987,254		2,807,174			(835,369)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/15/2022	164	5,694,499	34687.85		92,756		50,243		111,775			(42,513)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/16/2022	36	1,242,267	34687.85		17,829		9,657		24,847			(8,172)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/17/2022	59	2,036,137	34687.85		33,018		17,885		44,916			(15,133)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/18/2022	8,343	36,103,386	4327.16		896,248		485,467		1,373,804			(410,780)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/18/2022	76	2,635,609	34687.85		40,865		22,135		51,036			(18,730)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	07/19/2021	07/19/2022	62	2,115,107	33962.04		44,428		24,065		61,502			(20,363)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	07/20/2021	07/20/2022	125	4,312,517	34511.99		76,620		41,503		96,700			(35,118)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	07/22/2021	07/22/2022	118	4,098,210	34823.35		72,765		39,415		89,018			(33,351)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/22/2022	150	5,260,561	35061.55		85,989		46,577		97,319			(39,412)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/23/2022	57	1,992,251	35061.55		25,755		13,951		32,376			(11,804)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/24/2022	11	372,943	35061.55		4,214		2,283		5,251			(1,932)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/25/2022	96	3,359,589	35061.55		59,642		32,306		70,750			(27,336)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	07/29/2022	150	5,252,516	34935.47		87,626		47,464		98,617			(40,162)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	07/30/2022	35	1,226,726	34935.47		18,661		10,108		22,770			(8,553)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	07/31/2022	55	1,938,344	34935.47		30,785		16,675		37,185			(14,110)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	08/01/2022	84	2,951,093	34935.47		54,142		29,327		62,706			(24,815)				
S&P Digital			Equity/Index.	SUN 549300V8M85QISCSJ683	08/02/2021	08/02/2022	10,671	46,817,339	4387.16		1,173,459		733,412		1,722,510			(440,047)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/02/2021	08/02/2022	78	2,720,983	34838.16		50,157		31,348		59,120			(18,809)				
S&P Digital			Equity/Index.	SUN 549300V8M85QISCSJ683	08/04/2021	08/04/2022	472	2,076,241	4402.66		30,521		19,075		36,159			(11,445)				
S&P Digital			Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/05/2022	591	2,620,193	4436.52		38,517		24,073		45,028			(14,444)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/05/2021	08/05/2022	147	5,155,944	35064.25		89,854		56,159		102,665			(33,695)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/05/2022	159	5,582,458	35208.51		86,439		54,025		92,541			(32,415)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/06/2022	35	1,245,034	35208.51		18,827		11,767		22,511			(7,060)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/07/2022	28	970,350	35208.51		17,052		10,658		20,652			(6,395)				
S&P Digital			Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/08/2022	335	1,485,633	4436.52		21,839		13,649		25,485			(8,190)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/08/2022	88	3,092,844	35208.51		49,000		30,625		54,695			(18,375)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/11/2021	08/11/2022	162	5,757,565	35484.97		103,579		64,737		108,119			(38,842)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/12/2022	163	5,790,367	35515.38		95,497		59,686		98,638			(35,811)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/13/2022	56	1,977,495	35515.38		30,441		19,025		32,193			(11,415)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/14/2022	86	3,060,698	35515.38		49,685		31,053		52,816			(18,632)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/15/2022	110	3,916,719	35515.38		59,971		37,482		62,785			(22,489)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/16/2021	08/16/2022	96	3,430,627	35625.4		66,509		41,568		68,498			(24,941)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/18/2021	08/18/2022	174	6,082,521	34960.69		108,883		68,052		128,409			(40,831)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/19/2021	08/19/2022	128	4,459,915	34894.12		81,088		50,680		94,450			(30,408)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/24/2021	08/24/2022	7,966	35,736,898	4486.23		949,662		593,539		1,239,837			(356,123)				
S&P Digital			Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/26/2022	727	3,277,579	4509.37		48,508		30,318		53,926			(18,191)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/26/2021	08/26/2022	163	5,754,129	35213.12		95,362		59,601		107,289			(35,761)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/27/2021	08/26/2022	164	5,809,657	35455.8		97,235		60,772		100,764			(36,463)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	08/27/2021	08/27/2022	68	2,426,545	35455.8		40,428		25,268		44,287			(15,161)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	08/27/2021	08/28/2022	63	2,241,302	35455.8		37,294		23,309		40,777			(13,985)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	08/27/2021	08/29/2022	293	1,321,618	4509.37		19,560		12,225		21,711			(7,335)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	08/27/2021	08/29/2022	107	3,782,520	35455.8		67,363		42,102		71,438			(25,261)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/01/2021	09/01/2022	8,070	36,511,360	4524.09		863,416		611,586		1,079,328			(251,830)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/01/2021	09/01/2022	111	3,920,116	35312.53		66,240		46,920		69,917			(19,320)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/03/2021	09/02/2022	184	6,506,586	35369.09		107,780		76,344		112,002			(31,436)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/02/2021	09/02/2022	124	4,378,025	35443.82		73,168		51,827		76,329			(21,341)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/03/2021	09/03/2022	52	1,840,913	35369.09		31,040		21,987		35,171			(9,053)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/03/2021	09/04/2022	35	1,246,338	35369.09		14,969		10,603		16,381			(4,366)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/03/2021	09/05/2022	41	1,463,634	35369.09		30,721		21,761		34,643			(8,960)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/03/2021	09/06/2022	98	3,452,202	35369.09		53,706		38,042		57,016			(15,664)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/10/2021	09/09/2022	175	6,054,580	34607.72		103,085		73,019		120,347			(30,067)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/10/2021	09/10/2022	40	1,373,833	34607.72		20,942		14,834		28,865			(6,108)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/10/2021	09/11/2022	99	3,423,623	34607.72		56,147		39,771		77,270			(16,376)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/10/2021	09/12/2022	83	2,880,119	34607.72		42,080		29,807		49,569			(12,273)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/13/2021	09/13/2022	74	2,585,395	34869.63		49,936		35,372		59,318			(14,565)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/15/2021	09/15/2022	145	5,063,212	34814.39		85,404		60,494		103,134			(24,909)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/16/2021	09/16/2022	2,268	10,147,441	4473.75		195,825		138,709		290,848			(57,116)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/17/2021	09/16/2022	165	5,713,454	34584.88		91,954		65,134		105,105			(26,820)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/17/2021	09/17/2022	56	1,952,920	34584.88		29,883		21,167		40,982			(8,716)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/17/2021	09/18/2022	43	1,490,789	34584.88		28,633		20,282		40,081			(8,351)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/17/2021	09/19/2022	110	3,818,111	34584.88		63,742		45,151		78,209			(18,591)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/24/2021	09/23/2022	140	4,855,534	34798		76,003		53,836		83,522			(22,168)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/24/2021	09/24/2022	51	1,780,995	34798		28,339		20,074		37,477			(8,266)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	09/24/2021	09/25/2022	53	1,850,672	34798		30,240		21,420		40,068			(8,820)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	09/24/2021	09/26/2022	111	3,850,936	34798		72,026		51,018		86,388			(21,008)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	09/30/2021	09/30/2022	12,524	53,946,551	4307.54		1,215,722		861,137		1,774,398			(354,586)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	10/05/2021	10/05/2022	308	1,338,615	4345.72		19,678		15,578		22,967			(4,100)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	10/06/2021	10/06/2022	452	1,973,126	4363.55		28,808		22,806		33,674			(6,002)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/11/2021	10/11/2022	9,136	39,843,271	4361.19		996,221		788,675		1,405,744			(207,546)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/11/2021	10/11/2022	166	5,713,332	34496.06		110,594		87,553		133,776			(23,040)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	10/12/2021	10/12/2022	10,293	44,780,827	4350.65		1,140,298		902,736		1,620,637			(237,562)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/13/2021	10/13/2022	161	5,519,507	34377.81		99,338		78,642		123,789			(20,695)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/14/2021	10/14/2022	8,333	36,984,744	4438.26		834,988		661,032		1,088,457			(173,956)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/14/2021	10/14/2022	159	5,538,163	34912.56		98,796		78,214		114,107			(20,583)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/15/2021	10/14/2022	147	5,202,802	35294.76		88,869		70,355		89,368			(18,514)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	10/15/2021	10/15/2022	37	1,317,984	35294.76		20,687		16,377		24,698			(4,310)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	10/15/2021	10/16/2022	89	3,155,611	35294.76		56,104		44,416		67,421			(11,688)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/15/2021	10/17/2022	88	3,112,618	35294.76		56,408		44,656		58,150			(11,752)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/20/2021	10/20/2022	9,019	40,911,239	4536.19		963,806		763,013		1,184,847			(200,793)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/22/2021	10/21/2022	145	5,160,940	35677.02		83,888		66,412		81,847			(17,477)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	10/22/2021	10/22/2022	65	2,325,988	35677.02		36,702		29,056		40,076			(7,646)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	10/22/2021	10/23/2022	34	1,197,622	35677.02		21,435		16,969		23,850			(4,466)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/22/2021	10/24/2022	119	4,258,226	35677.02		72,681		57,539		75,058			(15,142)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/26/2021	10/25/2022	1,709	7,818,569	4574.79		87,573		69,328		97,280			(18,244)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/27/2021	10/26/2022	3,069	13,970,770	4551.68		174,146		137,865		195,656			(36,280)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/26/2021	10/26/2022	8,125	37,169,180	4574.79		1,055,939		835,952		1,280,161			(219,987)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/27/2021	10/27/2022	7,061	32,138,456	4551.68		959,379		759,509		1,192,862			(199,871)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/29/2021	10/28/2022	17,250	79,442,307	4605.38		1,977,862		1,565,808		2,314,582			(412,055)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	10/29/2021	10/31/2022	7,329	33,753,995	4605.38		895,815		709,187		1,054,015			(186,628)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	11/01/2021	11/01/2022	263	1,212,242	4613.67		17,941		15,699		18,513			(2,243)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	11/05/2021	11/04/2022	166	6,022,427	36327.95		100,345		87,802		92,945			(12,543)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	11/05/2021	11/05/2022	45	1,624,968	36327.95		25,861		22,628		23,679			(3,233)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	11/05/2021	11/06/2022	38	1,368,061	36327.95		24,930		21,814		23,073			(3,116)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	11/05/2021	11/07/2022	96	3,501,578	36327.95		64,007		56,006		59,296			(8,001)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	11/12/2021	11/11/2022	849	3,974,378	4682.85		58,423		51,120		59,289			(7,303)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	11/12/2021	11/11/2022	159	5,727,249	36100.31		98,647		86,317		94,585			(12,331)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	11/12/2021	11/12/2022	61	2,197,489	36100.31		32,990		28,866		33,118			(4,124)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	11/12/2021	11/13/2022	52	1,876,086	36100.31		33,989		29,740		33,896			(4,249)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	11/12/2021	11/14/2022	230	1,076,824	4682.85		15,829		13,851		16,062			(1,979)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	11/12/2021	11/14/2022	99	3,579,567	36100.31		64,815		56,713		62,922			(8,102)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	11/16/2021	11/16/2022	8,445	39,699,924	4700.9		1,015,368		888,447		1,083,453			(126,921)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	11/26/2021	11/25/2022	107	3,746,126	34899.34		60,449		52,893		63,270			(7,556)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	11/26/2021	11/27/2022	69	2,418,020	34899.34		40,986		35,862		49,987			(5,123)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	11/26/2021	11/28/2022	54	1,891,308	34899.34		42,631		37,302		48,200			(5,329)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	11/30/2021	11/30/2022	10,614	48,475,249	4567		1,355,470		1,186,036		1,577,166			(169,434)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/01/2021	12/01/2022	205	6,959,876	34022.04		128,974		123,600		161,216			(5,374)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/03/2021	12/02/2022	176	6,082,675	34580.08		106,201		101,775		112,096			(4,425)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/02/2021	12/02/2022	124	4,301,238	34639.79		76,813		73,613		86,993			(3,201)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/03/2021	12/03/2022	20	691,519	34580.08		9,197		8,814		10,868			(383)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/03/2021	12/04/2022	71	2,439,358	34580.08		51,129		48,999		63,406			(2,130)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/03/2021	12/05/2022	96	3,303,300	34580.08		49,871		47,793		54,113			(2,078)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/09/2021	12/09/2022	8,163	38,100,000	4667.45		849,478		814,083		908,517			(35,395)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/15/2021	12/15/2022	225	8,076,038	35927.43		143,235		137,267		140,781			(5,968)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	12/17/2021	12/16/2022	19,127	88,380,650	4620.64		2,319,878		2,223,217		2,572,121			(96,662)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/16/2021	12/16/2022	156	5,612,656	35897.64		93,617		89,717		90,839			(3,901)				
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	12/17/2021	12/19/2022	6,833	31,574,968	4620.64		924,923		886,385		1,030,843			(38,538)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/21/2021	12/21/2022	114	4,047,731	35492.7		80,438		77,087		81,066			(3,352)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/22/2021	12/22/2022	10,815	50,792,823	4696.56		1,348,319		1,292,139		1,404,334			(56,180)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/22/2021	12/22/2022	193	6,914,929	35753.89		135,490		129,844		134,803			(5,645)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/27/2021	12/27/2022	131	4,737,793	36302.38		89,074		85,363		81,751			(3,711)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/28/2021	12/28/2022	188	6,851,016	36398.21		117,118		112,238		105,799			(4,880)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/31/2021	12/30/2022	203	7,390,662	36338.3		126,823		121,539		114,867			(5,284)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/31/2021	12/31/2022	38	1,379,502	36338.3		25,184		24,135		23,687			(1,049)				
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/31/2021	01/02/2023	14	501,806	36338.3		11,893		11,397		11,257			(496)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/05/2021	01/05/2022	14,215	52,977,134	3726.86		1,205,671		50,236		2,625,271			(1,155,435)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/07/2021	01/07/2022	3,990	11,835,202	2966.38		116,108		4,838		340,884			(111,271)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/07/2021	01/07/2022	9,705	36,914,201	3803.79		915,114		38,130		2,040,783			(876,985)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/07/2022	152	4,742,096	31097.97		77,115		3,213		127,942			(73,902)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/08/2022	81	2,521,905	31097.97		40,684		1,695		76,230			(38,989)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/09/2022	28	857,313	31097.97		11,145		464		19,289			(10,681)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/10/2022	127	3,939,923	31097.97		82,573		3,441		148,031			(79,132)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/11/2021	01/11/2022	4,259	12,628,273	2965.04		153,068		6,378		453,109			(146,690)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2021	01/12/2022	12,849	48,842,251	3801.19		1,141,223		47,551		2,478,232			(1,093,672)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/13/2021	01/13/2022	2,338	4,065,917	1739.01		95,447		3,977		249,115			(91,470)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/13/2021	01/13/2022	5,472	16,242,083	2968.09		165,840		6,910		456,881			(158,930)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/13/2021	01/13/2022	2,021	7,700,201	3809.84		143,946		5,998		317,221			(137,948)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/14/2022	10,467	31,010,051	2962.68		369,451		15,394		1,111,613			(354,057)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/15/2022	2,577	9,711,672	3768.25		184,530		7,689		387,954			(176,841)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/16/2022	883	3,326,173	3768.25		69,258		2,886		157,521			(66,372)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/17/2022	1,813	6,831,317	3768.25		115,835		4,826		249,809			(111,009)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/18/2022	2,449	7,254,684	2962.68		85,247		3,552		262,032			(81,695)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/18/2022	2,644	9,963,845	3768.25		212,125		8,839		430,362			(203,287)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/19/2021	01/19/2022	11,157	42,383,345	3798.91		1,049,280		43,720		2,220,623			(1,005,560)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2020	01/21/2022	580	1,025,378	1766.377	33,940			707		52,204			(16,970)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2021	01/21/2022	15,841	60,852,134	3841.47		1,913,199		79,717		4,664,754			(1,833,483)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/21/2021	01/21/2022	6,923	26,675,931	3853.07		637,689		26,570		1,354,403			(611,119)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2021	01/22/2022	1,824	7,005,395	3841.47		120,545		5,023		247,634			(115,523)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2021	01/23/2022	1,117	4,289,788	3841.47		88,803		3,700		198,724			(85,103)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2021	01/24/2022	9,241	35,499,162	3841.47		1,028,774		42,866		2,397,677			(985,909)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/25/2021	01/25/2022	3,790	11,221,535	2960.97		134,103		5,588		408,531			(128,515)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/25/2021	01/25/2022	2,338	9,014,072	3855.36		182,227		7,593		363,957			(174,634)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/26/2021	01/26/2022	3,751	6,506,490	1734.437		145,943		6,081		391,711			(139,862)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/26/2021	01/26/2022	2,651	10,206,242	3849.62		190,264		7,928		383,869			(182,336)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/27/2021	01/27/2022	2,562	4,420,259	1725.107		100,237		4,177		288,746			(96,060)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/02/2021	02/02/2022	9,582	36,664,515	3826.31		960,376		120,047		1,990,174			(840,329)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/03/2021	02/03/2022	4,469	13,177,092	2948.54		137,843		17,230		476,903			(120,612)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/05/2020	02/04/2022	385	676,096	1757.088	22,108			1,382		38,180			(11,054)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/04/2021	02/04/2022	10,110	39,144,277	3871.74		1,004,489		125,561		2,129,261			(878,928)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/05/2021	02/05/2022	6,972	27,098,083	3886.83		243,251		30,406		297,341			(212,845)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/05/2021	02/06/2022	6,577	25,563,724	3886.83		231,166		28,896		459,502			(202,270)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/05/2021	02/07/2022	7,145	27,769,609	3886.83		262,838		32,855		996,082			(229,984)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/08/2021	02/08/2022	17,867	69,959,111	3915.59		1,392,175		174,022		3,139,567			(1,218,153)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/09/2021	02/09/2022	6,174	18,331,073	2968.86		207,588		25,948		586,785			(181,639)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/10/2021	02/10/2022	195	6,135,055	31437.8		109,492		13,687		207,188			(95,806)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/17/2022	8,283	32,561,373	3931.33		750,314		93,789		1,456,528			(656,525)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/17/2022	126	3,989,713	31613.02		72,634		9,079		138,096			(63,554)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/19/2020	02/18/2022	558	979,930	1756.894	33,024			2,064		55,476			(16,512)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/18/2021	02/18/2022	2,539	7,534,022	2967.77		74,501		9,313		210,813			(65,188)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/18/2021	02/18/2022	6,624	25,926,791	3913.97		635,046		79,381		1,281,717			(555,665)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/23/2021	02/23/2022	9,329	36,210,220	3881.37		960,666		120,083		1,969,877			(840,582)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/25/2022	187	5,791,755	30932.37		102,731		12,841		172,187			(89,890)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/26/2022	73	2,268,266	30932.37		34,874		4,359		67,121			(30,514)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/27/2022	34	1,050,490	30932.37		22,156		2,769		45,646			(19,386)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/28/2022	183	5,655,025	30932.37		111,905		13,988		209,046			(97,917)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/01/2021	03/01/2022	4,919	14,646,244	2977.24		173,259		36,096		465,443			(137,163)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/02/2021	03/02/2022	3,480	6,065,414	1742.76		137,960		28,742		343,576			(109,218)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/02/2021	03/02/2022	136	4,257,915	31391.52		75,156		15,657		132,084			(59,498)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/04/2021	03/04/2022	3,681	10,893,454	2959.13		114,970		23,952		364,045			(91,018)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2021	03/04/2022	7,281	21,744,543	2986.33		259,562		54,075		630,733			(205,487)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2021	03/05/2022	2,475	9,509,106	3841.94		186,104		38,772		404,673			(147,332)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2021	03/06/2022	1,792	6,885,184	3841.94		128,721		26,817		283,516			(101,904)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2021	03/07/2022	4,677	13,967,894	2986.33		172,354		35,907		417,655			(136,447)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2021	03/07/2022	1,652	6,348,624	3841.94		136,036		28,341		311,688			(107,695)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/08/2021	03/08/2022	7,600	29,041,349	3821.35		271,953		56,657		1,231,524			(215,296)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2022	3,288	5,765,795	1753.627		136,601		28,458		310,773			(108,142)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2022	4,253	12,736,931	2994.92		147,808		30,793		332,984			(117,015)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2022	131	4,157,319	31832.74		82,439		17,175		146,933			(65,265)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2022	3,049	5,369,581	1761.349		110,271		22,973		231,657			(87,298)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2022	6,104	18,363,262	3008.17		197,197		41,083		382,993			(156,114)				
S&P Digital			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2022	611	2,383,559	3898.81		33,608		7,002		51,916			(26,606)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2021	03/11/2022	9,142	36,015,102	3939.34		324,773		67,661		1,881,192			(257,112)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2021	03/11/2022	133	4,323,566	32485.59		84,639		17,633		148,071			(67,006)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/12/2021	03/12/2022	7,694	30,340,290	3943.34		269,936		56,237		808,863			(213,699)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/12/2021	03/13/2022	8,703	34,320,525	3943.34		326,679		68,058		1,075,598			(258,621)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	8,298	32,721,269	3943.34		306,035		63,757		1,756,135			(242,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2022	1,806	3,194,651	1769.094		77,251		16,094		149,174			(61,157)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2022	3,139	9,485,074	3021.44		113,226		23,589		185,395			(89,637)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/17/2021	03/17/2022	11,422	45,391,149	3974.12		1,136,091		236,686		2,357,110			(899,406)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/18/2020	03/18/2022	969	1,589,386	1639.444	53,562			5,579		210,240			(26,781)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/18/2021	03/18/2022	3,494	6,162,494	1763.666		152,507		31,772		311,674			(120,735)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/18/2021	03/18/2022	4,311	12,985,455	3012.25		150,300		31,313		270,845			(118,988)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/26/2020	03/25/2022	669	1,100,946	1645.784	36,772			3,830		140,829			(18,386)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2021	03/25/2022	3,532	10,663,477	3019.16		117,251		24,427		194,650			(92,824)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2021	03/25/2022	1,867	7,299,433	3909.52		154,745		32,239		368,274			(122,507)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2021	03/29/2022	3,851	11,698,073	3037.7		140,052		29,177		197,051			(110,874)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2021	03/29/2022	10,311	40,947,799	3971.09		1,285,863		267,888		2,881,014			(1,017,975)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/06/2021	04/06/2022	6,324	25,763,963	4073.94		285,896		83,386		582,153			(202,510)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/07/2021	04/07/2022	8,439	34,429,407	4079.95		840,657		245,192		1,596,954			(595,466)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/08/2020	04/08/2022	600	991,705	1652.797	33,222			4,845		122,109			(16,611)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/08/2021	04/08/2022	7,386	30,261,146	4097.17		315,560		92,038		1,041,366			(223,522)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/08/2021	04/08/2022	138	4,638,820	33503.57		81,718		23,835		130,561			(57,884)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/12/2021	04/12/2022	8,729	36,033,926	4127.99		385,672		112,488		823,788			(273,184)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/12/2021	04/12/2022	111	3,730,130	33745.4		68,895		20,094		106,912			(48,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2020	04/14/2022	328	542,391	1652.086	17,899			2,610		67,047			(8,949)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2021	04/14/2022	10,013	30,666,481	3062.52		378,167		110,299		408,401			(267,868)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2021	04/14/2022	19,617	82,107,221	4185.47		2,348,247		684,905		4,459,750			(1,663,341)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2021	04/18/2022	4,067	12,455,313	3062.52		164,106		47,864		181,666			(116,242)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2021	04/18/2022	7,948	33,266,667	4185.47		944,152		275,378		1,753,724			(668,774)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/20/2021	04/20/2022	9,444	39,051,117	4134.94		1,038,207		302,810		1,887,937			(735,397)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/22/2021	04/22/2022	2,941	9,020,874	3067.51		109,504		31,939		107,284			(77,566)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/22/2021	04/22/2022	10,289	42,543,060	4134.98		1,165,352		339,894		2,304,701			(825,458)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/27/2021	04/27/2022	4,943	15,180,657	3071.22		195,090		56,901		195,634			(138,189)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/28/2021	04/28/2022	9,685	40,512,517	4183.18		981,096		286,153		1,699,848			(694,943)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2020	04/29/2022	803	1,331,505	1657.312	43,407			6,330		159,877			(21,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	04/29/2022	7,803	14,051,488	1800.736		335,009		97,711		440,053			(237,298)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/29/2021	04/29/2022	9,515	40,070,983	4211.47		1,025,237		299,028		1,798,073			(726,210)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	05/02/2022	1,746	3,143,842	1800.736		78,435		22,877		102,224			(55,558)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/03/2021	05/03/2022	10,445	43,792,278	4192.66		1,198,679		449,505		2,151,606			(749,174)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/04/2021	05/04/2022	4,821	14,933,107	3097.74		202,906		76,090		151,378			(126,816)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/06/2021	05/06/2022	9,907	41,625,683	4201.62		1,070,628		401,486		1,865,919			(669,143)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/11/2021	05/11/2022	9,000	37,368,495	4152.1		957,241		358,966		1,697,468			(598,276)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/12/2021	05/12/2022	3,069	5,533,155	1802.846		137,563		51,586		174,349			(85,977)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/12/2021	05/12/2022	9,450	38,396,350	4063.04		967,152		362,682		1,730,741			(604,470)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/13/2021	05/13/2022	2,624	4,765,798	1816.024		106,998		40,124		115,029			(66,874)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/13/2021	05/13/2022	4,767	14,792,890	3103.47		168,283		63,106		117,337			(105,177)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/19/2021	05/19/2022	5,037	15,587,896	3094.54		183,385		68,769		149,418			(114,615)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2020	05/20/2022	36	105,558	2971.61	4,623			867		15,796			(2,312)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022	3,752	11,640,404	3102.38		135,255		50,721		97,042			(84,535)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	18,473	76,769,276	4155.86		2,287,741		857,903		4,337,658			(1,429,838)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022	8,703	36,196,544	4159.12		896,840		336,315		1,565,677			(560,525)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022	130	4,438,816	34084.15		81,540		30,578		110,037			(50,963)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/21/2021	05/23/2022	8,440	35,073,871	4155.86		988,308		370,615		1,805,855			(617,692)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/24/2021	05/24/2022	9,957	41,790,438	4197.05		1,191,125		446,672		2,139,792			(744,453)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/26/2020	05/26/2022	488	811,452	1663.415	24,830			4,656		94,107			(12,415)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/26/2021	05/26/2022	7,895	33,126,743	4195.99		818,715		307,018		1,359,628			(511,697)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/26/2021	05/26/2022	106	3,654,895	34323.05		74,203		27,826		103,868			(46,377)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/01/2021	06/01/2022	10,726	45,071,790	4202.04		1,143,412		524,064		1,955,069			(619,348)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/02/2021	06/02/2022	200	6,935,288	34600.38		130,213		59,681		165,931			(70,532)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/03/2021	06/03/2022	8,915	37,380,781	4192.85		935,122		428,597		1,643,922			(506,524)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/03/2021	06/03/2022	130	4,500,926	34577.04		82,457		37,793		104,760			(44,664)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/07/2021	06/07/2022	1,784	3,250,351	1822.296		80,336		36,821		80,120			(43,516)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/07/2021	06/07/2022	3,623	11,285,251	3114.84		153,112		70,176		110,540			(82,936)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/07/2021	06/07/2022	79	2,752,227	34630.24		50,498		23,145		64,348			(27,353)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/08/2021	06/08/2022	98	3,398,960	34599.82		59,595		27,314		77,643			(32,281)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/09/2021	06/09/2022	2,350	4,274,405	1819.18		92,788		42,528		98,282			(50,260)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/09/2021	06/09/2022	175	6,021,588	34447.14		109,007		49,962		149,368			(59,046)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/10/2021	06/10/2022	3,040	5,531,643	1819.916		133,043		60,978		137,007			(72,065)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/10/2022	9,541	29,711,686	3114.12		365,431		167,489		257,163			(197,942)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/10/2022	181	6,239,282	34479.6		110,277		50,544		135,792			(59,733)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/11/2022	40	1,390,364	34479.6		20,703		9,489		31,137			(11,214)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/12/2022	91	3,153,227	34479.6		55,363		25,375		85,381			(29,988)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/13/2022	4,209	13,108,174	3114.12		189,762		86,974		143,823			(102,787)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/13/2022	90	3,115,778	34479.6		51,486		23,598		63,478			(27,889)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	8,319	35,397,897	4255.15		970,703		444,906		1,675,159			(525,797)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/15/2021	06/15/2022	9,645	40,958,909	4246.59		973,413		446,148		1,587,967			(527,265)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/15/2021	06/15/2022	159	5,469,385	34299.33		100,647		46,130		142,369			(54,517)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/18/2021	06/17/2022	20,148	83,945,904	4166.45		2,127,162		974,949		3,750,312			(1,152,213)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/17/2021	06/17/2022	9,771	41,250,067	4221.86		1,022,125		468,474		1,724,604			(553,651)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/18/2021	06/20/2022	8,653	36,050,786	4166.45		993,887		455,532		1,802,579			(538,355)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	3,671	11,318,265	3082.81		158,264		72,538		179,966			(85,727)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/22/2021	06/22/2022	9,018	38,293,954	4246.44		950,087		435,456		1,531,742			(514,630)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/23/2021	06/23/2022	8,712	36,956,763	4241.84		830,906		380,832		1,312,322			(450,074)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/24/2021	06/24/2022	8,440	36,010,240	4266.49		877,708		402,283		1,435,681			(475,425)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/25/2021	06/24/2022	19,277	82,519,746	4280.7		2,084,831		955,547		3,508,704			(1,129,283)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/25/2021	06/27/2022	8,028	34,364,904	4280.7		906,063		415,279		1,525,575			(490,784)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/28/2021	06/28/2022	3,195	9,873,451	3089.81		140,821		64,543		150,785			(76,278)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/30/2021	06/30/2022	9,968	42,835,692	4297.5		967,882		443,613		1,497,381			(524,270)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/01/2022	8,166	25,315,234	3100.25		332,202		179,943		304,015			(152,259)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/01/2022	15,108	65,753,869	4352.34		1,725,630		934,716		2,737,142			(790,914)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/05/2022	2,673	8,287,520	3100.25		126,674		68,615		124,853			(58,059)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/05/2022	6,087	26,490,814	4352.34		773,637		419,053		1,236,672			(354,583)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2022	11,561	50,214,062	4343.54		1,217,640		659,555		1,817,716			(558,085)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2022	144	4,969,629	34577.37		92,590		50,153		124,424			(42,437)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/08/2021	07/08/2022	2,413	4,360,167	1807.01		101,318		54,881		130,095			(46,437)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/08/2022	6,983	12,688,243	1816.894		295,266		159,936		329,997			(135,330)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/08/2021	07/08/2022	3,288	10,157,152	3089.25		126,716		68,638		129,955			(58,078)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/08/2022	8,526	26,484,373	3106.19		334,506		181,191		297,522			(153,315)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/11/2022	1,802	3,273,360	1816.894		79,462		43,042		88,823			(36,420)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/11/2022	3,832	11,904,004	3106.19		169,478		91,800		158,777			(77,677)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/12/2022	8,556	37,513,034	4384.63		987,432		534,859		1,458,992			(452,573)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/13/2021	07/13/2022	142	4,938,157	34888.79		91,269		49,437		112,081			(41,832)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/14/2021	07/14/2022	159	5,571,384	34933.23		102,288		55,406		121,569			(46,882)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/15/2021	07/15/2022	9,584	41,787,121	4360.03		1,024,774		555,086		1,492,348			(469,688)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/15/2021	07/15/2022	116	4,065,801	34987.02		76,740		41,567		93,208			(35,172)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	6,716	20,847,111	3104.12		263,349		142,647		251,642			(120,702)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/22/2022	6,444	20,040,289	3109.73		251,370		136,159		222,777			(115,211)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/22/2022	16,945	74,756,664	4411.79		1,860,357		1,007,693		2,693,808			(852,664)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/25/2022	4,416	13,733,659	3109.73		191,625		103,797		178,015			(87,828)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/25/2022	8,074	35,620,645	4411.79		844,147		457,246		1,199,595			(386,901)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/27/2021	07/27/2022	1,726	7,598,625	4401.46		154,962		83,938		252,706			(71,024)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/28/2021	07/28/2022	200	6,990,373	34930.93		132,412		71,723		156,026			(60,689)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/30/2021	07/29/2022	18,907	83,100,768	4395.26		2,108,159		1,141,920		3,062,995			(966,240)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/30/2021	08/01/2022	8,955	39,360,248	4395.26		1,128,881		611,477		1,675,167			(517,404)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/03/2021	08/03/2022	127	4,462,720	35116.4		83,358		52,099		94,392			(31,259)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/04/2021	08/04/2022	9,676	42,599,807	4402.66		988,735		617,959		1,365,988			(370,776)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/04/2021	08/04/2022	178	6,203,966	34792.67		107,696		67,310		128,590			(40,386)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/05/2021	08/05/2022	9,435	41,789,570	4429.1		985,296		615,810		1,354,692			(369,486)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/06/2021	08/05/2022	17,548	77,853,325	4436.52		2,001,680		1,251,050		2,843,035			(750,630)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/06/2021	08/08/2022	7,558	33,529,988	4436.52		801,517		500,948		1,107,073			(300,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/09/2021	08/09/2022	2,093	3,820,953	1825.656		102,396		63,997		104,153			(38,398)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/09/2021	08/09/2022	3,835	11,972,581	3121.58		171,397		107,123		147,115			(64,274)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/11/2021	08/11/2022	2,191	4,029,071	1838.51		94,877		59,298		80,331			(35,579)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2021	08/12/2022	8,732	38,952,867	4460.83		906,348		566,468		1,217,942			(339,881)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/17/2021	08/17/2022	9,044	40,227,685	4448.08		966,317		603,948		1,279,861			(362,369)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/18/2021	08/18/2022	5,357	16,752,989	3127.14		210,448		131,530		167,734			(78,918)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/19/2021	08/19/2022	8,183	36,053,060	4405.8		837,885		523,678		1,141,759			(314,207)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/25/2021	08/25/2022	8,743	39,310,821	4496.19		930,385		581,491		1,189,700			(348,894)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/25/2021	08/25/2022	129	4,570,819	35405.5		79,954		49,971		86,097			(29,983)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/31/2021	08/31/2022	124	4,388,400	35360.73		83,297		52,061		89,983			(31,237)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/01/2021	09/01/2022	2,350	4,319,769	1837.961		89,514		63,406		81,439			(26,108)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/01/2021	09/01/2022	5,286	16,613,723	3143.07		217,745		154,236		157,917			(63,509)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/02/2022	7,859	14,452,579	1839.04		332,624		235,608		289,837			(97,015)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/02/2022	8,917	28,043,016	3144.97		340,993		241,537		235,818			(99,456)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/02/2022	19,467	88,291,836	4535.43		2,243,988		1,589,491		2,827,613			(654,496)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2022	1,584	2,913,234	1839.04		73,323		51,937		64,090			(21,386)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2022	3,117	9,803,050	3144.97		141,853		100,479		107,312			(41,374)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2022	6,001	27,216,773	4535.43		707,771		501,338		883,658			(206,433)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/08/2021	09/08/2022	7,434	33,557,634	4514.07		805,643		570,664		992,755			(234,979)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/08/2021	09/08/2022	169	5,937,392	35031.07		110,317		78,141		131,554			(32,176)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/09/2021	09/09/2022	6,760	21,128,202	3125.33		265,429		188,012		236,539			(77,417)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/10/2021	09/09/2022	15,159	67,586,859	4458.58		1,692,667		1,198,972		2,247,353			(493,694)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/10/2021	09/12/2022	5,621	25,062,494	4458.58		673,983		477,404		905,943			(196,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2022	2,350	4,269,998	1817.09		96,245		68,173		111,817			(28,071)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2022	5,060	15,723,691	3107.6		219,176		155,250		232,148			(63,926)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/16/2021	09/16/2022	2,329	4,240,920	1820.812		100,869		71,449		113,963			(29,420)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/16/2021	09/16/2022	135	4,687,857	34751.32		81,757		57,911		100,946			(23,846)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	9,430	41,060,370	4354.19		1,048,500		742,687		1,457,632			(305,812)				
S&P Digital			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/22/2021	09/22/2022	359	1,578,209	4395.64		23,357		16,545		26,843			(6,813)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/22/2021	09/22/2022	148	5,085,972	34258.32		97,348		68,955		129,083			(28,393)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/27/2021	09/27/2022	8,252	36,662,621	4443.11		1,009,478		715,047		1,350,894			(294,431)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/28/2021	09/28/2022	6,100	18,774,013	3077.56		272,012		192,675		384,696			(79,337)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/28/2021	09/28/2022	8,568	37,293,430	4352.63		996,875		706,120		1,406,601			(290,755)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	09/30/2022	827	1,396,479	1689.525	48,318			19,126		138,631			(24,159)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/01/2021	09/30/2022	16,276	70,915,395	4357.04		1,787,831		1,415,366		2,567,615			(372,465)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/01/2021	10/03/2022	7,981	34,775,298	4357.04		950,904		752,799		1,372,848			(198,105)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/04/2022	439	741,647	1689.525	25,661			10,157		73,643			(12,830)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/05/2021	10/05/2022	4,283	13,158,816	3072.51		175,184		138,687		273,739			(36,497)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022	9,002	39,278,572	4363.55		938,541		743,012		1,290,099			(195,529)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/07/2022	9,409	16,958,470	1802.356		387,994		307,162		539,432			(80,832)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/16/2020	10/14/2022	683	1,163,883	1704.668	40,387			15,986		104,694			(20,193)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/15/2021	10/14/2022	7,465	23,203,174	3108.17		301,604		238,770		349,735			(62,834)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/15/2021	10/17/2022	3,736	11,612,793	3108.17		150,618		119,239		176,790			(31,379)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/19/2021	10/19/2022	4,932	15,345,534	3111.19		207,585		164,338		240,082			(43,247)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2022	3,544	6,467,194	1824.905		142,804		113,054		155,881			(29,751)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/22/2021	10/21/2022	16,183	73,550,567	4544.9		1,683,258		1,332,579		2,084,564			(350,679)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/21/2021	10/21/2022	149	5,300,491	35603.08		89,799		71,090		94,919			(18,708)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/22/2021	10/24/2022	7,444	33,832,059	4544.9		855,129		676,977		1,059,675			(178,152)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/25/2021	10/25/2022	3,055	9,560,314	3129.81		146,422		115,918		144,296			(30,505)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/25/2021	10/25/2022	144	5,136,720	35741.15		100,716		79,734		106,091			(20,983)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/26/2021	10/26/2022	2,647	4,846,053	1830.816		112,530		89,086		117,707			(23,444)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2020	10/28/2022	872	1,462,719	1678.272	51,780			20,496		155,944			(25,890)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/28/2021	10/28/2022	7,509	34,515,609	4596.42		729,205		577,287		840,366			(151,918)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/28/2021	10/28/2022	149	5,331,032	35730.48		96,179		76,142		99,271			(20,037)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/28/2022	146	5,225,583	35819.56		82,774		65,529		78,370			(17,245)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/29/2022	39	1,392,943	35819.56		21,591		17,093		23,236			(4,498)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/30/2022	78	2,790,296	35819.56		45,980		36,401		48,225			(9,579)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/31/2022	75	2,685,190	35819.56		47,974		37,980		48,633			(9,995)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2020	11/03/2022	432	732,630	1695.39	26,283			11,499		70,210			(13,142)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2021	11/03/2022	8,730	40,687,286	4660.57		946,539		828,221		1,039,430			(118,317)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2021	11/03/2022	134	4,844,495	36157.58		87,799		76,824		82,974			(10,975)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2020	11/04/2022	944	1,604,937	1699.419	56,815			24,856		149,824			(28,407)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022	7,749	24,491,359	3160.65		305,504		267,316		221,454			(38,188)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022	17,594	82,649,312	4697.53		1,992,043		1,743,037		2,128,474			(249,005)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2021	11/07/2022	3,696	11,680,569	3160.65		167,825		146,847		127,425			(20,978)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2021	11/07/2022	6,077	28,545,726	4697.53		732,141		640,623		782,654			(91,518)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/08/2021	11/08/2022	7,371	34,656,366	4701.7		835,551		731,107		880,050			(104,444)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/09/2020	11/09/2022	312	534,685	1713.461	19,089			8,351		45,403			(9,544)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/10/2021	11/10/2022	204	7,372,397	36079.94		132,283		115,748		129,090			(16,535)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/11/2020	11/11/2022	290	497,704	1717.56	18,166			7,948		41,070			(9,083)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/17/2021	11/17/2022	9,999	46,883,406	4688.67		1,124,286		983,750		1,206,753			(140,536)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/18/2021	11/18/2022	5,067	16,022,218	3161.85		206,462		180,654		152,508			(25,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/24/2021	11/23/2022	3,295	6,097,868	1850.394		141,497		123,810		117,279			(17,687)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/24/2021	11/23/2022	4,380	13,864,374	3165.41		187,658		164,201		134,051			(23,457)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/23/2021	11/23/2022	7,315	34,310,769	4690.7		865,810		757,584		908,082			(108,226)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/25/2020	11/25/2022	273	471,473	1725.499	17,020			7,446		36,823			(8,510)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/24/2021	11/25/2022	1,381	2,555,834	1850.394		69,987		61,239		57,509			(8,748)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/24/2021	11/25/2022	4,438	14,048,164	3165.41		189,580		165,883		135,739			(23,698)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/01/2021	12/01/2022	3,234	5,841,334	1806.024		116,809		111,942		156,092			(4,867)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/01/2021	12/01/2022	18,492	83,455,537	4513.04		1,775,309		1,701,337		2,142,998			(73,971)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/02/2021	12/02/2022	7,227	33,079,625	4577.1		732,768		702,236		831,526			(30,532)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/07/2021	12/07/2022	2,976	5,468,006	1837.58		132,683		127,154		133,271			(5,528)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/08/2021	12/08/2022	17,987	84,559,787	4701.21		1,708,129		1,636,957		1,750,600			(71,172)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/14/2021	12/14/2022	9,422	43,662,916	4634.09		1,138,316		1,090,886		1,245,738			(47,430)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/29/2021	12/29/2022	2,303	4,272,988	1855.19		97,251		93,199		76,977			(4,052)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/29/2021	12/29/2022	2,530	12,126,471	4793.06		237,106		227,227		211,388			(9,879)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/31/2021	12/30/2022	14,520	69,203,329	4766.18		1,888,376		1,809,694		1,874,815			(78,682)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/30/2021	12/30/2022	10,565	50,487,143	4778.73		1,181,297		1,132,076		1,185,459			(49,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2021	01/13/2023	437	759,921	1739.01		27,433		14,288		54,228			(13,145)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/27/2021	01/27/2023	381	657,720	1725.107		24,307		12,660		52,099			(11,647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/02/2021	03/02/2023	480	836,876	1742.76		30,630		18,505		58,748			(12,124)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2023	521	912,823	1753.627		33,227		20,074		59,126			(13,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2023	191	336,973	1761.349		12,266		7,411		20,553			(4,855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2023	824	1,458,489	1769.094		53,381		32,251		83,733			(21,130)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/18/2021	03/17/2023	1,468	2,589,196	1763.666		95,282		57,566		155,407			(37,716)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/17/2021	03/17/2023	35	140,809	3974.12		4,576		2,765		14,821			(1,811)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	04/28/2023	2,246	4,044,814	1800.736		151,681		97,960		181,162			(53,720)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	05/01/2023	428	770,216	1800.736		28,806		18,604		34,554			(10,202)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	05/02/2023	411	740,474	1800.736		27,768		17,933		33,238			(9,834)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/12/2021	05/12/2023	231	417,146	1802.846		15,726		10,812		18,482			(4,915)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/13/2021	05/12/2023	476	864,829	1816.024		32,864		22,594		34,040			(10,270)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/07/2021	06/07/2023	1,069	1,948,233	1822.296		74,617		54,408		73,648			(20,209)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/10/2021	06/09/2023	1,292	2,350,599	1819.916		90,263		65,817		90,929			(24,446)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/08/2021	07/07/2023	668	1,207,756	1807.01		46,136		35,563		53,222			(10,573)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/07/2023	1,425	2,588,526	1816.894		99,917		77,019		104,696			(22,898)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/10/2023	1,260	2,288,608	1816.894		88,569		68,272		92,733			(20,297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/11/2023	792	1,439,651	1816.894		55,858		43,058		58,368			(12,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/09/2021	08/09/2023	1,369	2,499,769	1825.656		97,241		79,008		95,518			(18,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/11/2021	08/11/2023	155	284,769	1838.51		11,163		9,070		9,708			(2,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/01/2023	3,007	5,529,237	1839.04		213,981		182,776		190,403			(31,206)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/05/2023	772	1,419,969	1839.04		55,095		47,060		49,034			(8,035)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2023	311	571,573	1839.04		22,177		18,943		19,751			(3,234)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2023	211	383,882	1817.09		14,779		12,624		16,129			(2,155)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/16/2021	09/15/2023	770	1,402,632	1820.812		52,879		45,168		57,143			(7,712)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/06/2023	1,917	3,454,583	1802.356		134,729		120,694		165,515			(14,034)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/09/2023	1,074	1,934,924	1802.356		75,462		67,601		92,833			(7,861)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/10/2023	296	534,319	1802.356		20,838		18,668		25,647			(2,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2023	449	820,291	1824.905		32,070		28,732		32,936			(3,341)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/26/2021	10/26/2023	319	584,612	1830.816		22,624		20,268		22,411			(2,357)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/24/2021	11/24/2023	742	1,373,321	1850.394		53,972		50,598		45,318			(3,373)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/07/2021	12/07/2023	590	1,083,286	1837.58		42,140		41,262		40,226			(878)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/29/2021	12/29/2023	140	259,983	1855.19		10,711		10,463		8,420			(212)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										12,055,825	757,921,512		405,618,577	XXX	1,283,532,194			(362,107,097)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										12,055,825	757,921,512		405,618,577	XXX	1,283,532,194			(362,107,097)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
NOBLE HOLDING INTERNATIONAL		N/A		NYSE	10/18/2021	02/05/2028	47,650	918,216	19.27		47,650		500,325		500,325	452,675						
NOBLE HOLDING INTERNATIONAL		N/A		NYSE	10/18/2021	02/05/2028	47,650	1,102,145	23.13		47,650		405,025		405,025	357,375						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants											95,300		905,350	XXX	905,350	810,050					XXX	XXX
0429999999. Subtotal - Purchased Options - Other											95,300		905,350	XXX	905,350	810,050					XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											95,300		905,350	XXX	905,350	810,050					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other										12,055,825	757,921,512		405,618,577	XXX	1,283,532,194			(362,107,097)			XXX	XXX
0499999999. Total Purchased Options										12,055,825	758,016,812		406,523,927	XXX	1,284,437,544	810,050		(362,107,097)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	03/11/2022	102	400,000	3939.34			(78,539)		(49,087)		(84,686)			29,452		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	03/11/2022	115	455,000	3943.34			(88,818)		(55,511)		(95,788)			33,307		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	03/18/2022	256	1,000,000	3913.1			(204,465)		(127,790)		(220,190)			76,674		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	03/21/2022	153	598,000	3913.1			(122,413)		(76,508)		(131,830)			45,905		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	04/04/2022	113	456,000	4019.87			(80,608)		(56,426)		(87,021)			24,182		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	04/08/2022	303	1,250,000	4128.8			(186,658)		(130,661)		(202,337)			55,997		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	04/11/2022	120	497,000	4128.8			(74,308)		(52,016)		(80,640)			22,292		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	04/12/2022	113	465,000	4127.99			(69,726)		(48,808)		(75,606)			20,918		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	04/13/2022	113	466,000	4141.59			(68,425)		(47,897)		(74,188)			20,527		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	04/14/2022	237	994,000	4185.47			(135,556)		(94,889)		(147,317)			40,667		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	04/18/2022	106	445,000	4185.47			(60,784)		(42,549)		(66,198)			18,235		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	04/19/2022	103	428,000	4163.26			(60,833)		(42,583)		(66,113)			18,250		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	04/22/2022	161	675,000	4180.17			(93,647)		(65,553)		(101,677)			28,094		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	04/26/2022	110	462,000	4187.62			(63,507)		(44,455)		(68,992)			19,052		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	05/03/2022	122	512,000	4192.66			(70,352)		(52,764)		(76,318)			17,588		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	05/06/2022	198	840,000	4232.6			(108,121)		(81,091)		(117,447)			27,030		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	05/09/2022	104	440,000	4232.6			(56,675)		(42,506)		(61,711)			14,169		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	05/20/2022	172	714,000	4155.86			(105,781)		(79,336)		(114,584)			26,445		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	05/24/2022	426	1,790,000	4197.05			(248,554)		(186,416)		(270,115)			62,139		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	05/25/2022	156	655,000	4188.13			(92,466)		(69,350)		(100,348)			23,117		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	05/27/2022	128	540,000	4204.11			(74,438)		(55,829)		(80,791)			18,610		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	06/07/2022	132	556,000	4226.52			(74,457)		(58,502)		(81,063)			15,955		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	06/10/2022	210	890,000	4247.44			(115,564)		(90,801)		(125,782)			24,764		
S&P 500 Index Option PTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/15/2021	06/30/2022	99	427,000	4297.5			(52,108)		(40,942)		(56,700)			11,166		
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	08/09/2021	07/21/2022	3,917	17,074,000	4358.69			(201,849)		(119,274)		(288,844)			82,575		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	01/07/2022	271	1,037,000	3824.68		(178,936)		(17,894)		(254,974)			161,042				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	01/14/2022	326	1,228,000	3768.25		(232,468)		(23,247)		(324,506)			209,221				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	01/21/2022	245	940,000	3841.47		(159,454)		(15,945)		(225,672)			143,509				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	01/28/2022	228	845,000	3714.24		(174,700)		(43,675)		(238,576)			131,025				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	02/11/2022	229	903,000	3934.83		(133,292)		(33,323)		(190,899)			99,969				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	02/18/2022	206	803,000	3906.71		(124,719)		(31,180)		(176,895)			93,539				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	02/25/2022	241	920,000	3811.15		(166,972)		(59,633)		(230,648)			107,339				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/03/2022	132	504,000	3819.72		(90,563)		(32,344)		(125,099)			58,219				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/14/2022	184	724,000	3943.34		(107,537)		(38,406)		(152,609)			69,131				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/18/2022	331	1,295,000	3913.1		(203,133)		(72,548)		(285,146)			130,586				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/23/2022	151	589,000	3910.52		(93,148)		(33,267)		(130,408)			59,881				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/25/2022	193	753,000	3909.52		(119,588)		(42,710)		(167,080)			76,878				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/28/2022	247	981,000	3974.54		(140,233)		(61,352)		(199,141)			78,881				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/01/2022	243	978,000	4019.87		(129,941)		(56,849)		(186,329)			73,092				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/05/2022	176	716,000	4077.91		(85,938)		(37,598)		(125,297)			48,340				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/06/2022	114	463,000	4073.94		(56,073)		(24,532)		(81,573)			31,541				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/08/2022	239	985,000	4128.8		(107,813)		(47,168)		(159,442)			60,645				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/14/2022	210	881,000	4185.47		(86,649)		(37,909)		(130,569)			48,740				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/22/2022	267	1,116,000	4180.17		(112,100)		(49,044)		(168,106)			63,056				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/28/2022	116	485,000	4183.18		(48,826)		(24,413)		(73,094)			24,413				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/29/2022	144	601,000	4181.17		(60,846)		(30,423)		(90,958)			30,423				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	05/06/2022	287	1,216,000	4232.6		(111,728)		(55,864)		(170,018)			55,864				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	05/09/2022	123	519,000	4232.6		(47,788)		(23,894)		(72,792)			23,894				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	05/13/2022	171	714,000	4173.85		(74,517)		(37,258)		(110,720)			37,258				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2020	01/03/2022	111	191,582	1728.779	(5,115)					(14,132)			4,902				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2020	01/03/2022	12	34,123	2950.19	(836)					(2,187)			801				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2020	01/03/2022	495	1,859,236	3756.07	(110,339)					(354,728)			105,741				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/04/2021	01/04/2022	16	26,826	1721.169		(689)		(29)		(2,106)			661				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/04/2021	01/04/2022	105	308,783	2937.32		(5,398)		(225)		(19,150)			5,173				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/04/2021	01/04/2022	614	2,273,288	3700.65		(102,611)		(4,275)		(290,705)			98,336				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/05/2021	01/05/2022	69	118,979	1724.578		(3,010)		(125)		(9,088)			2,885				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/05/2021	01/05/2022	15	43,303	2943.18		(957)		(40)		(2,778)			917				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/05/2021	01/05/2022	552	2,057,702	3726.86		(78,725)		(3,280)		(202,306)			75,445				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/06/2021	01/06/2022	86	149,772	1736.378		(4,089)		(170)		(10,344)			3,918				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/06/2021	01/06/2022	38	113,214	2963.35		(2,559)		(107)		(6,432)			2,452				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/06/2021	01/06/2022	492	1,844,710	3748.14		(54,638)		(2,277)		(114,436)			52,362				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/07/2022	305	530,984	1738.099		(13,381)		(558)		(36,112)			12,823				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2021	01/07/2022	208	361,025	1738.12		(9,098)		(379)		(24,548)			8,719				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2021	01/07/2022	51	151,887	2966.38		(2,886)		(120)		(8,464)			2,766				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/07/2022	132	390,302	2966.44		(7,253)		(302)		(21,432)			6,951				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2021	01/07/2022	504	1,918,729	3803.79		(66,598)		(2,775)		(155,552)			63,823				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/07/2022	1,384	5,294,470	3824.68		(215,216)		(8,967)		(541,904)			206,249				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/10/2022	116	201,091	1738.099		(5,088)		(212)		(13,676)			4,876				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/10/2022	22	65,837	2966.44		(1,251)		(52)		(3,668)			1,199				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/10/2022	298	1,141,565	3824.68		(54,344)		(2,264)		(145,607)			52,079				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/11/2021	01/11/2022	135	234,750	1737.22		(5,892)		(246)		(16,092)			5,647				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/11/2021	01/11/2022	34	100,123	2965.04		(1,730)		(72)		(5,139)			1,658				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/11/2021	01/11/2022	716	2,719,571	3799.61		(106,493)		(4,437)		(266,853)			102,055				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2021	01/12/2022	249	434,208	1741.312		(12,028)		(501)		(28,675)			11,526				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2021	01/12/2022	16	47,040	2972.06		(687)		(29)		(1,820)			658				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2021	01/12/2022	656	2,491,780	3801.19		(83,687)		(3,487)		(194,997)			80,200				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/13/2021	01/13/2022	162	280,955	1739.01		(7,136)		(297)		(18,950)			6,839				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/13/2021	01/13/2022	22	66,291	2968.09		(1,111)		(46)		(3,190)			1,065				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/13/2021	01/13/2022	679	2,588,605	3809.84		(79,342)		(3,306)		(170,385)			76,036				
UST 0.875% 11/15/30 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/13/2021	01/14/2022	55	5,400	98		(53)		(2)		(11)			50				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/14/2022	880	1,527,293	1735.766		(41,390)		(1,725)		(106,063)			39,665				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2021	01/14/2022	115	200,738	1738.899		(5,099)		(212)		(13,553)			4,886				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/14/2022	145	430,584	2962.68		(8,054)		(336)		(24,014)			7,719				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/14/2022	1,980	7,461,440	3768.25		(349,801)		(14,575)		(977,337)			335,226				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2021	01/14/2022	1,096	4,161,483	3795.54		(155,450)		(6,477)		(383,909)			148,972				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/17/2022	1	3,811	3768.25		(74)		(3)		(473)			70				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/18/2022	10	29,655	2962.68		(605)		(25)		(1,767)			580				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/18/2022	351	1,322,160	3768.25		(71,844)		(2,994)		(211,314)			68,851				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/19/2021	01/19/2022	176	305,761	1737.031		(7,827)		(326)		(20,995)			7,501				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/19/2021	01/19/2022	7	20,041	2964.99		(457)		(19)		(1,127)			438				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/19/2021	01/19/2022	576	2,187,928	3798.91		(71,252)		(2,969)		(157,941)			68,283				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/20/2021	01/20/2022	215	374,354	1738.724		(9,172)		(382)		(25,316)			8,790				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/20/2021	01/20/2022	47	139,533	2967.91		(2,777)		(116)		(7,005)			2,661				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/20/2021	01/20/2022	724	2,788,387	3851.85		(78,329)		(3,264)		(148,197)			75,066				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/21/2022	850	1,473,149	1733.354		(37,565)		(1,565)		(104,495)			36,000				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2021	01/21/2022	200	347,740	1734.96		(8,867)		(369)		(24,322)			8,498				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/21/2022	153	452,901	2958.85		(8,714)		(363)		(26,639)			8,350				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2021	01/21/2022	9	27,094	2961.52		(623)		(26)		(1,558)			597				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/21/2022	1,408	5,408,138	3841.47		(255,481)		(10,645)		(661,617)			244,836				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2021	01/21/2022	442	1,703,515	3853.07		(54,505)		(2,271)		(115,754)			52,234				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/23/2022	3	11,741	3841.47		(251)		(10)		(1,532)			241				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/24/2022	110	190,475	1733.354		(4,876)		(203)		(13,511)			4,673				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/24/2022	14	42,238	2958.85		(853)		(36)		(2,576)			818				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/24/2022	532	2,045,003	3841.47		(121,543)		(5,064)		(342,298)			116,479				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/25/2021	01/25/2022	201	348,612	1734.53		(8,750)		(365)		(24,475)			8,386				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/25/2021	01/25/2022	136	402,598	2960.97		(7,921)		(330)		(23,398)			7,591				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/25/2021	01/25/2022	749	2,886,499	3855.36		(123,259)		(5,136)		(299,385)			118,123				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2021	01/26/2022	190	330,050	1734.437		(8,383)		(349)		(23,191)			8,034				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2021	01/26/2022	1	3,785	2960.85		(73)		(3)		(219)			70				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2021	01/26/2022	872	3,358,442	3849.62		(111,351)		(4,640)		(241,841)			106,712				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/27/2021	01/27/2022	563	971,481	1725.107		(24,848)		(1,035)		(73,884)			23,812				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/27/2021	01/27/2022	15	45,193	2944.92		(868)		(36)		(2,873)			832				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/27/2021	01/27/2022	865	3,245,973	3750.77		(106,545)		(4,439)		(229,292)			102,106				
UST 0.875% 11/15/30 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/27/2021	01/28/2022	216	21,200	98		(231)		(10)		(82)			222				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/28/2022	349	600,069	1717.956		(15,962)		(665)		(48,325)			15,297				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2021	01/28/2022	455	786,969	1729.382		(20,225)		(843)		(57,758)			19,382				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/28/2022	119	349,844	2932.87		(6,726)		(280)		(23,797)			6,446				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/28/2022	1,754	6,514,220	3714.24		(336,304)		(14,013)		(896,807)			322,291				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2021	01/28/2022	726	2,748,905	3787.38		(116,429)		(4,851)		(280,325)			111,577				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/30/2022	16	58,547	3714.24		(1,030)		(43)		(6,038)			987				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/31/2022	347	596,887	1717.956		(15,997)		(667)		(48,068)			15,330				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/31/2022	577	2,142,308	3714.24		(130,701)		(5,446)		(367,801)			125,255				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/01/2021	02/01/2022	183	314,317	1721.431		(8,612)		(1,077)		(24,627)			7,536				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/01/2021	02/01/2022	54	158,636	2938.9		(3,102)		(388)		(10,539)			2,715				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/01/2021	02/01/2022	951	3,589,072	3773.86		(178,833)		(22,354)		(468,564)			156,479				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/02/2021	02/02/2022	74	128,232	1726.112		(3,001)		(375)		(9,672)			2,626				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/02/2021	02/02/2022	27	79,198	2946.97		(1,806)		(226)		(4,977)			1,580				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/02/2021	02/02/2022	773	2,957,573	3826.31		(96,921)		(12,115)		(203,726)			84,806				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2021	02/03/2022	675	1,165,679	1727.005		(29,725)		(3,716)		(87,275)			26,009				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2021	02/03/2022	49	143,853	2948.54		(2,805)		(351)		(8,957)			2,454				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2021	02/03/2022	522	2,000,203	3830.17		(71,954)		(8,994)		(165,031)			62,960				
UST 0.875% 11/15/30 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2021	02/04/2022	190	18,600	98		(202)		(25)		(85)			177				
UST 0.875% 11/15/30 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2021	02/04/2022	28	2,800	100		(44)		(6)					39				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2021	02/04/2022	456	790,040	1730.797		(19,988)		(2,499)		(57,290)			17,490				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/05/2021	02/04/2022	434	753,874	1735.135		(20,505)		(2,563)		(52,646)			17,942				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/05/2021	02/04/2022	60	178,318	2962.47		(3,924)		(490)		(10,018)			3,433				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2021	02/04/2022	774	2,997,595	3871.74		(102,294)		(12,787)		(222,390)			89,507				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/05/2021	02/04/2022	1,871	7,273,626	3886.83		(318,167)		(39,771)		(762,111)			278,396				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/05/2021	02/07/2022	59	102,402	1735.135		(2,806)		(351)		(7,151)			2,455				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/05/2021	02/07/2022	460	1,789,789	3886.83		(88,006)		(11,001)		(216,925)			77,005				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/08/2021	02/08/2022	272	473,366	1739.6		(13,349)		(1,669)		(31,758)			11,680				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/08/2021	02/08/2022	19	56,307	2970.18		(1,065)		(133)		(2,991)			932				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/08/2021	02/08/2022	978	3,827,662	3915.59		(195,774)		(24,472)		(474,542)			171,303				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/09/2021	02/09/2022	205	356,365	1738.835		(9,016)		(1,127)		(24,076)			7,889				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/09/2021	02/09/2022	14	41,764	2968.86		(829)		(104)		(2,337)			726				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/09/2021	02/09/2022	886	3,465,443	3911.23		(107,603)		(13,450)		(214,520)			94,152				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/10/2021	02/10/2022	183	318,922	1740.633		(7,909)		(989)		(21,194)			6,921				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/10/2021	02/10/2022	38	113,447	2971.91		(2,292)		(286)		(5,543)			2,005				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/10/2021	02/10/2022	444	1,736,203	3909.88		(57,560)		(7,195)		(118,938)			50,365				
UST 0.875% 11/15/30 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/10/2021	02/11/2022	37	3,600	98		(40)		(5)		(7)			35				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2021	02/11/2022	817	1,420,315	1739.153		(35,508)		(4,438)		(95,678)			31,069				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/11/2022	513	892,627	1740.977		(24,190)		(3,024)		(59,133)			21,166				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2021	02/11/2022	1	2,365	2969.42		(38)		(5)		(112)			34				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/11/2022	71	210,352	2972.59		(4,445)		(556)		(10,864)			3,889				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2021	02/11/2022	966	3,781,298	3916.38		(145,150)		(18,144)		(317,318)			127,006				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/11/2022	1,589	6,254,079	3934.83		(296,099)		(37,012)		(682,360)			259,087				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/12/2022	2	8,631	3934.83		(129)		(16)		(486)			113				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/13/2022	9	35,023	3934.83		(480)		(60)		(1,943)			420				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/14/2022	57	99,960	1740.977		(2,719)		(340)		(6,622)			2,379				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/14/2022	682	2,683,831	3934.83		(132,163)		(16,520)		(305,269)			115,642				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/15/2022	209	364,687	1740.977		(9,919)		(1,240)		(24,160)			8,680				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/15/2022	457	1,796,486	3934.83		(112,818)		(14,102)		(274,421)			98,716				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/16/2021	02/16/2022	319	555,151	1738.606		(14,156)		(1,770)		(37,585)			12,387				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/16/2021	02/16/2022	61	180,058	2968.68		(3,530)		(441)		(10,000)			3,089				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/16/2021	02/16/2022	605	2,378,109	3932.59		(78,336)		(9,792)		(159,221)			68,544				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/17/2021	02/17/2022	1,350	2,347,248	1739.192		(58,681)		(7,335)		(158,070)			51,346				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/17/2021	02/17/2022	35	105,239	2969.74		(1,821)		(228)		(5,230)			1,593				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/17/2021	02/17/2022	494	1,943,528	3931.33		(59,709)		(7,464)		(119,053)			52,245				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2021	02/18/2022	100	173,873	1737.996		(4,416)		(552)		(11,837)			3,864				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/19/2021	02/18/2022	1,336	2,322,516	1738.214		(63,213)		(7,902)		(157,800)			55,311				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/19/2021	02/18/2022	134	398,832	2968.16		(8,320)		(1,040)		(20,891)			7,280				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/19/2021	02/18/2022	2,156	8,421,785	3906.71		(429,259)		(53,657)		(1,022,126)			375,601				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2021	02/18/2022	416	1,626,677	3913.97		(65,139)		(8,142)		(145,163)			56,997				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/19/2021	02/19/2022	4	15,697	3906.71		(253)		(32)		(1,388)			221				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/22/2021	02/22/2022	83	144,457	1741.204		(3,684)		(460)		(9,551)			3,223				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/22/2021	02/22/2022	96	285,661	2973.38		(5,049)		(631)		(13,964)			4,418				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/22/2021	02/22/2022	766	2,970,111	3876.5		(127,325)		(15,916)		(298,771)			111,409				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2021	02/23/2022	78	135,876	1742.401		(3,506)		(438)		(8,884)			3,067				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2021	02/23/2022	101	299,399	2975.45		(5,411)		(676)		(14,850)			4,735				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2021	02/23/2022	815	3,162,734	3881.37		(108,277)		(13,535)		(227,738)			94,742				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/24/2021	02/24/2022	104	181,531	1748.224		(4,919)		(615)		(11,227)			4,305				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/24/2021	02/24/2022	998	3,919,190	3925.43		(119,556)		(14,944)		(236,314)			104,611				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/24/2021	02/25/2022	241	23,600	98		(279)		(35)		(11)			244				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/25/2022	541	936,156	1731.505		(23,966)		(2,996)		(67,480)			20,970				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2021	02/25/2022	906	1,576,118	1739.659		(40,349)		(5,044)		(105,701)			35,305				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/25/2022	156	461,360	2956.8		(8,544)		(1,068)		(26,340)			7,476				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2021	02/25/2022	15	43,480	2970.71		(661)		(83)		(1,728)			578				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/25/2022	1,823	6,947,435	3811.15		(316,587)		(39,573)		(790,584)			277,014				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2021	02/25/2022	1,267	4,852,022	3829.34		(197,404)		(24,676)		(465,257)			172,729				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/26/2022	1	4,489	3811.15		(61)		(8)		(467)			54				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/27/2022	1	4,069	3811.15		(61)		(8)		(423)			53				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/28/2022	82	142,825	1731.505		(3,671)		(459)		(10,295)			3,212				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/28/2022	745	2,837,514	3811.15		(166,347)		(20,793)		(450,553)			145,553				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/01/2021	03/01/2022	340	593,210	1743.419		(15,127)		(3,151)		(38,425)			11,975				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/01/2021	03/01/2022	18	54,000	2977.24		(1,062)		(221)		(2,856)			840				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/01/2021	03/01/2022	1,193	4,655,109	3901.82		(205,225)		(42,755)		(484,968)			162,470				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/02/2021	03/02/2022	469	817,153	1742.76		(20,919)		(4,358)		(53,260)			16,561				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/02/2021	03/02/2022	898	3,474,022	3870.29		(123,035)		(25,632)		(270,772)			97,403				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/03/2021	03/03/2022	366	638,056	1741.125		(16,526)		(3,443)		(42,224)			13,083				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/03/2021	03/03/2022	19	56,007	2973.41		(1,283)		(267)		(2,994)			1,015				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/03/2021	03/03/2022	810	3,095,174	3819.72		(111,871)		(23,307)		(258,027)			88,565				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/03/2021	03/04/2022	51	5,000	98		(58)		(12)		(3)			46				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2021	03/04/2022	739	1,280,541	1732.794		(33,166)		(6,910)		(91,292)			26,256				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/04/2022	1,043	1,823,316	1748.625		(46,495)		(9,686)		(112,363)			36,808				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2021	03/04/2022	34	101,338	2959.13		(1,490)		(310)		(4,692)			1,179				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/04/2022	109	325,568	2986.33		(6,371)		(1,327)		(16,053)			5,044				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2021	03/04/2022	1,243	4,685,787	3768.47		(200,299)		(41,729)		(499,228)			158,570				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/04/2022	1,661	6,382,109	3841.94		(283,968)		(59,160)		(700,275)			224,808				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/05/2022	6	23,423	3841.94		(391)		(81)		(1,300)			309				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/07/2022	56	98,082	1748.625		(2,501)		(521)		(6,045)			1,980				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/07/2022	31	91,895	2986.33		(1,870)		(390)		(4,652)			1,480				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/07/2022	556	2,135,289	3841.94		(105,339)		(21,946)		(264,997)			83,393				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/08/2021	03/08/2022	1,211	2,126,767	1755.804		(54,020)		(11,254)		(121,944)			42,766				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/08/2021	03/08/2022	90	268,593	2998.59		(4,535)		(945)		(10,341)			3,590				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/08/2021	03/08/2022	1,244	4,753,801	3821.35		(187,766)		(39,118)		(455,179)			148,648				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/09/2021	03/09/2022	680	1,193,318	1753.627		(30,430)		(6,340)		(69,978)			24,090				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/09/2021	03/09/2022	16	46,823	2994.92		(810)		(169)		(1,933)			641				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/09/2021	03/09/2022	677	2,623,857	3875.44		(94,681)		(19,725)		(216,536)			74,956				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2021	03/10/2022	345	607,547	1761.349		(15,371)		(3,202)		(32,849)			12,169				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2021	03/10/2022	30	91,585	3008.17		(1,546)		(322)		(3,313)			1,224				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2021	03/10/2022	831	3,238,673	3898.81		(97,253)		(20,261)		(196,127)			76,992				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2021	03/11/2022	202	20,200	100		(331)		(69)		(18)			262				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2021	03/11/2022	241	423,626	1760.886		(10,591)		(2,206)		(23,023)			8,384				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/11/2022	993	1,752,877	1765.434		(50,658)		(10,554)		(90,596)			40,104				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2021	03/11/2022	6	17,318	3007.35		(395)		(82)		(726)			313				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/11/2022	129	389,625	3015.15		(8,231)		(1,715)		(14,500)			6,516				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2021	03/11/2022	832	3,278,603	3939.34		(137,963)		(28,742)		(319,680)			109,221				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/11/2022	2,002	7,893,204	3943.34		(338,091)		(70,436)		(775,180)			267,655				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/14/2022	50	88,675	1765.434		(2,563)		(534)		(4,586)			2,029				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/14/2022	2	4,828	3015.15		(117)		(24)		(202)			92				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/14/2022	559	2,206,218	3943.34		(101,866)		(21,222)		(237,471)			80,644				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/15/2021	03/15/2022	249	440,032	1769.094		(11,309)		(2,356)		(21,829)			8,953				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/15/2021	03/15/2022	56	170,081	3021.44		(3,132)		(653)		(5,912)			2,480				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/15/2021	03/15/2022	963	3,823,497	3968.94		(158,661)		(33,054)		(353,242)			125,607				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/16/2021	03/16/2022	427	753,961	1764.857		(19,452)		(4,053)		(39,259)			15,400				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/16/2021	03/16/2022	11	34,472	3014.29		(676)		(141)		(1,371)			535				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/16/2021	03/16/2022	810	3,209,747	3962.71		(119,869)		(24,973)		(259,912)			94,896				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/17/2021	03/17/2022	408	719,719	1765.906		(19,432)		(4,048)		(37,045)			15,384				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/17/2021	03/17/2022	698	2,774,594	3974.12		(88,215)		(18,378)		(181,156)			69,837				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/17/2021	03/18/2022	280	27,400	98		(336)		(70)		(26)			266				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/18/2022	387	681,504	1761.322		(19,150)		(3,990)		(36,905)			15,161				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2021	03/18/2022	566	997,758	1763.666		(25,742)		(5,363)		(52,665)			20,379				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/18/2022	168	505,316	3008.3		(9,898)		(2,062)		(21,059)			7,836				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2021	03/18/2022	116	349,884	3012.25		(7,026)		(1,464)		(14,296)			5,562				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/18/2022	2,327	9,104,881	3913.1		(478,961)		(99,784)		(1,244,011)			379,178				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2021	03/18/2022	745	2,918,223	3915.46		(123,183)		(25,663)		(296,021)			97,520				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/21/2022	436	768,496	1761.322		(21,595)		(4,499)		(41,638)			17,096				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/21/2022	34	103,119	3008.3		(2,052)		(428)		(4,361)			1,625				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/21/2022	560	2,192,055	3913.1		(122,591)		(25,540)		(322,649)			97,051				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/22/2021	03/22/2022	169	298,342	1762.833		(7,638)		(1,591)		(15,905)			6,046				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/22/2021	03/22/2022	78	235,646	3010.89		(4,693)		(978)		(9,779)			3,715				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/22/2021	03/22/2022	1,198	4,721,517	3940.59		(212,494)		(44,270)		(516,799)			168,224				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/23/2021	03/23/2022	547	961,142	1758.449		(24,990)		(5,206)		(53,711)			19,784				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/23/2021	03/23/2022	1,449	5,665,595	3910.52		(207,819)		(43,296)		(478,702)			164,524				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2021	03/24/2022	730	1,285,202	1760.594		(32,773)		(6,828)		(70,218)			25,945				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2021	03/24/2022	136	407,910	3007.1		(8,778)		(1,829)		(16,347)			6,950				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2021	03/24/2022	1,121	4,360,171	3889.14		(147,733)		(30,778)		(335,696)			116,955				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2021	03/25/2022	259	25,400	98		(292)		(61)		(38)			231				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2021	03/25/2022	853	1,507,337	1767.614		(37,985)		(7,914)		(76,250)			30,071				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/25/2022	927	1,649,314	1778.712		(42,552)		(8,865)		(73,121)			33,687				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2021	03/25/2022	10	29,639	3019.16		(622)		(130)		(1,208)			493				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/25/2022	122	372,110	3038.16		(7,400)		(1,542)		(12,278)			5,858				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2021	03/25/2022	991	3,874,532	3909.52		(197,736)		(41,195)		(527,646)			156,541				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/25/2022	1,664	6,613,651	3974.54		(310,152)		(64,615)		(771,173)			245,537				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/28/2022	89	159,128	1778.712		(4,121)		(859)		(7,064)			3,263				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/28/2022	70	211,635	3038.16		(4,325)		(901)		(7,198)			3,424				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/28/2022	803	3,192,678	3974.54		(152,538)		(31,779)		(374,379)			120,759				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/29/2021	03/29/2022	497	883,275	1778.411		(24,555)		(5,116)		(39,376)			19,439				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/29/2021	03/29/2022	35	105,900	3037.7		(2,101)		(438)		(3,518)			1,664				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/29/2021	03/29/2022	1,455	5,777,437	3971.09		(254,410)		(53,002)		(631,645)			201,408				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/30/2021	03/30/2022	744	1,322,461	1776.576		(33,458)		(6,970)		(60,322)			26,488				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/30/2021	03/30/2022	8	23,570	3034.57		(556)		(116)		(799)			440				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/30/2021	03/30/2022	968	3,833,001	3958.55		(138,787)		(28,914)		(321,376)			109,873				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/31/2021	03/31/2022	462	819,900	1773.96		(23,285)		(4,851)		(38,607)			18,434				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/31/2021	03/31/2022	17	52,911	3030.15		(1,048)		(218)		(1,867)			829				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/31/2021	03/31/2022	898	3,567,910	3972.89		(108,964)		(22,701)		(223,074)			86,263				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/01/2022	1,149	2,042,672	1777.153		(51,680)		(15,073)		(92,601)			36,606				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/01/2022	104	314,526	3035.69		(6,146)		(1,793)		(10,355)			4,354				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/01/2022	3,156	12,687,088	4019.87		(537,862)		(156,877)		(1,272,768)			380,986				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/03/2022	12	49,551	4019.87		(1,041)		(303)		(2,238)			737				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/04/2022	118	210,040	1777.153		(5,314)		(1,550)		(9,534)			3,764				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/04/2022	5	15,542	3035.69		(309)		(90)		(525)			219				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/04/2022	812	3,266,029	4019.87		(156,903)		(45,763)		(387,413)			111,139				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/05/2021	04/05/2022	415	739,117	1782.875		(18,995)		(5,540)		(31,268)			13,455				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/05/2021	04/05/2022	224	682,732	3045.55		(14,195)		(4,140)		(22,284)			10,054				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/05/2021	04/05/2022	1,396	5,694,631	4077.91		(218,735)		(63,798)		(478,245)			154,937				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/06/2021	04/06/2022	365	650,244	1783.202		(16,841)		(4,912)		(27,409)			11,929				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/06/2021	04/06/2022	8	25,837	3046.14		(452)		(132)		(676)			320				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/06/2021	04/06/2022	685	2,789,984	4073.94		(94,263)		(27,493)		(193,918)			66,770				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/07/2021	04/07/2022	858	1,526,340	1779.807		(39,685)		(11,575)		(67,168)			28,110				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/07/2021	04/07/2022	38	114,090	3040.39		(1,971)		(575)		(3,071)			1,396				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/07/2021	04/07/2022	972	3,964,287	4079.95		(119,042)		(34,721)		(228,437)			84,321				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/07/2021	04/08/2022	218	21,400	98		(249)		(73)		(41)			176				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/08/2021	04/08/2022	153	271,899	1778.783		(7,640)		(2,228)		(12,123)			5,412				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/08/2022	652	1,161,959	1782.531		(32,651)		(9,523)		(49,453)			23,128				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/08/2021	04/08/2022	1	4,516	3038.7		(95)		(28)		(135)			67				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/08/2022	133	404,387	3045.17		(8,286)		(2,417)		(13,139)			5,870				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/08/2021	04/08/2022	849	3,476,639	4097.17		(154,657)		(45,108)		(349,430)			109,549				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/08/2022	2,031	8,387,371	4128.8		(317,245)		(92,530)		(650,430)			224,715				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/09/2022	1	2,579	4128.8		(43)		(12)		(132)			30				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/10/2022	5	18,973	4128.8		(438)		(128)		(1,574)			310				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/11/2022	281	501,028	1782.531		(14,079)		(4,106)		(21,360)			9,973				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/11/2022	10	28,951	3045.17		(605)		(176)		(967)			429				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/11/2022	583	2,408,938	4128.8		(107,465)		(31,344)		(231,945)			76,121				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/12/2021	04/12/2022	311	555,742	1785.372		(15,116)		(4,409)		(22,869)			10,707				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/12/2021	04/12/2022	118	360,515	3050.11		(7,535)		(2,198)		(11,552)			5,337				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/12/2021	04/12/2022	799	3,297,062	4127.99		(145,927)		(42,562)		(312,262)			103,365				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/13/2021	04/13/2022	426	758,904	1782.379		(19,732)		(5,755)		(32,452)			13,976				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/13/2021	04/13/2022	31	94,665	3045.04		(2,046)		(597)		(2,780)			1,449				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/13/2021	04/13/2022	861	3,565,301	4141.59		(120,752)		(35,219)		(235,991)			85,533				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/14/2021	04/14/2022	224	22,000	98		(239)		(70)		(46)			169				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/14/2021	04/14/2022	554	987,930	1783.241		(25,785)		(7,521)		(41,817)			18,264				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/15/2021	04/14/2022	449	803,236	1787.831		(21,045)		(6,138)		(32,063)			14,907				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/14/2022	2,016	3,613,143	1792.589		(92,858)		(27,084)		(135,404)			65,774				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/15/2021	04/14/2022	132	403,627	3054.42		(7,139)		(2,082)		(9,878)			5,057				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/14/2022	117	357,927	3062.52		(6,887)		(2,009)		(9,064)			4,878				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/14/2021	04/14/2022	614	2,531,433	4124.66		(69,398)		(20,241)		(126,916)			49,157				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/15/2021	04/14/2022	1,059	4,416,955	4170.42		(178,780)		(52,144)		(359,449)			126,636				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/14/2022	1,706	7,142,203	4185.47		(316,359)		(92,271)		(638,962)			224,087				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/18/2022	547	980,459	1792.589		(25,296)		(7,378)		(36,864)			17,918				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/18/2022	2	5,536	3062.52		(118)		(35)		(160)			84				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/18/2022	606	2,534,703	4185.47		(118,936)		(34,690)		(241,696)			84,247				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/19/2021	04/19/2022	227	406,169	1792.077		(11,535)		(3,364)		(15,389)			8,171				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/19/2021	04/19/2022	6	17,698	3061.74		(361)		(105)		(492)			256				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/19/2021	04/19/2022	814	3,389,380	4163.26		(122,510)		(35,732)		(234,512)			86,778				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/20/2021	04/20/2022	210	375,549	1791.967		(9,914)		(2,892)		(14,261)			7,023				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/20/2021	04/20/2022	12	37,566	3061.59		(793)		(231)		(1,085)			562				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/20/2021	04/20/2022	945	3,905,794	4134.94		(132,522)		(38,652)		(249,692)			93,870				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/21/2021	04/21/2022	243	436,569	1800.153		(11,656)		(3,400)		(14,830)			8,257				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/21/2021	04/21/2022	12	37,894	3075.62		(883)		(258)		(904)			625				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/21/2021	04/21/2022	984	4,104,898	4173.42		(120,772)		(35,225)		(212,551)			85,547				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/22/2021	04/22/2022	241	433,466	1795.345		(11,444)		(3,338)		(15,756)			8,106				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/22/2022	1,231	2,214,933	1799.826		(57,699)		(16,829)		(75,669)			40,870				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/22/2021	04/22/2022	9	27,272	3067.51		(477)		(139)		(565)			338				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/22/2022	82	252,016	3075.16		(4,753)		(1,386)		(5,432)			3,367				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/22/2021	04/22/2022	614	2,539,637	4134.98		(117,530)		(34,280)		(248,494)			83,250				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/22/2022	1,580	6,604,511	4180.17		(315,499)		(92,021)		(640,285)			223,479				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/25/2022	127	228,384	1799.826		(5,917)		(1,726)		(7,826)			4,192				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/25/2022	35	107,078	3075.16		(2,046)		(597)		(2,342)			1,449				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/25/2022	652	2,725,741	4180.17		(140,601)		(41,009)		(289,241)			99,592				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/26/2021	04/26/2022	464	833,217	1797.069		(24,247)		(7,072)		(29,693)			17,175				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/26/2021	04/26/2022	8	24,573	3070.49		(499)		(145)		(624)			353				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/26/2021	04/26/2022	739	3,095,641	4187.62		(144,423)		(42,124)		(289,879)			102,300				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2021	04/27/2022	557	1,001,419	1797.494		(26,041)		(7,595)		(35,514)			18,446				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2021	04/27/2022	1	2,948	3071.22		(51)		(15)		(59)			36				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2021	04/27/2022	1,069	4,474,620	4186.72		(141,794)		(41,357)		(253,773)			100,438				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/28/2021	04/28/2022	470	845,107	1796.685		(22,057)		(6,433)		(30,331)			15,624				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/28/2021	04/28/2022	9	28,327	3069.91		(599)		(175)		(645)			424				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/28/2021	04/28/2022	773	3,234,543	4183.18		(97,527)		(28,445)		(172,049)			69,082				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	04/29/2022	257	462,409	1800.736		(12,115)		(3,534)		(15,711)			8,582				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2021	04/29/2022	457	824,001	1804.332		(23,566)		(6,874)		(26,607)			16,693				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	04/29/2022	93	287,243	3076.89		(6,559)		(1,913)		(6,513)			4,646				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2021	04/29/2022	27	84,294	3082.94		(1,849)		(539)		(1,755)			1,310				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	04/29/2022	1,638	6,848,758	4181.17		(327,312)		(95,466)		(657,808)			231,846				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2021	04/29/2022	618	2,603,484	4211.47		(104,536)		(30,490)		(199,379)			74,046				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	05/01/2022	1	4,150	4181.17		(95)		(28)		(197)			68				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	05/02/2022	96	172,253	1800.736		(4,547)		(1,326)		(5,871)			3,221				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	05/02/2022	12	36,947	3076.89		(931)		(271)		(930)			659				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	05/02/2022	501	2,096,237	4181.17		(95,145)		(27,751)		(187,955)			67,394				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/03/2021	05/03/2022	254	459,240	1808.487		(12,078)		(4,529)		(14,031)			7,549				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/03/2021	05/03/2022	1,122	4,703,526	4192.66		(174,968)		(65,613)		(326,574)			109,355				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2021	05/04/2022	412	746,516	1812.882		(19,857)		(7,446)		(21,392)			12,411				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2021	05/04/2022	15	46,797	3097.74		(1,012)		(380)		(980)			633				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2021	05/04/2022	721	3,004,552	4164.66		(109,175)		(40,940)		(205,575)			68,234				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/05/2021	05/05/2022	472	856,971	1815.107		(22,795)		(8,548)		(23,775)			14,247				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/05/2021	05/05/2022	43	133,741	3101.57		(2,982)		(1,118)		(2,343)			1,863				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/05/2021	05/05/2022	767	3,198,414	4167.59		(92,353)		(34,632)		(160,447)			57,721				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/06/2021	05/06/2022	114	208,059	1819.129		(6,075)		(2,278)		(5,431)			3,797				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/06/2022	1,176	2,144,511	1823.258		(55,586)		(20,845)		(52,407)			34,741				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/06/2022	72	224,926	3115.64		(5,068)		(1,900)		(3,426)			3,167				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/06/2021	05/06/2022	640	2,688,272	4201.62		(89,090)		(33,409)		(157,227)			55,681				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/06/2022	1,533	6,489,328	4232.6		(272,281)		(102,105)		(510,407)			170,176				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/07/2022	2	10,463	4232.6		(239)		(89)		(567)			149				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/09/2022	152	276,267	1823.258		(7,092)		(2,659)		(6,790)			4,432				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/09/2022	4	13,187	3115.64		(314)		(118)		(216)			196				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/09/2022	505	2,135,831	4232.6		(95,850)		(35,944)		(183,144)			59,906				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/10/2021	05/10/2022	597	1,091,005	1827.243		(28,912)		(10,842)		(25,177)			18,070				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/10/2021	05/10/2022	8	24,323	3122.54		(552)		(207)		(359)			345				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/10/2021	05/10/2022	1,210	5,065,934	4188.43		(195,106)		(73,165)		(376,500)			121,941				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2021	05/11/2022	299	542,907	1817.683		(14,441)		(5,415)		(14,616)			9,026				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2021	05/11/2022	5	15,290	3106.16		(297)		(111)		(218)			185				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2021	05/11/2022	945	3,924,195	4152.1		(121,009)		(45,378)		(214,342)			75,631				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/12/2021	05/12/2022	430	775,553	1802.846		(20,630)		(7,736)		(25,951)			12,894				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/12/2021	05/12/2022	30	93,017	3080.89		(1,764)		(661)		(1,980)			1,102				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/12/2021	05/12/2022	746	3,032,958	4063.04		(95,564)		(35,836)		(176,370)			59,727				
UST 1.125% 02/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/12/2021	05/13/2022	457	44,800	98		(515)		(193)		(131)			322				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/13/2021	05/13/2022	221	402,056	1816.024		(10,654)		(3,995)		(11,136)			6,659				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/13/2022	817	1,486,900	1820.969		(39,403)		(14,776)		(38,168)			24,627				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2021	05/13/2022	1	4,090	3103.47		(82)		(31)		(77)			51				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/13/2022	52	160,519	3111.93		(3,824)		(1,434)		(2,847)			2,390				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2021	05/13/2022	485	1,996,422	4112.5		(92,701)		(34,763)		(196,664)			57,938				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/13/2022	1,252	5,224,492	4173.85		(248,483)		(93,181)		(506,763)			155,302				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/16/2022	305	555,681	1820.969		(14,781)		(5,543)		(14,338)			9,238				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/16/2022	20	61,112	3111.93		(1,548)		(580)		(1,168)			967				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/16/2022	438	1,828,302	4173.85		(96,458)		(36,172)		(202,183)			60,286				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2021	05/17/2022	1,035	1,882,170	1819.387		(49,878)		(18,704)		(49,848)			31,173				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2021	05/17/2022	776	3,231,991	4163.29		(139,213)		(52,205)		(274,949)			87,008				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2021	05/18/2022	603	1,093,387	1814.122		(28,975)		(10,866)		(31,389)			18,109				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2021	05/18/2022	42	129,751	3100.36		(2,906)		(1,090)		(2,468)			1,816				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2021	05/18/2022	839	3,463,954	4127.83		(130,151)		(48,807)		(258,976)			81,345				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2021	05/19/2022	660	1,195,176	1810.728		(31,075)		(11,653)		(36,096)			19,422				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2021	05/19/2022	9	29,334	3094.54		(531)		(199)		(532)			332				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2021	05/19/2022	1,025	4,217,313	4115.68		(122,517)		(45,944)		(206,766)			76,573				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2021	05/20/2022	242	438,763	1815.273		(12,856)		(4,821)		(12,420)			8,035				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/20/2022	564	1,023,930	1816.034		(29,899)		(11,212)		(28,659)			18,687				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2021	05/20/2022	2	6,050	3102.38		(123)		(46)		(118)			77				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/20/2022	175	542,928	3103.69		(11,221)		(4,208)		(9,324)			7,013				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/20/2022	1,482	6,159,271	4155.86		(297,297)		(111,486)		(612,957)			185,811				
S&P Digital			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2021	05/20/2022	687	2,856,824	4159.12		(107,868)		(40,451)		(203,467)			67,418				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/23/2022	180	326,270	1816.034		(9,527)		(3,573)		(9,173)			5,954				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/23/2022	9	26,775	3103.69		(664)		(249)		(561)			415				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/23/2022	701	2,914,546	4155.86		(142,123)		(53,296)		(291,791)			88,827				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/24/2021	05/24/2022	576	1,047,882	1817.67		(27,559)		(10,335)		(28,799)			17,225				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/24/2021	05/24/2022	18	54,863	3106.57		(1,340)		(502)		(1,102)			837				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/24/2021	05/24/2022	1,188	4,986,012	4197.05		(199,447)		(74,792)		(380,987)			124,654				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2021	05/25/2022	567	1,029,580	1815.59		(27,284)		(10,231)		(29,221)			17,052				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2021	05/25/2022	7	21,105	3103.08		(492)		(184)		(415)			307				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2021	05/25/2022	909	3,808,818	4188.13		(116,477)		(43,679)		(199,965)			72,798				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2021	05/26/2022	807	1,464,934	1815.809		(38,821)		(14,558)		(41,505)			24,263				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2021	05/26/2022	70	217,673	3103.49		(4,112)		(1,542)		(3,965)			2,570				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2021	05/26/2022	1,029	4,316,213	4195.99		(125,164)		(46,937)		(209,212)			78,228				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2021	05/27/2022	116	11,400	98		(150)		(56)		(2)			94				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2021	05/27/2022	286	519,372	1817.991		(13,815)		(5,181)		(14,272)			8,635				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/27/2022	1,033	1,878,337	1819.178		(49,964)		(18,736)		(50,712)			31,227				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2021	05/27/2022	40	125,307	3107.26		(2,190)		(821)		(1,696)			1,369				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/27/2022	311	966,642	3109.31		(20,929)		(7,848)		(16,436)			13,081				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2021	05/27/2022	341	1,433,453	4200.88		(41,097)		(15,411)		(68,106)			25,686				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/27/2022	1,914	8,045,168	4204.11		(364,661)		(136,748)		(752,422)			227,913				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/30/2022	6	25,263	4204.11		(584)		(219)		(1,044)			365				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/31/2022	154	279,717	1819.178		(7,468)		(2,801)		(7,599)			4,668				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/31/2022	24	76,038	3109.31		(1,972)		(740)		(1,597)			1,233				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/31/2022	663	2,789,238	4204.11		(140,648)		(52,743)		(299,871)			87,905				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2021	06/01/2022	747	1,360,503	1820.546		(36,325)		(16,649)		(36,276)			19,676				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2021	06/01/2022	59	182,735	3111.73		(3,775)		(1,730)		(3,541)			2,045				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2021	06/01/2022	1,050	4,410,592	4202.04		(147,241)		(67,485)		(267,352)			79,755				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/02/2021	06/02/2022	336	612,262	1821.855		(16,286)		(7,464)		(16,035)			8,822				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/02/2021	06/02/2022	47	145,878	3114.01		(2,624)		(1,203)		(1,965)			1,421				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/02/2021	06/02/2022	831	3,496,210	4208.12		(99,777)		(45,731)		(165,100)			54,046				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/03/2021	06/03/2022	245	446,815	1820.546		(11,519)		(5,279)		(11,951)			6,239				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/03/2022	367	669,615	1825.404		(17,812)		(8,164)		(16,650)			9,648				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/03/2022	106	329,660	3120.09		(6,176)		(2,831)		(5,104)			3,345				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/03/2021	06/03/2022	597	2,507,377	4202.04		(98,167)		(44,993)		(185,885)			53,174				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/03/2022	1,225	5,179,818	4229.89		(224,013)		(102,672)		(434,299)			121,340				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/04/2022	10	41,011	4229.89		(878)		(402)		(830)			475				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/06/2022	34	62,263	1825.404		(1,662)		(762)		(1,556)			900				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/06/2022	222	693,904	3120.09		(14,065)		(6,447)		(12,125)			7,619				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/06/2022	742	3,136,898	4229.89		(147,524)		(67,615)		(292,408)			79,909				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/07/2021	06/07/2022	542	987,040	1822.296		(26,453)		(12,124)		(25,891)			14,329				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/07/2021	06/07/2022	6	19,843	3114.84		(418)		(191)		(371)			226				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/07/2021	06/07/2022	837	3,536,797	4226.52		(148,241)		(67,944)		(282,018)			80,297				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2021	06/08/2022	426	776,332	1822.668		(21,039)		(9,643)		(20,284)			11,396				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2021	06/08/2022	11	33,458	3115.53		(677)		(310)		(593)			367				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2021	06/08/2022	1,091	4,610,997	4227.26		(138,050)		(63,273)		(229,794)			74,777				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/09/2021	06/09/2022	215	390,300	1819.18		(10,499)		(4,812)		(10,749)			5,687				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/09/2021	06/09/2022	41	126,423	3109.54		(3,171)		(1,454)		(2,547)			1,718				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/09/2021	06/09/2022	880	3,713,271	4219.55		(124,477)		(57,052)		(215,541)			67,425				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2021	06/10/2022	644	1,171,904	1819.916		(31,641)		(14,502)		(31,981)			17,139				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/10/2022	593	1,079,615	1821.8		(28,934)		(13,261)		(28,664)			15,672				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/10/2022	78	242,675	3114.12		(4,752)		(2,178)		(4,146)			2,574				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2021	06/10/2022	598	2,535,564	4239.18		(97,613)		(44,739)		(181,650)			52,874				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/10/2022	1,034	4,393,488	4247.44		(196,859)		(90,227)		(390,245)			106,632				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/13/2022	7	13,311	1821.8		(358)		(164)		(355)			194				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/13/2022	28	87,435	3114.12		(1,746)		(800)		(1,526)			946				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/13/2022	685	2,909,067	4247.44		(127,509)		(58,442)		(248,397)			69,068				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/14/2021	06/14/2022	242	439,611	1818.006		(11,597)		(5,315)		(12,403)			6,282				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/14/2021	06/14/2022	10	32,455	3107.68		(693)		(318)		(692)			376				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/14/2021	06/14/2022	783	3,332,558	4255.15		(138,368)		(63,419)		(259,315)			74,950				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2021	06/15/2022	937	1,704,146	1818.858		(45,842)		(21,011)		(47,569)			24,831				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2021	06/15/2022	27	83,371	3109.15		(1,299)		(595)		(1,105)			704				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2021	06/15/2022	536	2,277,127	4246.59		(78,985)		(36,202)		(140,368)			42,784				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/16/2021	06/16/2022	597	1,081,741	1811.297		(29,315)		(13,436)		(33,587)			15,879				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/16/2021	06/16/2022	12	36,713	3096.19		(804)		(368)		(755)			435				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/16/2021	06/16/2022	890	3,758,488	4223.7		(111,771)		(51,228)		(178,724)			60,543				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/18/2021	06/17/2022	1,033	1,847,348	1788.808		(49,324)		(22,607)		(76,272)			26,717				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2021	06/17/2022	276	497,733	1802.874		(13,538)		(6,205)		(17,290)			7,333				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/18/2021	06/17/2022	68	209,123	3057.71		(4,107)		(1,883)		(6,185)			2,225				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2021	06/17/2022	8	23,998	3081.81		(533)		(244)		(571)			289				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/18/2021	06/17/2022	1,460	6,084,637	4166.45		(273,583)		(125,392)		(552,325)			148,191				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2021	06/17/2022	698	2,947,805	4221.86		(108,912)		(49,918)		(201,282)			58,994				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/18/2021	06/20/2022	53	162,446	3057.71		(3,463)		(1,587)		(5,252)			1,876				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/18/2021	06/20/2022	496	2,065,106	4166.45		(107,628)		(49,330)		(230,310)			58,299				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2021	06/21/2022	497	895,595	1803.47		(24,181)		(11,083)		(30,999)			13,098				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2021	06/21/2022	40	124,558	3082.81		(2,615)		(1,199)		(3,254)			1,416				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2021	06/21/2022	1,122	4,739,027	4224.79		(166,865)		(76,480)		(295,999)			90,385				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2021	06/22/2022	278	501,979	1804.869		(13,503)		(6,189)		(17,083)			7,314				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2021	06/22/2022	24	73,289	3085.2		(1,578)		(723)		(1,696)			855				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2021	06/22/2022	838	3,559,149	4246.44		(116,230)		(53,272)		(197,466)			62,958				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/23/2021	06/23/2022	360	648,919	1802.028		(17,391)		(7,971)		(22,922)			9,420				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/23/2021	06/23/2022	14	43,403	3080.39		(1,100)		(504)		(1,191)			596				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/23/2021	06/23/2022	414	1,757,981	4241.84		(54,405)		(24,936)		(92,094)			29,469				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/23/2021	06/24/2022	53	5,200	98		(64)		(30)		(2)			35				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2021	06/24/2022	535	965,340	1804.968		(25,775)		(11,813)		(32,878)			13,961				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/24/2022	1,732	3,133,269	1809.529		(84,912)		(38,918)		(100,563)			45,994				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/24/2022	124	384,751	3093.16		(8,863)		(4,062)		(8,698)			4,801				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2021	06/24/2022	708	3,021,973	4266.49		(108,071)		(49,533)		(194,433)			58,539				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/24/2022	1,343	5,747,951	4280.7		(234,694)		(107,568)		(439,843)			127,126				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/27/2022	141	255,846	1809.529		(6,933)		(3,178)		(8,240)			3,756				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/27/2022	2	6,735	3093.16		(169)		(77)		(166)			91				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/27/2022	548	2,344,961	4280.7		(101,916)		(46,712)		(193,944)			55,205				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/28/2021	06/28/2022	989	1,786,930	1807.536		(48,068)		(22,031)		(59,131)			26,037				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/28/2021	06/28/2022	63	194,973	3089.81		(4,146)		(1,900)		(4,909)			2,246				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/28/2021	06/28/2022	674	2,892,435	4290.61		(105,138)		(48,188)		(186,446)			56,950				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2021	06/29/2022	322	581,102	1806.504		(15,574)		(7,138)		(19,508)			8,436				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2021	06/29/2022	25	75,896	3088.06		(1,623)		(744)		(1,992)			879				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2021	06/29/2022	1,150	4,933,614	4291.8		(151,034)		(69,224)		(246,804)			81,810				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/30/2021	06/30/2022	263	476,298	1808.479		(12,860)		(5,894)		(15,604)			6,966				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/30/2021	06/30/2022	51	157,615	3091.47		(3,624)		(1,661)		(3,611)			1,963				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/30/2021	06/30/2022	471	2,022,505	4297.5		(61,994)		(28,414)		(99,811)			33,580				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2021	07/01/2022	592	1,071,950	1812.083		(29,157)		(15,793)		(33,537)			13,364				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/01/2022	382	692,902	1813.597		(18,320)		(9,924)		(21,246)			8,397				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/01/2022	255	789,309	3100.25		(14,763)		(7,997)		(15,178)			6,766				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2021	07/01/2022	767	3,312,830	4319.94		(106,220)		(57,536)		(172,511)			48,684				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/01/2022	1,455	6,331,909	4352.34		(235,771)		(127,709)		(390,026)			108,062				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/05/2022	101	182,490	1813.597		(4,843)		(2,623)		(5,623)			2,220				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/05/2022	13	39,025	3100.25		(823)		(446)		(884)			377				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/05/2022	598	2,600,970	4352.34		(121,757)		(65,952)		(213,773)			55,805				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2021	07/06/2022	268	483,904	1808.576		(12,819)		(6,943)		(15,938)			5,875				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2021	07/06/2022	77	238,174	3091.79		(5,638)		(3,054)		(5,840)			2,584				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2021	07/06/2022	507	2,203,825	4343.54		(82,123)		(44,483)		(135,348)			37,640				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2021	07/07/2022	398	722,816	1814.827		(19,588)		(10,610)		(21,966)			8,978				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2021	07/07/2022	60	186,550	3102.51		(4,221)		(2,287)		(3,804)			1,935				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2021	07/07/2022	840	3,661,556	4358.13		(119,275)		(64,608)		(185,512)			54,668				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2021	07/08/2022	345	33,800	98		(456)		(247)		(15)			209				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2021	07/08/2022	158	285,375	1807.01		(7,505)		(4,065)		(9,610)			3,440				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/08/2022	546	992,434	1816.894		(26,696)		(14,461)		(29,375)			12,236				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2021	07/08/2022	4	13,175	3089.25		(262)		(142)		(307)			120				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/08/2022	80	248,917	3106.19		(4,965)		(2,689)		(5,078)			2,275				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2021	07/08/2022	580	2,508,026	4320.82		(81,754)		(44,283)		(128,292)			37,471				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/08/2022	1,019	4,452,199	4369.55		(177,168)		(95,966)		(291,538)			81,202				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/11/2022	187	339,753	1816.894		(9,139)		(4,950)		(10,095)			4,189				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/11/2022	19	58,444	3106.19		(1,274)		(690)		(1,343)			584				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/11/2022	452	1,974,801	4369.55		(77,087)		(41,756)		(126,369)			35,332				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/12/2021	07/12/2022	297	539,606	1819.632		(14,677)		(7,950)		(15,474)			6,727				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/12/2021	07/12/2022	589	2,580,761	4384.63		(99,004)		(53,627)		(157,770)			45,377				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2021	07/13/2022	776	1,407,937	1813.764		(32,101)		(17,388)		(43,707)			14,713				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2021	07/13/2022	17	51,394	3100.79		(1,151)		(624)		(1,092)			528				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2021	07/13/2022	528	2,305,364	4369.21		(83,445)		(45,199)		(133,242)			38,246				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2021	07/14/2022	357	648,526	1814.546		(14,916)		(8,080)		(19,951)			6,837				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2021	07/14/2022	18	54,914	3102.19		(1,321)		(715)		(1,216)			605				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2021	07/14/2022	490	2,142,167	4374.3		(64,938)		(35,175)		(96,106)			29,763				
UST 1.625% 05/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2021	07/15/2022	163	16,000	98		(205)		(111)		(8)			94				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/15/2022	590	1,070,208	1812.716		(29,110)		(15,768)		(33,757)			13,342				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2021	07/15/2022	427	775,805	1815.772		(21,024)		(11,388)		(23,514)			9,636				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/15/2022	153	473,061	3099.03		(9,504)		(5,148)		(10,707)			4,356				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2021	07/15/2022	89	275,539	3104.3		(5,924)		(3,209)		(5,322)			2,715				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/15/2022	1,114	4,821,421	4327.16		(191,092)		(103,508)		(322,474)			87,584				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2021	07/15/2022	1,117	4,869,595	4360.03		(170,677)		(92,450)		(261,924)			78,227				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/18/2022	237	430,161	1812.716		(11,743)		(6,361)		(13,616)			5,382				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/18/2022	55	171,045	3099.03		(3,550)		(1,923)		(4,027)			1,627				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/18/2022	578	2,500,100	4327.16		(119,957)		(64,977)		(212,398)			54,980				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/19/2021	07/19/2022	257	462,127	1801.276		(12,200)		(6,608)		(16,883)			5,592				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/19/2021	07/19/2022	48	147,634	3079.53		(3,204)		(1,735)		(4,303)			1,468				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/19/2021	07/19/2022	644	2,743,819	4258.49		(120,131)		(65,071)		(213,116)			55,060				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2021	07/20/2022	678	1,228,408	1812.375		(33,290)		(18,032)		(39,142)			15,258				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2021	07/20/2022	664	2,870,499	4323.06		(86,700)		(46,962)		(129,861)			39,737				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2021	07/21/2022	690	1,252,721	1815.66		(33,310)		(18,043)		(38,305)			15,267				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2021	07/21/2022	47	147,119	3104.12		(2,802)		(1,518)		(2,985)			1,284				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2021	07/21/2022	569	2,481,371	4358.69		(73,627)		(39,881)		(106,857)			33,746				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2021	07/22/2022	364	659,860	1812.625		(17,684)		(9,579)		(21,006)			8,105				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/22/2022	857	1,559,564	1818.866		(43,044)		(23,315)		(45,781)			19,728				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/22/2022	42	130,019	3109.73		(2,589)		(1,402)		(2,637)			1,187				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2021	07/22/2022	414	1,806,891	4367.48		(65,730)		(35,604)		(102,143)			30,126				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/22/2022	1,353	5,969,349	4411.79		(245,744)		(133,111)		(380,050)			112,632				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/25/2022	302	549,603	1818.866		(15,224)		(8,246)		(16,195)			6,978				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/25/2022	68	212,009	3109.73		(4,464)		(2,418)		(4,610)			2,046				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/25/2022	489	2,158,783	4411.79		(86,272)		(46,731)		(131,681)			39,541				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2021	07/26/2022	269	489,218	1820.536		(13,307)		(7,208)		(14,120)			6,099				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2021	07/26/2022	25	76,470	3112.61		(1,568)		(849)		(1,609)			718				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2021	07/26/2022	877	3,877,447	4422.3		(147,109)		(79,684)		(218,614)			67,425				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2021	07/27/2022	370	674,866	1821.791		(18,626)		(10,089)		(19,181)			8,537				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2021	07/27/2022	36	110,798	3114.75		(2,346)		(1,271)		(2,371)			1,075				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2021	07/27/2022	765	3,366,608	4401.46		(114,164)		(61,839)		(165,751)			52,325				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2021	07/28/2022	485	881,188	1818.594		(24,145)		(13,078)		(26,157)			11,066				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2021	07/28/2022	35	107,744	3109.31		(2,307)		(1,249)		(2,064)			1,057				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2021	07/28/2022	743	3,267,522	4400.64		(94,151)		(50,999)		(130,769)			43,153				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	07/29/2022	877	1,600,033	1824.242		(43,841)		(23,747)		(44,130)			20,094				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2021	07/29/2022	438	800,119	1826.565		(21,595)		(11,697)		(21,385)			9,898				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	07/29/2022	42	131,561	3119.03		(3,224)		(1,746)		(2,659)			1,478				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2021	07/29/2022	37	115,393	3122.97		(2,804)		(1,519)		(2,228)			1,285				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	07/29/2022	1,389	6,103,977	4395.26		(249,947)		(135,388)		(388,657)			114,559				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2021	07/29/2022	479	2,115,178	4419.15		(72,973)		(39,527)		(106,832)			33,446				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	08/01/2022	371	676,536	1824.242		(18,537)		(10,041)		(18,737)			8,496				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	08/01/2022	22	68,860	3119.03		(1,723)		(933)		(1,428)			790				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	08/01/2022	817	3,591,050	4395.26		(181,592)		(98,362)		(294,164)			83,230				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/02/2021	08/02/2022	513	934,762	1822.766		(26,080)		(16,300)		(26,437)			9,780				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/02/2021	08/02/2022	46	141,880	3116.62		(2,795)		(1,747)		(2,760)			1,048				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/02/2021	08/02/2022	985	4,321,740	4387.16		(169,400)		(105,875)		(264,535)			63,525				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2021	08/03/2022	365	667,447	1828.799		(18,422)		(11,513)		(17,431)			6,908				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2021	08/03/2022	57	176,905	3126.9		(4,214)		(2,634)		(3,288)			1,580				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2021	08/03/2022	706	3,122,923	4423.15		(100,190)		(62,619)		(140,892)			37,571				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2021	08/04/2022	523	953,044	1821.464		(26,304)		(16,440)		(27,492)			9,864				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2021	08/04/2022	1	2,778	3114.39		(68)		(42)		(59)			25				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2021	08/04/2022	1,206	5,310,764	4402.66		(148,463)		(92,789)		(204,825)			55,673				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2021	08/05/2022	181	330,270	1823.267		(8,802)		(5,501)		(9,316)			3,301				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/05/2022	918	1,676,513	1826.698		(46,775)		(29,234)		(45,178)			17,541				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2021	08/05/2022	133	413,976	3117.48		(6,995)		(4,372)		(6,679)			2,623				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/05/2022	236	737,988	3123.34		(13,993)		(8,746)		(12,954)			5,247				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2021	08/05/2022	604	2,675,788	4429.1		(99,153)		(61,971)		(146,234)			37,182				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/05/2022	1,301	5,771,618	4436.52		(258,404)		(161,503)		(396,146)			96,902				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/06/2022	10	46,464	4436.52		(1,171)		(732)		(1,081)			439				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/08/2022	272	496,271	1826.698		(13,846)		(8,654)		(13,430)			5,192				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/08/2022	359	1,590,952	4436.52		(74,609)		(46,631)		(115,930)			27,978				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2021	08/09/2022	300	548,159	1825.656		(15,020)		(9,387)		(15,062)			5,632				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2021	08/09/2022	2	6,113	3121.58		(135)		(84)		(131)			51				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2021	08/09/2022	684	3,030,393	4432.35		(107,059)		(66,912)		(156,112)			40,147				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2021	08/10/2022	359	658,557	1832.195		(18,176)		(11,360)		(16,593)			6,816				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2021	08/10/2022	18	55,354	3132.79		(1,143)		(714)		(1,008)			428				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2021	08/10/2022	592	2,625,867	4436.75		(81,309)		(50,818)		(112,379)			30,491				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2021	08/11/2022	375	688,873	1838.51		(19,013)		(11,883)		(15,923)			7,130				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2021	08/11/2022	36	112,319	3143.64		(2,485)		(1,553)		(1,691)			932				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2021	08/11/2022	714	3,176,184	4447.7		(87,914)		(54,947)		(116,407)			32,968				
UST 1.625% 05/15/31 Total Return Options			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2021	08/12/2022	394	38,600	98		(489)		(306)		(40)			184				
UST 1.625% 05/15/31 Total Return Options			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2021	08/12/2022	28	2,800	100		(48)		(30)		(37)			18				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2021	08/12/2022	980	1,802,336	1838.432		(49,925)		(31,203)		(41,776)			18,722				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/12/2022	549	1,011,490	1840.783		(27,250)		(17,031)		(22,677)			10,219				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/12/2022	23	71,903	3147.54		(1,659)		(1,037)		(1,082)			622				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2021	08/12/2022	446	1,987,380	4460.83		(54,924)		(34,327)		(73,488)			20,596				
S&P Digital			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/12/2022	990	4,421,967	4468		(169,312)		(105,820)		(241,457)			63,492				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/15/2022	158	290,146	1840.783		(7,834)		(4,896)		(6,539)			2,938				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/15/2022	21	66,183	3147.54		(1,628)		(1,017)		(1,071)			610				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/15/2022	304	1,360,098	4468		(53,310)		(33,318)		(76,376)			19,991				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2021	08/16/2022	213	392,474	1843.714		(11,107)		(6,942)		(8,498)			4,165				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2021	08/16/2022	40	127,561	3152.6		(2,677)		(1,673)		(1,988)			1,004				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2021	08/16/2022	543	2,431,414	4479.71		(88,831)		(55,519)		(123,195)			33,312				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2021	08/17/2022	268	493,356	1838.001		(13,617)		(8,510)		(11,601)			5,106				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2021	08/17/2022	102	320,077	3142.84		(7,633)		(4,770)		(5,340)			2,862				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2021	08/17/2022	513	2,283,710	4448.08		(75,809)		(47,380)		(104,663)			28,428				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2021	08/18/2022	574	1,050,082	1828.821		(29,087)		(18,180)		(28,015)			10,908				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2021	08/18/2022	53	165,776	3127.14		(3,385)		(2,116)		(3,111)			1,270				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/18/2021	08/18/2022	883	3,884,785	4400.27		(108,995)		(68,122)		(148,157)			40,873				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2021	08/19/2022	754	1,378,514	1827.672		(37,909)		(23,693)		(37,392)			14,216				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/19/2022	814	1,492,100	1832.982		(40,884)		(25,552)		(37,704)			15,331				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2021	08/19/2022	8	24,861	3125.17		(582)		(364)		(464)			218				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/19/2022	143	449,263	3134.27		(10,049)		(6,281)		(7,646)			3,768				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2021	08/19/2022	430	1,895,802	4405.8		(61,169)		(38,231)		(85,771)			22,938				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/19/2022	1,290	5,729,949	4441.67		(213,640)		(133,525)		(303,737)			80,115				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/20/2022	10	44,596	4441.67		(928)		(580)		(1,000)			348				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/22/2022	202	370,013	1832.982		(10,175)		(6,360)		(9,392)			3,816				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/22/2022	10	32,545	3134.27		(791)		(494)		(603)			297				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/22/2022	306	1,358,501	4441.67		(62,629)		(39,143)		(93,317)			23,486				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/23/2021	08/23/2022	447	819,442	1834.368		(22,207)		(13,879)		(20,445)			8,328				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/23/2021	08/23/2022	595	2,663,551	4479.53		(110,819)		(69,262)		(156,267)			41,557				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2021	08/24/2022	246	451,842	1834.474		(12,471)		(7,794)		(11,274)			4,677				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2021	08/24/2022	17	52,550	3136.9		(1,229)		(768)		(918)			461				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2021	08/24/2022	790	3,546,221	4486.23		(120,161)		(75,101)		(160,213)			45,060				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2021	08/25/2022	1,232	2,264,020	1837.323		(60,676)		(37,922)		(54,431)			22,753				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2021	08/25/2022	87	273,490	3141.85		(4,836)		(3,023)		(3,833)			1,814				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2021	08/25/2022	824	3,705,307	4496.19		(97,712)		(61,070)		(123,510)			36,642				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2021	08/26/2022	417	764,187	1831.706		(21,015)		(13,134)		(19,846)			7,881				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2021	08/26/2022	606	1,112,969	1837.121		(30,829)		(19,268)		(26,874)			11,561				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2021	08/26/2022	28	88,347	3132.25		(2,067)		(1,292)		(1,576)			775				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2021	08/26/2022	183	574,930	3141.55		(12,608)		(7,880)		(9,093)			4,728				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2021	08/26/2022	637	2,848,329	4470		(96,606)		(60,379)		(130,968)			36,227				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2021	08/26/2022	1,134	5,113,568	4509.37		(183,953)		(114,971)		(243,691)			68,982				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2021	08/29/2022	66	120,513	1837.121		(3,362)		(2,101)		(2,924)			1,261				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2021	08/29/2022	373	1,680,796	4509.37		(63,151)		(39,470)		(84,764)			23,682				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2021	08/30/2022	789	1,450,364	1838.738		(38,725)		(24,203)		(34,474)			14,522				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2021	08/30/2022	10	31,817	3144.37		(603)		(377)		(493)			226				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2021	08/30/2022	873	3,953,102	4528.79		(144,022)		(90,014)		(190,448)			54,008				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2021	08/31/2022	672	1,236,597	1838.993		(34,006)		(21,254)		(29,337)			12,752				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2021	08/31/2022	9	29,788	3144.82		(584)		(365)		(480)			219				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2021	08/31/2022	1,019	4,609,020	4522.68		(143,175)		(89,484)		(180,959)			53,691				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2021	09/01/2022	296	543,983	1837.961		(14,796)		(10,481)		(13,108)			4,316				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2021	09/01/2022	35	108,850	3143.07		(2,163)		(1,532)		(1,782)			631				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2021	09/01/2022	1,087	4,917,117	4524.09		(139,760)		(98,997)		(175,192)			40,763				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2021	09/02/2022	53	5,200	98		(62)		(44)		(21)			18				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/02/2022	1,054	1,937,863	1839.04		(53,291)		(37,748)		(46,090)			15,543				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2021	09/02/2022	188	345,822	1842.612		(9,199)		(6,516)		(7,832)			2,683				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/02/2022	12	39,225	3144.97		(742)		(525)		(595)			216				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/02/2022	1,791	8,124,768	4535.43		(283,364)		(200,716)		(361,827)			82,648				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2021	09/02/2022	233	1,058,184	4536.95		(30,543)		(21,635)		(38,078)			8,908				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/06/2022	141	258,601	1839.04		(7,086)		(5,019)		(6,189)			2,067				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/06/2022	20	61,428	3144.97		(1,290)		(914)		(1,076)			376				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/06/2022	258	1,168,052	4535.43		(52,939)		(37,498)		(69,884)			15,440				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2021	09/07/2022	139	253,699	1827.866		(6,748)		(4,780)		(7,040)			1,968				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2021	09/07/2022	218	986,942	4520.03		(36,663)		(25,970)		(48,018)			10,693				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2021	09/08/2022	379	694,268	1832.384		(18,676)		(13,229)		(18,201)			5,447				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2021	09/08/2022	39	122,751	3133.67		(2,521)		(1,786)		(2,034)			735				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2021	09/08/2022	836	3,771,899	4514.07		(113,639)		(80,495)		(140,986)			33,145				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/09/2022	1,209	2,203,463	1822.57		(60,375)		(42,766)		(65,519)			17,609				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2021	09/09/2022	354	647,403	1827.495		(17,609)		(12,473)		(18,097)			5,136				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/09/2022	54	169,469	3116.93		(3,983)		(2,821)		(3,679)			1,162				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2021	09/09/2022	111	347,839	3125.33		(7,240)		(5,128)		(7,185)			2,112				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/09/2022	1,146	5,111,564	4458.58		(193,954)		(137,384)		(268,150)			56,570				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2021	09/09/2022	469	2,105,735	4493.28		(61,973)		(43,898)		(78,337)			18,076				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/12/2022	165	300,910	1822.57		(8,245)		(5,840)		(8,979)			2,405				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/12/2022	3	8,737	3116.93		(229)		(162)		(209)			67				
S&P Digital			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/12/2022	171	764,372	4458.58		(37,538)		(26,589)		(53,964)			10,948				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2021	09/13/2022	307	559,370	1823.501		(15,439)		(10,936)		(16,520)			4,503				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2021	09/13/2022	723	3,229,858	4468.73		(113,487)		(80,387)		(150,517)			33,100				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2021	09/14/2022	637	1,158,316	1817.09		(31,738)		(22,481)		(37,027)			9,257				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2021	09/14/2022	32	100,301	3107.6		(2,069)		(1,466)		(2,334)			603				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2021	09/14/2022	520	2,308,852	4443.05		(79,213)		(56,109)		(107,501)			23,104				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2021	09/15/2022	423	771,590	1823.951		(21,064)		(14,921)		(22,715)			6,144				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2021	09/15/2022	32	99,800	3119.34		(2,399)		(1,699)		(2,140)			700				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/15/2021	09/15/2022	509	2,282,061	4480.7		(66,706)		(47,250)		(84,466)			19,456				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/16/2022	866	1,569,850	1811.722		(43,171)		(30,579)		(53,573)			12,592				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2021	09/16/2022	371	675,244	1820.812		(18,164)		(12,866)		(20,682)			5,298				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/16/2022	33	102,092	3098.42		(2,671)		(1,892)		(2,787)			779				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/16/2022	1,344	5,959,544	4432.99		(246,746)		(174,779)		(351,000)			71,968				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2021	09/16/2022	566	2,531,511	4473.75		(77,915)		(55,190)		(100,910)			22,725				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/19/2022	241	436,609	1811.722		(12,007)		(8,505)		(14,943)			3,502				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/19/2022	6	19,698	3098.42		(490)		(347)		(520)			143				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/19/2022	520	2,306,284	4432.99		(93,944)		(66,543)		(132,905)			27,400				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/20/2021	09/20/2022	618	1,112,143	1799.726		(29,138)		(20,640)		(43,599)			8,499				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/20/2021	09/20/2022	495	2,157,908	4357.73		(93,322)		(66,103)		(137,398)			27,219				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2021	09/21/2022	978	1,757,966	1796.643		(47,641)		(33,746)		(71,309)			13,895				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2021	09/21/2022	1	2,622	3072.68		(61)		(43)		(80)			18				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2021	09/21/2022	1,025	4,463,058	4354.19		(146,833)		(104,007)		(209,200)			42,826				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2021	09/22/2022	436	784,882	1801.966		(21,035)		(14,900)		(30,070)			6,135				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2021	09/22/2022	37	113,253	3081.77		(2,608)		(1,848)		(3,179)			761				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2021	09/22/2022	448	1,968,783	4395.64		(76,309)		(54,053)		(110,523)			22,257				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2021	09/23/2022	90	8,800	98		(106)		(75)		(38)			31				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2021	09/23/2022	34	3,400	100		(58)		(41)		(12)			17				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/23/2022	1,864	3,373,986	1809.83		(91,772)		(65,005)		(118,458)			26,767				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2021	09/23/2022	815	1,474,666	1809.923		(40,553)		(28,725)		(51,719)			11,828				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/23/2022	172	532,011	3095.23		(11,028)		(7,812)		(14,497)			3,217				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2021	09/23/2022	668	2,971,374	4448.98		(98,445)		(69,732)		(133,185)			28,713				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/23/2022	1,357	6,047,185	4455.48		(225,770)		(159,920)		(310,234)			65,850				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/24/2022	3	11,416	4455.48		(259)		(184)		(504)			76				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/26/2022	544	984,140	1809.83		(26,867)		(19,031)		(34,647)			7,836				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/26/2022	10	30,853	3095.23		(676)		(479)		(891)			197				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/26/2022	414	1,842,355	4455.48		(89,569)		(63,445)		(130,009)			26,124				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/27/2021	09/27/2022	923	1,671,003	1810.246		(46,120)		(32,668)		(58,605)			13,452				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/27/2021	09/27/2022	7	21,983	3095.99		(580)		(411)		(633)			169				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/27/2021	09/27/2022	895	3,976,568	4443.11		(152,910)		(108,311)		(214,184)			44,599				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2021	09/28/2022	390	701,477	1799.459		(18,940)		(13,416)		(27,749)			5,524				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2021	09/28/2022	136	418,503	3077.56		(8,670)		(6,141)		(12,421)			2,529				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2021	09/28/2022	580	2,522,829	4352.63		(94,845)		(67,182)		(140,113)			27,663				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2021	09/29/2022	1,010	1,821,823	1804.149		(49,189)		(34,842)		(68,528)			14,347				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2021	09/29/2022	38	117,458	3085.6		(2,305)		(1,633)		(2,882)			672				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2021	09/29/2022	1,431	6,238,745	4359.46		(185,794)		(131,604)		(247,595)			54,190				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2021	09/30/2022	738	1,321,107	1789.265		(36,264)		(25,687)		(58,257)			10,577				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	09/30/2022	1,045	1,875,483	1794.901		(51,013)		(40,385)		(77,999)			10,628				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	09/30/2022	192	589,333	3069.83		(14,802)		(11,718)		(19,725)			3,084				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2021	09/30/2022	705	3,036,517	4307.54		(90,241)		(63,921)		(128,382)			26,320				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	09/30/2022	1,609	7,011,565	4357.04		(282,292)		(223,481)		(428,664)			58,811				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	10/02/2022	1	4,727	4357.04		(113)		(90)		(163)			24				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	10/03/2022	169	302,807	1794.901		(8,267)		(6,544)		(12,620)			1,722				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	10/03/2022	13	38,815	3069.83		(1,032)		(817)		(1,353)			215				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	10/03/2022	442	1,925,729	4357.04		(92,997)		(73,623)		(147,462)			19,374				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/04/2021	10/04/2022	193	345,741	1792.02		(9,300)		(7,363)		(14,858)			1,938				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/04/2021	10/04/2022	35	105,762	3064.93		(2,095)		(1,658)		(3,167)			436				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/04/2021	10/04/2022	680	2,926,019	4300.46		(114,011)		(90,259)		(179,645)			23,752				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/05/2021	10/05/2022	802	1,441,492	1796.412		(38,200)		(30,241)		(59,210)			7,958				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/05/2021	10/05/2022	19	58,163	3072.51		(1,259)		(996)		(1,947)			262				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/05/2021	10/05/2022	704	3,058,556	4345.72		(99,517)		(78,784)		(145,411)			20,733				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/06/2021	10/06/2022	836	1,503,252	1798.881		(40,888)		(32,370)		(60,196)			8,518				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/06/2021	10/06/2022	37	113,566	3076.77		(2,614)		(2,069)		(3,443)			545				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/06/2021	10/06/2022	723	3,155,861	4363.55		(96,599)		(76,475)		(133,639)			20,125				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/07/2022	1,047	1,887,176	1802.356		(51,520)		(40,787)		(72,857)			10,733				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/07/2021	10/07/2022	248	446,835	1804.509		(11,975)		(9,480)		(16,851)			2,495				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/07/2022	126	389,624	3082.74		(8,914)		(7,057)		(11,388)			1,857				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/07/2022	1,112	4,881,943	4391.34		(193,151)		(152,911)		(292,133)			40,240				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/07/2021	10/07/2022	432	1,901,425	4399.76		(61,061)		(48,340)		(85,710)			12,721				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/08/2022	9	39,099	4391.34		(934)		(740)		(1,408)			195				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/10/2022	1	4,213	3082.74		(110)		(87)		(136)			23				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/10/2022	492	2,159,765	4391.34		(111,334)		(88,139)		(176,114)			23,195				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/11/2021	10/11/2022	350	629,644	1799.614		(17,441)		(13,808)		(25,110)			3,634				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/11/2021	10/11/2022	43	131,309	3078.12		(2,687)		(2,127)		(4,043)			560				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/11/2021	10/11/2022	537	2,342,568	4361.19		(100,335)		(79,432)		(159,455)			20,903				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/12/2021	10/12/2022	481	866,363	1799.315		(24,085)		(19,067)		(34,686)			5,018				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/12/2021	10/12/2022	40	123,095	3077.62		(2,734)		(2,165)		(3,658)			570				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/12/2021	10/12/2022	749	3,257,585	4350.65		(111,583)		(88,336)		(165,973)			23,246				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/13/2021	10/13/2022	833	1,500,289	1801.319		(42,008)		(33,256)		(58,843)			8,752				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/13/2021	10/13/2022	38	117,648	3081.02		(2,316)		(1,833)		(3,094)			482				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/13/2021	10/13/2022	575	2,509,073	4363.8		(79,077)		(62,603)		(113,934)			16,474				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/14/2021	10/14/2022	326	591,988	1815.521		(15,800)		(12,508)		(19,866)			3,292				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/14/2022	1,174	2,133,789	1817.155		(58,466)		(46,285)		(70,281)			12,180				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/14/2021	10/14/2022	2	4,973	3105.35		(132)		(104)		(137)			27				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/14/2022	43	134,081	3108.17		(2,806)		(2,221)		(3,363)			585				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/14/2021	10/14/2022	868	3,852,430	4438.26		(118,368)		(93,708)		(159,802)			24,660				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/14/2022	1,524	6,815,013	4471.37		(293,450)		(232,315)		(424,020)			61,136				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/17/2022	242	439,496	1817.155		(12,086)		(9,568)		(14,519)			2,518				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/17/2022	482	2,155,225	4471.37		(92,326)		(73,091)		(133,702)			19,235				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/18/2021	10/18/2022	579	1,050,023	1814.525		(28,141)		(22,278)		(35,773)			5,863				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/18/2021	10/18/2022	110	341,792	3103.71		(7,521)		(5,954)		(9,571)			1,567				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/18/2021	10/18/2022	901	4,043,917	4486.46		(138,066)		(109,302)		(184,831)			28,764				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/19/2021	10/19/2022	368	668,934	1818.921		(18,195)		(14,404)		(21,698)			3,791				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/19/2021	10/19/2022	11	34,887	3111.19		(762)		(603)		(911)			159				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/19/2021	10/19/2022	745	3,365,579	4519.63		(112,395)		(88,980)		(145,669)			23,416				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/20/2021	10/20/2022	460	838,985	1824.905		(23,156)		(18,332)		(25,410)			4,824				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/20/2021	10/20/2022	27	85,702	3121.46		(1,867)		(1,478)		(1,818)			389				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/20/2021	10/20/2022	822	3,729,412	4536.19		(114,989)		(91,033)		(143,477)			23,956				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/21/2021	10/21/2022	315	575,354	1824.496		(15,880)		(12,571)		(17,528)			3,308				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/21/2022	713	1,302,713	1827.027		(35,173)		(27,845)		(38,518)			7,328				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/21/2021	10/21/2022	4	13,726	3120.79		(208)		(165)		(212)			43				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/21/2022	278	870,225	3125.17		(17,057)		(13,503)		(15,961)			3,553				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/21/2022	1,256	5,708,163	4544.9		(190,976)		(151,189)		(242,390)			39,787				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/21/2021	10/21/2022	773	3,515,081	4549.78		(97,932)		(77,530)		(118,225)			20,403				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/24/2022	12	36,838	3125.17		(1,002)		(793)		(895)			209				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/24/2022	389	1,765,946	4544.9		(74,820)		(59,233)		(99,137)			15,588				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/25/2021	10/25/2022	594	1,086,992	1829.717		(29,457)		(23,321)		(31,269)			6,137				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/25/2021	10/25/2022	31	96,920	3129.81		(2,210)		(1,749)		(2,277)			460				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/25/2021	10/25/2022	591	2,698,299	4566.48		(95,299)		(75,445)		(119,470)			19,854				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/26/2021	10/26/2022	514	940,731	1830.816		(25,588)		(20,257)		(26,739)			5,331				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/26/2021	10/26/2022	1,087	4,972,140	4574.79		(163,788)		(129,665)		(200,683)			34,122				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2021	10/27/2022	308	560,501	1822.753		(15,582)		(12,336)		(17,538)			3,246				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2021	10/27/2022	63	197,920	3117.85		(4,603)		(3,644)		(4,615)			959				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2021	10/27/2022	806	3,666,509	4551.68		(114,300)		(90,487)		(142,124)			23,812				
UST 1.25% 08/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2021	10/28/2022	20	2,000	98		(28)		(22)		(10)			6				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/28/2021	10/28/2022	580	1,061,905	1831.949		(28,990)		(22,950)		(29,846)			6,040				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/28/2022	961	1,760,131	1832.083		(48,228)		(38,180)		(49,390)			10,047				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/28/2021	10/28/2022	8	24,447	3133.66		(367)		(290)		(344)			76				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/28/2022	90	281,980	3133.88		(6,791)		(5,376)		(6,027)			1,415				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/28/2021	10/28/2022	441	2,026,522	4596.42		(57,055)		(45,169)		(66,150)			11,887				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/28/2022	1,537	7,079,269	4605.38		(232,066)		(183,719)		(272,393)			48,347				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/31/2022	186	341,091	1832.083		(9,380)		(7,426)		(9,605)			1,954				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/31/2022	36	113,075	3133.88		(2,424)		(1,919)		(2,181)			505				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/31/2022	387	1,781,349	4605.38		(85,611)		(67,776)		(104,775)			17,836				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2021	11/01/2022	588	1,078,993	1836.018		(29,672)		(25,963)		(29,011)			3,709				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2021	11/01/2022	13	40,307	3140.67		(931)		(815)		(787)			116				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2021	11/01/2022	746	3,441,536	4613.67		(115,446)		(101,015)		(134,537)			14,431				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2021	11/02/2022	503	925,819	1840.557		(26,016)		(22,764)		(23,575)			3,252				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2021	11/02/2022	5	14,260	3148.38		(358)		(313)		(278)			45				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2021	11/02/2022	806	3,734,540	4630.65		(129,846)		(113,615)		(149,102)			16,231				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2021	11/03/2022	235	433,038	1845.082		(12,125)		(10,609)		(10,435)			1,516				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2021	11/03/2022	82	259,734	3156.11		(4,187)		(3,663)		(4,714)			523				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2021	11/03/2022	1,023	4,765,768	4660.57		(136,698)		(119,610)		(150,146)			17,087				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2021	11/04/2022	243	448,202	1844.511		(12,774)		(11,177)		(10,894)			1,597				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/04/2022	648	1,197,044	1847.707		(32,919)		(28,804)		(27,944)			4,115				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/04/2022	49	154,773	3160.65		(3,438)		(3,008)		(2,809)			430				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2021	11/04/2022	843	3,946,120	4680.06		(107,226)		(93,823)		(115,652)			13,403				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/04/2022	1,259	5,913,538	4697.53		(208,667)		(182,584)		(224,886)			26,083				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/07/2022	93	171,900	1847.707		(4,744)		(4,151)		(4,030)			593				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/07/2022	43	134,378	3160.65		(2,694)		(2,357)		(2,179)			337				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/07/2022	383	1,801,265	4697.53		(72,422)		(63,369)		(77,785)			9,053				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2021	11/08/2022	1,464	2,706,694	1848.241		(74,705)		(65,367)		(63,123)			9,338				
SPXD5UN Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2021	11/08/2022	7	23,122	3161.64		(527)		(461)		(436)			66				
S&P 500 Index Option PTPT			Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2021	11/08/2022	575	2,704,210	4701.7		(102,635)		(89,806)		(109,101)			12,829				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/09/2021	11/09/2022	266	491,853	1848.178		(13,674)		(11,964)		(11,496)			1,709				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/09/2021	11/09/2022	10	31,622	3161.53		(680)		(595)		(563)			85				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/09/2021	11/09/2022	620	2,904,469	4685.25		(98,344)		(86,051)		(105,693)			12,293				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/10/2021	11/10/2022	584	1,077,759	1846.931		(30,069)		(26,311)		(25,626)			3,759				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/11/2021	11/10/2022	305	562,703	1847.773		(15,643)		(13,688)		(13,239)			1,955				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/10/2021	11/10/2022	96	302,794	3159.39		(6,430)		(5,627)		(5,291)			804				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/11/2021	11/10/2022	3	8,331	3160.81		(124)		(109)		(89)			16				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/10/2021	11/10/2022	1,013	4,708,718	4646.71		(130,240)		(113,960)		(143,095)			16,280				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/11/2021	11/10/2022	484	2,248,023	4649.27		(67,633)		(59,179)		(74,898)			8,454				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/11/2022	824	1,527,114	1853.091		(41,385)		(36,212)		(33,626)			5,173				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/11/2022	37	116,509	3169.92		(2,656)		(2,324)		(2,070)			332				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/11/2022	877	4,106,084	4682.85		(144,104)		(126,091)		(157,242)			18,013				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/14/2022	177	328,752	1853.091		(8,942)		(7,824)		(7,272)			1,118				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/14/2022	26	83,084	3169.92		(1,824)		(1,596)		(1,404)			228				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/14/2022	350	1,640,530	4682.85		(80,307)		(70,269)		(88,414)			10,038				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/15/2021	11/15/2022	358	663,011	1854.363		(17,610)		(15,408)		(14,450)			2,201				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/15/2021	11/15/2022	6	18,843	3172.17		(435)		(380)		(332)			54				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/15/2021	11/15/2022	600	2,811,701	4682.8		(106,148)		(92,879)		(116,646)			13,268				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/16/2021	11/16/2022	478	886,743	1856.276		(23,561)		(20,616)		(18,885)			2,945				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/16/2021	11/16/2022	726	3,412,822	4700.9		(113,366)		(99,195)		(122,444)			14,171				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/17/2021	11/17/2022	484	895,536	1851.991		(24,717)		(21,627)		(20,179)			3,090				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/17/2021	11/17/2022	100	316,116	3168.12		(6,711)		(5,872)		(5,254)			839				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/17/2021	11/17/2022	715	3,353,355	4688.67		(107,609)		(94,158)		(116,301)			13,451				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/18/2022	1,003	1,852,348	1847.222		(50,940)		(44,572)		(44,376)			6,367				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/18/2021	11/18/2022	257	475,152	1848.301		(12,696)		(11,109)		(11,231)			1,587				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/18/2022	24	75,326	3160.01		(1,675)		(1,466)		(1,285)			209				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/18/2021	11/18/2022	10	31,846	3161.85		(704)		(616)		(578)			88				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/18/2022	1,676	7,872,170	4697.96		(267,794)		(234,320)		(283,425)			33,474				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/18/2021	11/18/2022	340	1,599,631	4704.54		(51,891)		(45,404)		(55,115)			6,486				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/21/2022	78	143,551	1847.222		(3,948)		(3,454)		(3,453)			493				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/21/2022	7	22,168	3160.01		(539)		(471)		(411)			67				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/21/2022	498	2,337,406	4697.96		(104,202)		(91,177)		(109,892)			13,025				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/22/2021	11/22/2022	301	556,046	1850.345		(14,791)		(12,942)		(12,885)			1,849				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/22/2021	11/22/2022	2	7,026	3165.39		(165)		(144)		(133)			21				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/22/2021	11/22/2022	399	1,867,722	4682.94		(64,117)		(56,103)		(68,844)			8,015				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/23/2022	380	702,306	1850.394		(19,875)		(17,391)		(16,287)			2,484				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/23/2021	11/23/2022	789	1,462,596	1853.185		(40,075)		(35,066)		(32,750)			5,009				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/23/2022	66	208,164	3165.41		(4,624)		(4,046)		(3,645)			578				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/23/2021	11/23/2022	1	4,499	3170.23		(113)		(99)		(77)			14				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/23/2021	11/23/2022	600	2,815,960	4690.7		(97,468)		(85,284)		(102,983)			12,183				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/23/2022	1,918	9,015,416	4701.46		(259,033)		(226,654)		(274,903)			32,379				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/24/2022	2	8,505	4701.46		(225)		(197)		(213)			28				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/26/2021	11/25/2022	341	625,388	1831.668		(17,698)		(15,486)		(18,209)			2,212				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/25/2022	278	514,735	1850.394		(14,567)		(12,746)		(11,971)			1,821				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/25/2022	19	60,668	3165.41		(1,244)		(1,088)		(963)			155				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/26/2021	11/25/2022	828	3,804,328	4594.62		(148,901)		(130,288)		(173,956)			18,613				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/25/2022	674	3,167,173	4701.46		(94,561)		(82,741)		(100,536)			11,820				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/26/2021	11/28/2022	78	142,594	1831.668		(4,035)		(3,531)		(4,165)			504				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/26/2021	11/28/2022	386	1,775,016	4594.62		(85,711)		(74,997)		(100,106)			10,714				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/29/2021	11/29/2022	248	455,415	1838.385		(11,841)		(10,361)		(12,316)			1,480				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/29/2021	11/29/2022	379	1,765,426	4655.27		(77,173)		(67,527)		(84,911)			9,647				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/30/2021	11/30/2022	847	1,534,853	1811.23		(40,750)		(35,657)		(56,274)			5,094				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/30/2021	11/30/2022	30	92,446	3098.62		(2,385)		(2,087)		(2,875)			298				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/30/2021	11/30/2022	862	3,937,584	4567		(161,219)		(141,067)		(190,502)			20,152				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/01/2021	12/01/2022	445	803,430	1806.024		(22,094)		(21,174)		(31,125)			921				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/01/2021	12/01/2022	48	149,358	3089.72		(3,022)		(2,897)		(4,560)			126				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/01/2021	12/01/2022	730	3,292,739	4513.04		(123,746)		(118,590)		(154,427)			5,156				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/02/2021	12/02/2022	176	320,775	1822.179		(8,385)		(8,036)		(10,470)			349				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/02/2022	467	851,641	1824.076		(22,143)		(21,220)		(27,219)			923				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/02/2022	22	68,333	3120.6		(1,617)		(1,549)		(1,597)			67				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/02/2022	1,033	4,685,955	4538.43		(198,854)		(190,569)		(236,111)			8,286				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/02/2021	12/02/2022	313	1,432,544	4577.1		(46,853)		(44,900)		(53,566)			1,952				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/05/2022	46	84,684	1824.076		(2,202)		(2,110)		(2,714)			92				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/05/2022	8	23,578	3120.6		(627)		(601)		(604)			26				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/05/2022	259	1,173,565	4538.43		(55,242)		(52,940)		(65,933)			2,302				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/06/2021	12/06/2022	305	559,233	1832.539		(14,932)		(14,309)		(16,315)			622				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/06/2021	12/06/2022	32	100,019	3135.1		(2,008)		(1,924)		(2,109)			84				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/06/2021	12/06/2022	719	3,300,904	4591.67		(154,620)		(148,178)		(177,088)			6,443				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/07/2021	12/07/2022	416	765,135	1837.58		(20,888)		(20,018)		(21,085)			870				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/07/2021	12/07/2022	43	134,548	3143.74		(3,146)		(3,015)		(3,089)			131				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/07/2021	12/07/2022	849	3,980,825	4686.75		(126,725)		(121,445)		(134,822)			5,280				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/08/2021	12/08/2022	277	509,404	1838.442		(13,958)		(13,376)		(13,913)			582				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/08/2021	12/08/2022	73	230,605	3145.18		(5,829)		(5,586)		(4,892)			243				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/08/2021	12/08/2022	1,040	4,889,395	4701.21		(133,599)		(128,032)		(139,482)			5,567				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/09/2021	12/09/2022	175	320,907	1837.585		(8,664)		(8,303)		(8,863)			361				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/09/2022	683	1,257,782	1842.122		(34,337)		(32,907)		(32,939)			1,431				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/09/2022	34	107,204	3151.52		(2,832)		(2,714)		(2,230)			118				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/09/2021	12/09/2022	721	3,366,833	4667.45		(91,835)		(88,009)		(98,648)			3,826				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/09/2022	1,294	6,096,731	4712.02		(214,276)		(205,348)		(225,109)			8,928				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/12/2022	414	762,421	1842.122		(20,890)		(20,020)		(20,040)			870				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/12/2022	49	155,992	3151.52		(3,822)		(3,663)		(3,054)			159				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/12/2022	326	1,535,785	4712.02		(76,309)		(73,129)		(79,107)			3,180				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/13/2021	12/13/2022	784	1,445,022	1842.736		(39,305)		(37,667)		(37,753)			1,638				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/13/2021	12/13/2022	324	1,513,527	4668.97		(73,110)		(70,063)		(79,500)			3,046				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/14/2021	12/14/2022	732	1,346,318	1839.858		(36,553)		(35,030)		(36,424)			1,523				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/14/2021	12/14/2022	849	3,932,892	4634.09		(126,840)		(121,555)		(138,893)			5,285				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2021	12/15/2022	458	845,716	1845.071		(21,935)		(21,021)		(21,547)			914				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2021	12/15/2022	90	284,446	3156.64		(1,465)		(1,403)		(5,442)			61				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2021	12/15/2022	1,065	5,016,501	4709.85		(139,592)		(133,776)		(151,406)			5,816				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/16/2022	836	1,535,745	1836.471		(42,079)		(40,326)		(43,306)			1,753				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/16/2021	12/16/2022	393	727,038	1847.697		(19,630)		(18,812)		(17,975)			818				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/16/2022	99	312,117	3141.97		(7,853)		(7,526)		(6,903)			327				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/16/2022	1,282	5,921,427	4620.64		(215,695)		(206,707)		(240,999)			8,987				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/16/2021	12/16/2022	355	1,659,425	4668.67		(51,475)		(49,330)		(54,389)			2,145				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/19/2022	380	698,708	1836.471		(19,145)		(18,347)		(19,768)			798				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/19/2022	11	35,633	3141.97		(978)		(937)		(847)			41				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/19/2022	409	1,887,696	4620.64		(105,141)		(100,760)		(119,886)			4,381				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/20/2021	12/20/2022	452	827,289	1828.978		(21,758)		(20,851)		(25,491)			907				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/20/2021	12/20/2022	675	3,081,536	4568.02		(117,219)		(112,335)		(136,138)			4,884				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/21/2021	12/21/2022	444	815,664	1835.156		(21,778)		(20,871)		(23,476)			907				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/21/2021	12/21/2022	19	60,319	3139.79		(1,665)		(1,595)		(1,462)			69				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/21/2021	12/21/2022	1,117	5,191,183	4649.23		(201,551)		(193,153)		(219,299)			8,398				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2021	12/22/2022	509	935,182	1838.506		(25,437)		(24,377)		(25,936)			1,060				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2021	12/22/2022	77	241,449	3145.53		(5,143)		(4,928)		(5,050)			214				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2021	12/22/2022	1,399	6,568,430	4696.56		(205,477)		(196,915)		(216,280)			8,562				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2021	12/23/2022	1,328	2,447,019	1842.373		(67,293)		(64,489)		(64,977)			2,804				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2021	12/23/2022	13	42,469	3152.17		(1,134)		(1,087)		(895)			47				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2021	12/23/2022	1,474	6,967,898	4725.79		(256,888)		(246,185)		(264,206)			10,704				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/27/2021	12/27/2022	243	448,822	1850.333		(12,522)		(12,000)		(10,906)			522				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/27/2021	12/27/2022	146	461,207	3165.85		(11,675)		(11,188)		(8,417)			486				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/27/2021	12/27/2022	411	1,970,403	4791.19		(107,317)		(102,845)		(100,028)			4,472				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/28/2021	12/28/2022	235	435,132	1852.66		(12,314)		(11,801)		(10,296)			513				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/28/2021	12/28/2022	53	168,991	3169.84		(4,245)		(4,068)		(2,988)			177				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/28/2021	12/28/2022	869	4,157,061	4786.35		(153,976)		(147,561)		(152,727)			6,416				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2022	477	884,841	1855.19		(25,218)		(24,167)		(20,336)			1,051				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2022	124	394,072	3174.19		(8,866)		(8,497)		(6,802)			369				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2022	913	4,375,289	4793.06		(136,976)		(131,268)		(138,885)			5,707				
UST 1.375% 11/15/31 Total Return Options			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/30/2022	124	12,200	98		(174)		(167)		(57)			7				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2021	12/30/2022	552	1,022,855	1854.264		(28,374)		(27,192)		(23,805)			1,182				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2021	12/30/2022	662	1,229,098	1856.306		(34,292)		(32,863)		(27,907)			1,429				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2021	12/30/2022	5	16,887	3172.62		(468)		(448)		(310)			19				
SPXD5UN Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2021	12/30/2022	14	46,016	3176.13		(1,104)		(1,058)		(847)			46				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2021	12/30/2022	1,034	4,928,884	4766.18		(199,361)		(191,054)		(200,509)			8,307				
S&P Digital			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2021	12/30/2022	647	3,091,584	4778.73		(97,600)		(93,533)		(100,485)			4,067				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/17/2023	60	110,000	1847.222		(4,356)		(4,084)		(3,714)			272				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/26/2021	11/24/2023	14	25,000	1831.668		(1,033)		(968)		(968)			65				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/24/2023	14	25,000	1850.394		(983)		(921)		(825)			61				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/29/2021	11/29/2023	14	25,000	1838.385		(911)		(854)		(918)			57				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/30/2021	11/30/2023	32	57,500	1811.23		(2,148)		(2,013)		(2,635)			134				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/06/2021	12/06/2023	64	118,040	1832.539		(4,521)		(4,427)		(4,569)			94				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/07/2021	12/07/2023	41	75,000	1837.58		(2,918)		(2,857)		(2,785)			61				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/08/2021	12/08/2023	16	28,940	1838.442		(1,126)		(1,102)		(1,068)			23				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/08/2023	7	12,500	1842.122		(493)		(482)		(447)			10				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/14/2021	12/14/2023	82	150,000	1839.858		(5,858)		(5,735)		(5,488)			122				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2021	12/15/2023	43	79,088	1845.071		(3,037)		(2,974)		(2,770)			63				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/16/2021	12/15/2023	11	20,000	1847.697		(828)		(811)		(685)			17				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/20/2021	12/20/2023	104	190,008	1828.978		(7,220)		(7,070)		(7,632)			150				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/21/2021	12/21/2023	84	153,440	1835.156		(5,877)		(5,754)		(5,862)			122				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2021	12/22/2023	16	29,857	1838.506		(1,158)		(1,134)		(1,110)			24				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2021	12/22/2023	62	114,589	1842.373		(4,480)		(4,387)		(4,125)			93				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/28/2021	12/28/2023	65	120,000	1852.66		(4,540)		(4,442)		(3,973)			95				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2023	15	27,500	1855.19		(1,133)		(1,109)		(891)			24				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2021	12/29/2023	78	144,873	1856.306		(5,809)		(5,688)		(4,651)			121				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2023	43	207,158	4793.06		(8,458)		(8,282)		(7,503)			176				
S&P 500 Index Option PTPT			Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2026	21	102,850	4793.06		(9,853)		(9,780)		(8,867)			89				
0699999999. Subtotal - Written Options - Hedging Other - Other										(116,290)	(55,138,051)		(27,082,707)	XXX	(92,972,504)			28,166,788			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(116,290)	(55,138,051)		(27,082,707)	XXX	(92,972,504)			28,166,788			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other										(116,290)	(55,138,051)		(27,082,707)	XXX	(92,972,504)			28,166,788			XXX	XXX
0989999999. Total Written Options										(116,290)	(55,138,051)		(27,082,707)	XXX	(92,972,504)			28,166,788			XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										11,939,535	702,783,461		378,535,870	XXX	1,190,559,690			(333,940,309)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other											95,300		905,350	XXX	905,350	810,050					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										11,939,535	702,878,761		379,441,220	XXX	1,191,465,040	810,050		(333,940,309)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/03/2020	01/04/2021	01/04/2021	Expiration	16,635	53,812,729	3234.85	1,421,447		2,779,289						(59,227)	2,779,289			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/03/2020	01/05/2021	01/05/2021	Expiration	11,493	37,178,319	3234.85	924,376		1,830,496						(38,516)	1,830,496			
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/08/2020	01/08/2021	01/08/2021	Expiration	66,143	6,482,000	98	58,000								(2,417)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/08/2020	01/08/2021	01/08/2021	Expiration	123,560	12,356,000	100	178,000		361,450						(7,417)	361,450			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/08/2020	01/08/2021	01/08/2021	Expiration	2,984	9,707,262	3253.05	164,650		120,067						(6,860)	120,067			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/10/2020	01/08/2021	01/08/2021	Expiration	152	4,367,529	28823.77	80,180		144,960						(3,341)	144,960			
Dow Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/10/2020	01/10/2021	01/10/2021	Expiration	87	2,494,835	28823.77	41,313								(1,721)				
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/10/2020	01/11/2021	01/11/2021	Expiration	143	4,109,754	28823.77	73,646		96,090						(3,069)	96,090			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/10/2020	01/12/2021	01/12/2021	Expiration	141	4,056,676	28823.77	65,544		75,833						(2,731)	75,833			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/21/2020	01/21/2021	01/21/2021	Expiration	7,023	23,322,137	3320.79	577,342		1,251,502						(24,056)	1,251,502			
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/22/2020	01/22/2021	01/22/2021	Expiration	54,020	5,294,000	98	46,000								(1,917)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/22/2020	01/22/2021	01/22/2021	Expiration	113,760	11,376,000	100	170,000		353,128						(7,083)	353,128			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/24/2020	01/22/2021	01/22/2021	Expiration	9,417	31,034,629	3295.47	994,598		2,357,700						(41,442)	2,357,700			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/22/2020	01/22/2021	01/22/2021	Expiration	11,403	37,878,896	3321.75	1,195,287		2,807,174						(49,804)	2,807,174			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/23/2020	01/22/2021	01/22/2021	Expiration	6,355	21,132,512	3325.54	672,685		1,580,526						(28,029)	1,580,526			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/24/2020	01/25/2021	01/25/2021	Expiration	10,849	35,752,422	3295.47	1,018,303		2,267,212						(42,429)	2,267,212			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/24/2020	01/26/2021	01/26/2021	Expiration	10,180	33,549,165	3295.47	933,907		2,053,672						(38,913)	2,053,672			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/27/2020	01/27/2021	01/27/2021	Expiration	8,055	26,128,208	3243.63	678,731		1,383,850						(28,280)	1,383,850			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/29/2020	01/29/2021	01/29/2021	Expiration	11,630	38,068,409	3273.4	1,164,913		2,382,314						(48,538)	2,382,314			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/03/2020	02/03/2021	02/03/2021	Expiration	127	3,604,266	28399.81	65,682		78,526						(8,210)	78,526			
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/05/2020	02/05/2021	02/05/2021	Expiration	58,041	5,688,000	98	51,000								(6,375)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/05/2020	02/05/2021	02/05/2021	Expiration	120,130	12,013,000	100	188,000		400,160						(23,500)	400,160			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/07/2020	02/05/2021	02/05/2021	Expiration	9,599	31,941,205	3327.71	869,420		2,007,069						(108,678)	2,007,069			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/07/2020	02/08/2021	02/08/2021	Expiration	10,194	33,921,057	3327.71	995,325		2,405,769						(124,416)	2,405,769			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/07/2020	02/09/2021	02/09/2021	Expiration	8,850	29,448,849	3327.71	752,182		1,664,011						(94,023)	1,664,011			
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/12/2020	02/12/2021	02/12/2021	Expiration	53,327	5,226,000	98	47,000								(5,875)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/12/2020	02/12/2021	02/12/2021	Expiration	136,010	13,601,000	100	200,000		416,609						(25,000)	416,609			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/14/2020	02/12/2021	02/12/2021	Expiration	16,786	56,738,084	3380.16	1,697,197		4,014,027						(212,150)	4,014,027			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/13/2020	02/12/2021	02/12/2021	Expiration	82	2,425,293	29423.31	34,871		65,177						(4,359)	65,177			
Dow Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/13/2020	02/13/2021	02/13/2021	Expiration	41	1,198,550	29423.31	19,498								(2,437)				
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/14/2020	02/14/2021	02/14/2021	Expiration	2,286	7,727,307	3380.16	121,318								(15,165)				
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/14/2020	02/15/2021	02/15/2021	Expiration	1,850	6,253,537	3380.16	120,647								(15,081)				
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Expiration	12,723	43,006,792	3380.16	1,069,283		1,975,523						(133,660)	1,975,523			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/14/2020	02/17/2021	02/17/2021	Expiration	10,438	35,280,627	3380.16	730,685		1,237,520						(91,336)	1,237,520			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/20/2020	02/19/2021	02/19/2021	Expiration	34	985,367	29219.98	17,206		30,897						(2,151)	30,897			
Dow Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/20/2020	02/20/2021	02/20/2021	Expiration	50	1,459,326	29219.98	20,922								(2,615)				
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	02/25/2021	Expiration	132	3,588,124	27081.36	59,604		85,982						(7,451)	85,982			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/28/2020	02/26/2021	02/26/2021	Expiration	12,373	36,552,732	2954.22	1,267,710		3,524,674						(160,964)	3,524,674			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/27/2020	02/27/2021	02/27/2021	Expiration	2,529	7,532,405	2978.76	150,901		286,609						(18,850)	286,609			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/28/2020	03/01/2021	03/01/2021	Expiration	15,854	46,836,052	2954.22	1,567,359		4,468,866						(195,920)	4,468,866			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/02/2020	03/02/2021	03/02/2021	Expiration	10,355	31,998,922	3090.23	935,973		2,269,290						(194,994)	2,269,290			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/04/2020	03/04/2021	03/04/2021	Expiration	10,615	33,225,219	3130.12	969,457		2,238,563						(201,970)	2,238,563			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/09/2020	03/09/2021	03/09/2021	Expiration	13,632	37,440,225	2746.56	1,189,261		3,301,813						(247,763)	3,301,813			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/11/2020	03/11/2021	03/11/2021	Expiration	17,692	48,501,425	2741.38	1,696,651		5,131,428						(353,469)	5,131,428			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/11/2020	03/12/2021	03/12/2021	Expiration	66,551	6,522,000	98	78,000		188,878						(16,250)	188,878			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/11/2020	03/12/2021	03/12/2021	Expiration	140,910	14,091,000	100	188,000								(39,167)				
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/12/2020	03/12/2021	03/12/2021	Expiration	3,529	8,753,083	2480.64	212,762		542,833						(44,325)	542,833			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/13/2020	03/12/2021	03/12/2021	Expiration	27,055	73,345,574	2711.02	3,446,663		10,420,149						(718,055)	10,420,149			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/13/2020	03/15/2021	03/15/2021	Expiration	14,980	40,610,296	2711.02	1,784,971		5,294,193						(371,869)	5,294,193			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/16/2020	03/16/2021	03/16/2021	Expiration	14,741	35,173,474	2386.13	1,568,803		5,756,711						(326,834)	5,756,711			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/17/2020	03/17/2021	03/17/2021	Expiration	3,581	9,055,967	2529.19	248,386		558,246						(51,747)	558,246			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/18/2020	03/18/2021	03/18/2021	Expiration	18,317	43,926,207	2398.1	2,305,260		6,967,882						(480,262)	6,967,882			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/18/2020	03/19/2021	03/19/2021	Expiration	76,796	7,526,000	98	96,000		206,976						(20,000)	206,976			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/18/2020	03/19/2021	03/19/2021	Expiration	144,150	14,415,000	100	200,000								(41,667)				
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/19/2020	03/19/2021	03/19/2021	Expiration	262	5,258,353	20087.19	91,233		165,295						(19,007)	165,295			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/20/2019	03/20/2021	03/20/2021	Expiration	45	125,762	2824.23	2,327		11,045						(242)	11,045			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/22/2019	03/23/2021	03/23/2021	Expiration	174	487,757	2800.71	7,048		45,955						(734)	45,955			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/24/2020	03/24/2021	03/24/2021	Expiration	4,923	12,048,952	2447.33	286,639		733,671						(59,717)	733,671			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	03/25/2021	Expiration	13,658	33,811,504	2475.56	1,370,198		5,470,799						(285,458)	5,470,799			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/25/2020	03/26/2021	03/26/2021	Expiration	59,867	5,867,000	98	77,000		170,871						(16,042)	170,871			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/25/2020	03/26/2021	03/26/2021	Expiration	145,150	14,515,000	100	213,000								(44,375)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/27/2020	03/26/2021	03/26/2021	Expiration	380	8,225,480	21636.78	147,731		261,918						(30,777)	261,918			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/27/2020	03/27/2021	03/27/2021	Expiration	130	2,805,530	21636.78	48,686		82,862						(10,143)	82,862			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/27/2020	03/28/2021	03/28/2021	Expiration	120	2,593,002	21636.78	51,555		89,709						(10,741)	89,709			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/27/2020	03/29/2021	03/29/2021	Expiration	144	3,106,973	21636.78	65,551		116,288						(13,657)	116,288			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/30/2020	03/30/2021	03/30/2021	Expiration	12,915	33,922,220	2626.65	1,152,437		3,659,523						(240,091)	3,659,523			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2020	03/31/2021	03/31/2021	Expiration	14,384	37,177,641	2584.59	1,260,403		4,057,903						(262,584)	4,057,903			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/03/2020	04/01/2021	04/01/2021	Expiration	29,246	72,782,044	2488.65	3,369,523		13,636,312						(982,778)	13,636,312			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/01/2020	04/01/2021	04/01/2021	Expiration	282	5,915,475	20943.51	111,348		193,624						(32,477)	193,624			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/03/2020	04/05/2021	04/05/2021	Expiration	20,327	50,586,911	2488.65	2,381,814		9,817,261						(694,696)	9,817,261			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/06/2020	04/06/2021	04/06/2021	Expiration	2,945	7,844,715	2663.68	192,069		476,397						(56,020)	476,397			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/08/2020	04/09/2021	04/09/2021	Expiration	97,204	9,526,000	98	119,000		278,894						(34,708)	278,894			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/08/2020	04/09/2021	04/09/2021	Expiration	129,780	12,978,000	100	183,000								(53,375)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/09/2021	04/09/2021	Expiration	44,251	123,453,078	2789.82	4,667,952		16,476,452						(1,361,486)	16,476,452			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/09/2021	04/09/2021	Expiration	471	11,164,375	23719.37	208,310		365,777						(60,757)	365,777			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/10/2021	04/10/2021	Expiration	2,820	7,866,037	2789.82	178,315		420,651						(52,008)	420,651			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/10/2021	04/10/2021	Expiration	127	3,010,982	23719.37	51,517		85,753						(15,026)	85,753			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/11/2021	04/11/2021	Expiration	3,669	10,234,867	2789.82	233,311		553,424						(68,049)	553,424			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/11/2021	04/11/2021	Expiration	46	1,085,006	23719.37	20,410		34,606						(5,953)	34,606			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/12/2021	04/12/2021	Expiration	18,041	50,332,225	2789.82	1,923,714		6,656,996						(561,083)	6,656,996			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/12/2021	04/12/2021	Expiration	153	3,627,482	23719.37	72,301		125,060						(21,088)	125,060			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/13/2020	04/13/2021	04/13/2021	Expiration	19,289	53,268,038	2761.63	1,689,336		5,342,505						(492,723)	5,342,505			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/13/2020	04/13/2021	04/13/2021	Expiration	230	5,386,538	23390.77	106,302		185,418						(31,005)	185,418			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/14/2020	04/14/2021	04/14/2021	Expiration	9,972	28,379,938	2846.06	776,594		2,221,948						(226,506)	2,221,948			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/15/2020	04/15/2021	04/15/2021	Expiration	14,872	41,394,714	2783.36	1,526,290		5,334,224						(445,168)	5,334,224			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/15/2020	04/15/2021	04/15/2021	Expiration	249	5,852,596	23504.35	126,911		220,443						(37,016)	220,443			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/15/2020	04/16/2021	04/16/2021	Expiration	80,622	7,901,000	98	91,000		229,312						(26,542)	229,312			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/15/2020	04/16/2021	04/16/2021	Expiration	206,370	20,637,000	100	278,000								(81,083)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/20/2020	04/20/2021	04/20/2021	Expiration	508	1,434,678	2823.16	20,372		32,280						(5,942)	32,280			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/22/2020	04/23/2021	04/23/2021	Expiration	93,714	9,184,000	98	113,000		266,711						(32,958)	266,711			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/22/2020	04/23/2021	04/23/2021	Expiration	144,830	14,483,000	100	210,000								(61,250)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/24/2020	04/23/2021	04/23/2021	Expiration	29,310	83,143,530	2836.74	3,537,135		11,985,730						(1,031,664)	11,985,730			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/24/2020	04/26/2021	04/26/2021	Expiration	14,568	41,324,974	2836.74	1,803,895		6,081,081						(526,136)	6,081,081			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/27/2020	04/27/2021	04/27/2021	Expiration	646	1,859,272	2878.48	26,216		41,834						(7,646)	41,834			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/27/2020	04/27/2021	04/27/2021	Expiration	246	5,937,091	24133.78	131,229		231,454						(38,275)	231,454			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Expiration	14,053	40,240,164	2863.39	1,242,780		3,759,393						(362,478)	3,759,393			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/29/2020	04/29/2021	04/29/2021	Expiration	14,287	41,996,772	2939.51	1,355,734		4,175,613						(395,422)	4,175,613			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/01/2020	04/30/2021	04/30/2021	Expiration	27,057	76,590,619	2830.71	3,176,159		11,123,134						(1,191,060)	11,123,134			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/01/2020	05/03/2021	05/03/2021	Expiration	14,785	41,853,234	2830.71	1,635,544		5,526,743						(613,329)	5,526,743			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/06/2020	05/06/2021	05/06/2021	Expiration	13,959	39,760,781	2848.42	1,292,624		4,157,474						(484,734)	4,157,474			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/06/2020	05/07/2021	05/07/2021	Expiration	154,850	15,485,000	100	217,000								(81,375)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/07/2020	05/07/2021	05/07/2021	Expiration	263	756,420	2881.19	10,741		17,019						(4,028)	17,019			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/08/2020	05/07/2021	05/07/2021	Expiration	886	2,594,671	2929.8	36,844		58,380						(13,817)	58,380			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/08/2020	05/08/2021	05/08/2021	Expiration	3,655	10,708,743	2929.8	206,599		473,806						(77,475)	473,806			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/08/2020	05/09/2021	05/09/2021	Expiration	3,527	10,333,513	2929.8	248,029		566,016						(93,011)	566,016			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/08/2020	05/10/2021	05/10/2021	Expiration	3,629	10,632,406	2929.8	210,976		457,625						(79,116)	457,625			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/11/2020	05/11/2021	05/11/2021	Expiration	260	6,304,987	24221.99	124,457		211,443						(46,671)	211,443			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/12/2020	05/12/2021	05/12/2021	Expiration	700	2,008,035	2870.12	28,715		45,181						(10,768)	45,181			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/13/2020	05/13/2021	05/13/2021	Expiration	280	6,514,111	23247.97	130,097		224,811						(48,786)	224,811			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/13/2020	05/14/2021	05/14/2021	Expiration	81,786	8,015,000	98	94,000		232,338						(35,250)	232,338			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/13/2020	05/14/2021	05/14/2021	Expiration	162,500	16,250,000	100	213,000								(79,875)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/18/2020	05/18/2021	05/18/2021	Expiration	4,573	13,509,263	2953.91	270,661		559,736						(101,498)	559,736			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/19/2020	05/19/2021	05/19/2021	Expiration	12,719	37,176,069	2922.94	1,075,257		2,947,150						(403,221)	2,947,150			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/20/2020	05/21/2021	05/21/2021	Expiration	80,806	7,919,000	98	80,000		229,944						(30,000)	229,944			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/20/2020	05/21/2021	05/21/2021	Expiration	157,870	15,787,000	100	217,000								(81,375)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/21/2020	05/21/2021	05/21/2021	Expiration	3,460	10,200,627	2948.51	213,389		485,455						(80,021)	485,455			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/22/2020	05/21/2021	05/21/2021	Expiration	1,252	3,701,061	2955.45	53,295		83,274						(19,986)	83,274			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/22/2020	05/24/2021	05/24/2021	Expiration	896	2,646,663	2955.45	38,112		59,550						(14,292)	59,550			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/26/2020	05/26/2021	05/26/2021	Expiration	585	1,751,487	2991.77	25,397		39,408						(9,524)	39,408			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2020	05/27/2021	05/27/2021	Expiration	878	2,665,826	3036.13	38,654		59,981						(14,495)	59,981			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2020	05/28/2021	05/28/2021	Expiration	69,888	6,849,000	98	68,000		197,519						(25,500)	197,519			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2020	05/28/2021	05/28/2021	Expiration	151,090	15,109,000	100	199,000								(74,625)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/28/2020	05/28/2021	05/28/2021	Expiration	10,353	31,367,031	3029.73	798,309		2,217,163						(299,366)	2,217,163			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/29/2020	05/28/2021	05/28/2021	Expiration	1,372	4,177,157	3044.31	60,151		93,986						(22,557)	93,986			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/02/2020	06/02/2021	06/02/2021	Expiration	12,238	37,701,882	3080.82	1,011,475		2,576,404						(463,593)	2,576,404			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2020	06/03/2021	06/03/2021	Expiration	573	1,789,036	3122.87	25,941		40,253						(11,890)	40,253			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2020	06/04/2021	06/04/2021	Expiration	60,959	5,974,000	98	64,000		175,216						(29,333)	175,216			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2020	06/04/2021	06/04/2021	Expiration	145,050	14,505,000	100	195,000								(89,375)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/05/2020	06/04/2021	06/04/2021	Expiration	922	2,943,218	3193.93	42,677		66,222						(19,560)	66,222			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/05/2020	06/05/2021	06/05/2021	Expiration	3,317	10,594,917	3193.93	203,708		433,446						(93,366)	433,446			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/05/2020	06/06/2021	06/06/2021	Expiration	2,644	8,444,890	3193.93	181,232		411,634						(83,065)	411,634			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/05/2020	06/07/2021	06/07/2021	Expiration	2,761	8,817,950	3193.93	167,390		348,097						(76,720)	348,097			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/08/2020	06/08/2021	06/08/2021	Expiration	2,840	9,178,631	3232.39	183,380		381,882						(84,049)	381,882			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/09/2020	06/09/2021	06/09/2021	Expiration	15,718	50,410,227	3207.18	1,304,696		3,185,647						(597,986)	3,185,647			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/10/2020	06/10/2021	06/10/2021	Expiration	15,270	48,714,881	3190.14	1,249,373		3,228,109						(572,629)	3,228,109			
UST .625% 05/28/21 Total Return Option			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/10/2020	06/11/2021	06/11/2021	Expiration	90,939	8,912,000	98	91,000		254,053						(41,708)	254,053			
UST .625% 05/28/21 Total Return Option			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/10/2020	06/11/2021	06/11/2021	Expiration	148,900	14,890,000	100	189,000								(86,625)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/12/2020	06/11/2021	06/11/2021	Expiration	25,372	77,162,673	3041.31	2,778,059		8,103,241						(1,273,277)	8,103,241			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/12/2020	06/14/2021	06/14/2021	Expiration	12,181	37,045,843	3041.31	1,369,563		4,046,101						(627,717)	4,046,101			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/15/2020	06/15/2021	06/15/2021	Expiration	11,242	34,474,148	3066.59	1,020,360		2,767,713						(467,665)	2,767,713			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/16/2020	06/16/2021	06/16/2021	Expiration	11,363	35,507,032	3124.74	843,035		1,881,675						(386,391)	1,881,675			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/17/2020	06/18/2021	06/18/2021	Expiration	89,224	8,744,000	98	88,000		251,636						(40,333)	251,636			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/17/2020	06/18/2021	06/18/2021	Expiration	181,840	18,184,000	100	241,000								(110,458)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/23/2020	06/23/2021	06/23/2021	Expiration	11,333	35,486,036	3131.29	837,382		1,854,536						(383,800)	1,854,536			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2020	06/24/2021	06/24/2021	Expiration	13,202	40,269,431	3050.33	1,106,222		2,856,112						(507,018)	2,856,112			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2020	06/24/2021	06/24/2021	Expiration	242	6,166,783	25445.94	130,182		234,676						(59,667)	234,676			
UST .625% 05/28/21 Total Return Option			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2020	06/25/2021	06/25/2021	Expiration	170,810	17,081,000	100	227,000								(104,042)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/01/2020	07/01/2021	07/01/2021	Expiration	517	1,612,023	3115.86	23,213		36,271						(12,574)	36,271			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/01/2020	07/01/2021	07/01/2021	Expiration	241	6,193,710	25734.97	116,084		209,967						(62,879)	209,967			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/01/2020	07/02/2021	07/02/2021	Expiration	84,153	8,247,000	98	84,000		237,306						(45,500)	237,306			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/01/2020	07/02/2021	07/02/2021	Expiration	178,980	17,898,000	100	233,000								(126,208)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/02/2020	07/02/2021	07/02/2021	Expiration	2,994	9,370,482	3130.01	188,073		416,871						(101,873)	416,871			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/02/2020	07/03/2021	07/03/2021	Expiration	2,236	6,997,941	3130.01	133,254		293,916						(72,179)	293,916			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/02/2020	07/05/2021	07/05/2021	Expiration	1,427	4,466,288	3130.01	102,778		240,748						(55,671)	240,748			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Expiration	12,479	39,251,034	3145.32	948,176		2,198,842						(513,595)	2,198,842			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2020	07/09/2021	07/09/2021	Expiration	67,490	6,614,000	98	69,000		181,737						(37,375)	181,737			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2020	07/09/2021	07/09/2021	Expiration	133,500	13,350,000	100	184,000								(99,667)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/10/2020	07/09/2021	07/09/2021	Expiration	21,269	67,742,025	3185.04	1,913,239		5,341,482						(1,036,338)	5,341,482			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/10/2020	07/10/2021	07/10/2021	Expiration	2,794	8,899,602	3185.04	185,259		415,854						(100,348)	415,854			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/10/2020	07/11/2021	07/11/2021	Expiration	2,389	7,609,633	3185.04	144,990		326,800						(78,536)	326,800			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/10/2020	07/12/2021	07/12/2021	Expiration	13,758	43,818,441	3185.04	1,210,982		3,163,261						(655,949)	3,163,261			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/13/2020	07/13/2021	07/13/2021	Expiration	133	3,476,267	26085.8	69,276		122,261						(37,525)	122,261			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2020	07/16/2021	07/16/2021	Expiration	71,745	7,031,000	98	71,000		205,257						(38,458)	205,257			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2020	07/16/2021	07/16/2021	Expiration	194,370	19,437,000	100	244,000								(132,167)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/17/2020	07/17/2021	07/17/2021	Expiration	14,807	47,748,979	3224.73	550,364		4,522,832						(298,114)	4,522,832			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2021	07/18/2021	Expiration	11,760	37,924,233	3224.73	439,271		2,502,951						(237,938)	2,502,951			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/17/2020	07/19/2021	07/19/2021	Expiration	10,748	34,659,129	3224.73	423,792		2,580,242						(229,554)	2,580,242			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2020	07/20/2021	07/20/2021	Expiration	2,688	8,741,993	3251.84	170,671		362,313						(92,447)	362,313			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2020	07/20/2021	07/20/2021	Expiration	142	3,779,117	26680.87	77,147		141,761						(41,788)	141,761			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2020	07/22/2021	07/22/2021	Expiration	12,591	41,248,021	3276.02	981,259		2,237,577						(531,515)	2,237,577			
UST .625% 05/28/21 Total Return Option			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2020	07/23/2021	07/23/2021	Expiration	81,612	7,998,000	98	78,000		229,817						(42,250)	229,817			
UST .625% 05/28/21 Total Return Option			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2020	07/23/2021	07/23/2021	Expiration	187,270	18,727,000	100	229,000								(124,042)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/23/2020	07/23/2021	07/23/2021	Expiration	12,905	41,757,088	3235.66	1,004,670		2,606,858						(544,196)	2,606,858			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/23/2021	07/23/2021	Expiration	219	5,810,132	26469.89	104,444		184,949						(56,574)	184,949			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/24/2021	07/24/2021	Expiration	100	2,646,861	26469.89	52,470		96,781						(28,421)	96,781			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/25/2021	07/25/2021	Expiration	47	1,237,436	26469.89	20,569		36,311						(11,141)	36,311			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/26/2021	07/26/2021	Expiration	137	3,625,070	26469.89	65,880		114,957						(35,685)	114,957			
UST .625% 05/28/21 Total Return Option			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/29/2020	07/30/2021	07/30/2021	Expiration	78,898	7,732,000	98	72,000		222,493						(39,000)	222,493			
UST .625% 05/28/21 Total Return Option			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/29/2020	07/30/2021	07/30/2021	Expiration	185,810	18,581,000	100	235,000								(127,292)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/30/2020	07/30/2021	07/30/2021	Expiration	14,713	47,762,322	3246.22	1,251,055		3,262,274						(677,655)	3,262,274			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/31/2020	07/30/2021	07/30/2021	Expiration	214	5,660,495	26428.32	100,818		176,803						(54,610)	176,803			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/31/2020	07/31/2021	07/31/2021	Expiration	105	2,785,464	26428.32	49,422		91,323						(26,770)	91,323			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/31/2020	08/01/2021	08/01/2021	Expiration	40	1,066,087	26428.32	17,953		32,533						(9,725)	32,533			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/31/2020	08/02/2021	08/02/2021	Expiration	117	3,088,627	26428.32	58,263		103,977						(31,559)	103,977			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/04/2020	08/04/2021	08/04/2021	Expiration	212	5,678,908	26828.47	97,244		174,422						(60,777)	174,422			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/05/2020	08/05/2021	08/05/2021	Expiration	8,072	26,862,777	3327.77	245,202		2,564,167						(153,251)	2,564,167			
UST .625% 05/28/21 Total Return Option			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/05/2020	08/06/2021	08/06/2021	Expiration	74,449	7,296,000	98	69,000		214,204						(43,125)	214,204			
UST .625% 05/28/21 Total Return Option			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/05/2020	08/06/2021	08/06/2021	Expiration	177,020	17,702,000	100	232,000								(145,000)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/06/2020	08/06/2021	08/06/2021	Expiration	7,688	25,749,222	3349.16	231,489		1,983,551						(144,681)	1,983,551			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/07/2020	08/07/2021	08/07/2021	Expiration	7,596	25,457,777	3351.28	246,560		2,386,764						(154,100)	2,386,764			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/07/2020	08/08/2021	08/08/2021	Expiration	6,517	21,839,748	3351.28	219,059		1,747,636						(136,912)	1,747,636			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2021	08/09/2021	Expiration	8,025	26,894,355	3351.28	269,187		2,978,999						(168,242)	2,978,999			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/10/2020	08/10/2021	08/10/2021	Expiration	3,223	10,829,550	3360.47	223,951		460,108						(139,969)	460,108			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/13/2020	08/13/2021	08/13/2021	Expiration	2,499	8,431,312	3373.43	186,328		416,155						(116,455)	416,155			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/18/2020	08/18/2021	08/18/2021	Expiration	713	2,416,502	3389.78	35,039		54,371						(21,900)	54,371			
UST .625% 05/28/21 Total Return Option			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/19/2020	08/20/2021	08/20/2021	Expiration	73,704	7,223,000	98	68,000		169,289						(42,500)	169,289			
UST .625% 05/28/21 Total Return Option			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/19/2020	08/20/2021	08/20/2021	Expiration	173,900	17,390,000	100	221,000								(138,125)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/20/2020	08/20/2021	08/20/2021	Expiration	10,696	36,209,960	3385.51	849,812		2,041,335						(531,133)	2,041,335			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/25/2020	08/25/2021	08/25/2021	Expiration	11,057	38,075,620	3443.62	864,212		1,776,716						(540,133)	1,776,716			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/25/2020	08/25/2021	08/25/2021	Expiration	160	4,514,719	28248.44	84,886		150,041						(53,054)	150,041			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/28/2020	08/27/2021	08/27/2021	Expiration	897	3,145,283	3508.01	45,607		70,769						(28,504)	70,769			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/28/2020	08/28/2021	08/28/2021	Expiration	2,996	10,508,524	3508.01	208,310		409,269						(130,194)	409,269			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/28/2020	08/29/2021	08/29/2021	Expiration	2,394	8,398,611	3508.01	188,760		377,576						(117,975)	377,576			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2021	08/30/2021	Expiration	3,373	11,832,098	3508.01	258,293		496,186						(161,433)	496,186			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/02/2020	09/03/2021	09/03/2021	Expiration	83,827	8,215,000	98	77,000		227,466						(54,542)	227,466			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/02/2020	09/03/2021	09/03/2021	Expiration	156,340	15,634,000	100	206,000								(145,917)				
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/09/2020	09/10/2021	09/10/2021	Expiration	89,357	8,757,000	98	82,000		216,188						(58,083)	216,188			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/09/2020	09/10/2021	09/10/2021	Expiration	172,440	17,244,000	100	229,000								(162,208)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/16/2020	09/16/2021	09/16/2021	Expiration	12,260	41,505,356	3385.49	952,505		2,114,189						(674,691)	2,114,189			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/16/2020	09/17/2021	09/17/2021	Expiration	81,561	7,993,000	98	75,000		224,531						(53,125)	224,531			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/16/2020	09/17/2021	09/17/2021	Expiration	193,260	19,326,000	100	244,000								(172,833)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/18/2019	09/18/2021	09/18/2021	Expiration	65	196,389	3006.73	5,430		25,866						(1,923)	25,866			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2021	09/22/2021	Expiration	10,511	34,849,589	3315.57	887,170		2,018,234						(628,412)	2,018,234			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/23/2020	09/23/2021	09/23/2021	Expiration	207	5,545,726	26763.13	105,966		201,025						(75,060)	201,025			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/23/2020	09/24/2021	09/24/2021	Expiration	87,316	8,557,000	98	77,000		245,491						(54,542)	245,491			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/28/2020	09/28/2021	09/28/2021	Expiration	14,713	49,311,089	3351.6	1,250,304		2,828,009						(885,632)	2,828,009			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/05/2020	10/05/2021	10/05/2021	Expiration	12,290	41,891,704	3408.63	1,043,443		2,202,365						(826,059)	2,202,365			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2020	10/07/2021	10/07/2021	Expiration	12,691	43,394,724	3419.45	949,705		1,974,998						(751,850)	1,974,998			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2020	10/08/2021	10/08/2021	Expiration	84,684	8,299,000	98	77,000		240,259						(60,958)	240,259			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2020	10/15/2021	10/15/2021	Expiration	78,286	7,672,000	98	71,000		221,683						(56,208)	221,683			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2020	10/15/2021	10/15/2021	Expiration	172,130	17,213,000	100	219,000								(173,375)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/19/2020	10/19/2021	10/19/2021	Expiration	11,978	41,048,626	3426.92	1,039,205		2,390,729						(822,704)	2,390,729			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/21/2020	10/21/2021	10/21/2021	Expiration	13,170	45,247,209	3435.56	937,896		1,955,895						(742,501)	1,955,895			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/21/2020	10/22/2021	10/22/2021	Expiration	75,888	7,437,000	98	70,000		218,261						(55,417)	218,261			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/21/2020	10/22/2021	10/22/2021	Expiration	193,500	19,350,000	100	244,000								(193,167)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/22/2020	10/22/2021	10/22/2021	Expiration	10,525	36,349,551	3453.49	814,224		1,907,438						(644,594)	1,907,438			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/30/2020	10/29/2021	10/29/2021	Expiration	991	3,240,965	3269.96	45,698		72,922						(36,177)	72,922			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/29/2020	10/29/2021	10/29/2021	Expiration	11,422	37,808,728	3310.11	917,251		2,403,621						(726,157)	2,403,621			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/30/2020	11/01/2021	11/01/2021	Expiration	556	1,817,403	3269.96	25,625		40,892						(20,287)	40,892			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/03/2020	11/03/2021	11/03/2021	Expiration	12,080	40,698,434	3369.16	934,497		2,229,089						(817,685)	2,229,089			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/04/2020	11/04/2021	11/04/2021	Expiration	13,950	48,035,627	3443.44	1,030,035		2,416,777						(901,280)	2,416,777			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/04/2020	11/04/2021	11/04/2021	Expiration	198	5,515,449	27847.66	112,253		219,298						(98,221)	219,298			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/04/2020	11/05/2021	11/05/2021	Expiration	79,867	7,827,000	98	68,000		225,651						(59,500)	225,651			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/04/2020	11/05/2021	11/05/2021	Expiration	185,740	18,574,000	100	223,000								(195,125)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/10/2020	11/10/2021	11/10/2021	Expiration	13,065	46,323,013	3545.53	1,065,266		2,386,131						(932,108)	2,386,131			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/12/2020	11/12/2021	11/12/2021	Expiration	104,765	10,267,000	98	84,000		279,967						(73,500)	279,967			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/12/2020	11/12/2021	11/12/2021	Expiration	222,040	22,204,000	100	262,000								(229,250)				
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/12/2020	11/12/2021	11/12/2021	Expiration	10,342	36,581,259	3537.01	836,267		2,060,769						(731,733)	2,060,769			
S&P Digital			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/16/2020	11/16/2021	11/16/2021	Expiration	11,584	42,015,378	3626.91	1,042,393		2,522,670						(912,094)	2,522,670			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/16/2020	11/16/2021	11/16/2021	Expiration	86	2,587,676	29950.44	46,989		87,403						(41,115)	87,403			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/17/2020	11/17/2021	11/17/2021	Expiration	11,955	43,151,976	3609.53	1,003,710		2,287,765						(878,246)	2,287,765			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/18/2020	11/19/2021	11/19/2021	Expiration	80,224	7,862,000	98	72,000		226,473						(63,000)	226,473			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/20/2020	11/19/2021	11/19/2021	Expiration	23,155	82,376,042	3557.54	2,196,402		5,877,396						(1,921,852)	5,877,396			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/20/2020	11/22/2021	11/22/2021	Expiration	9,428	33,540,212	3557.54	734,502		1,669,494						(642,689)	1,669,494			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/24/2021	11/24/2021	Expiration	10,030	36,404,917	3629.65	719,957		1,490,097						(629,963)	1,490,097			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/24/2020	11/24/2021	11/24/2021	Expiration	10,625	38,627,178	3635.41	914,324		2,069,051						(800,033)	2,069,051			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/25/2021	11/25/2021	Expiration	2,643	9,594,358	3629.65	179,431		403,748						(157,002)	403,748			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/26/2021	11/26/2021	Expiration	88,214	8,645,000	98	82,000		242,384						(71,750)	242,384			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/26/2021	11/26/2021	Expiration	212,630	21,263,000	100	250,000								(218,750)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/26/2021	11/26/2021	Expiration	5,465	19,834,486	3629.65	359,037		770,467						(314,157)	770,467			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/30/2020	11/30/2021	11/30/2021	Expiration	17,332	62,770,292	3621.63	1,554,904		3,485,667						(1,360,541)	3,485,667			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2020	12/03/2021	12/03/2021	Expiration	73,408	7,194,000	98	70,000		124,771						(67,083)	124,771			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2020	12/03/2021	12/03/2021	Expiration	187,690	18,769,000	100	223,000								(213,708)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/04/2020	12/03/2021	12/03/2021	Expiration	19,708	72,900,685	3699.12	1,775,071		3,991,874						(1,701,110)	3,991,874			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/04/2020	12/04/2021	12/04/2021	Expiration	2,920	10,802,413	3699.12	178,617		363,035						(171,174)	363,035			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/04/2020	12/05/2021	12/05/2021	Expiration	2,084	7,709,684	3699.12	124,380		257,062						(119,198)	257,062			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/04/2020	12/06/2021	12/06/2021	Expiration	14,376	53,179,844	3699.12	1,368,665		3,174,795						(1,311,637)	3,174,795			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/09/2020	12/10/2021	12/10/2021	Expiration	87,286	8,554,000	98	81,000		171,080						(77,625)	171,080			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/09/2020	12/10/2021	12/10/2021	Expiration	228,530	22,853,000	100	276,000								(264,500)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/10/2020	12/10/2021	12/10/2021	Expiration	125	3,735,104	29999.26	61,125		106,221						(58,578)	106,221			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/14/2020	12/14/2021	12/14/2021	Expiration	12,068	44,018,529	3647.49	1,170,662		2,723,544						(1,121,884)	2,723,544			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	12/15/2021	Expiration	210	6,327,954	30199.31	109,554		191,611						(104,989)	191,611			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/16/2020	12/17/2021	12/17/2021	Expiration	102,663	10,061,000	98	92,000		177,640						(88,167)	177,640			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/16/2020	12/17/2021	12/17/2021	Expiration	200,460	20,046,000	100	232,000								(222,333)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/18/2020	12/17/2021	12/17/2021	Expiration	21,596	80,108,322	3709.41	2,180,934		5,170,975						(2,090,061)	5,170,975			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/17/2020	12/17/2021	12/17/2021	Expiration	11,004	40,964,009	3722.48	991,305		2,185,940						(950,001)	2,185,940			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/18/2020	12/20/2021	12/20/2021	Expiration	12,974	48,124,777	3709.41	1,171,785		2,531,039						(1,122,961)	2,531,039			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2020	12/23/2021	12/23/2021	Expiration	84,071	8,239,000	98	79,000		164,780						(75,708)	164,780			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2020	12/23/2021	12/23/2021	Expiration	211,350	21,135,000	100	246,000								(235,750)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/29/2020	12/29/2021	12/29/2021	Expiration	10,941	40,778,025	3727.04	979,583		2,159,592						(938,767)	2,159,592			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/02/2020	01/02/2021	01/02/2021	Expiration	7,329	23,876,152	3257.85	314,436								(13,102)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/07/2020	01/07/2021	01/07/2021	Expiration	10,911	35,319,662	3237.18	474,927								(19,789)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/08/2020	01/08/2021	01/08/2021	Expiration	11,189	36,396,909	3253.05	477,112								(19,880)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2020	01/08/2021	01/08/2021	Expiration	532	1,736,954	3265.35	25,360		39,081						(1,057)	39,081			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2020	01/11/2021	01/11/2021	Expiration	371	1,211,561	3265.35	17,689		27,260						(737)	27,260			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2020	01/12/2021	01/12/2021	Expiration	588	1,921,614	3265.35	28,056		43,236						(1,169)	43,236			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/14/2020	01/14/2021	01/14/2021	Expiration	11,068	36,339,272	3283.15	479,531								(19,980)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/17/2020	01/17/2021	01/17/2021	Expiration	9,416	31,351,074	3329.62	478,229								(19,926)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/17/2020	01/18/2021	01/18/2021	Expiration	8,905	29,649,743	3329.62	425,271								(17,720)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/17/2020	01/19/2021	01/19/2021	Expiration	11,363	37,835,810	3329.62	533,221								(22,218)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/17/2020	01/20/2021	01/20/2021	Expiration	11,272	37,531,415	3329.62	491,635								(20,485)				
S&P 500 Index Option NXT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/22/2020	01/22/2021	01/22/2021	Expiration	248	822,809	3321.75	15,798								(658)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/29/2020	01/29/2021	01/29/2021	Expiration	10,392	34,017,105	3273.4	451,987								(18,833)				
S&P 500 Index Option NXT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/31/2020	01/31/2021	01/31/2021	Expiration	283	913,578	3225.52	17,906								(746)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/04/2020	02/04/2021	02/04/2021	Expiration	9,669	31,882,764	3297.59	408,544								(51,068)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/04/2020	02/04/2021	02/04/2021	Expiration	153	4,399,553	28807.63	74,634		86,732						(9,329)	86,732			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/12/2021	02/12/2021	Expiration	788	1,327,045	1684.191	40,608		44,744						(2,538)	44,744			
S&P 500 Index Option NXT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2020	02/18/2021	02/18/2021	Expiration	451	1,519,329	3370.29	29,323								(3,665)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2020	02/19/2021	02/19/2021	Expiration	7,520	25,100,392	3337.75	669,425		1,549,398						(83,678)	1,549,398			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	02/22/2021	Expiration	10,694	35,692,515	3337.75	1,028,413		2,228,323						(128,552)	2,228,323			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2020	02/23/2021	02/23/2021	Expiration	9,489	31,671,712	3337.75	902,931		1,973,781						(112,866)	1,973,781			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2020	02/24/2021	02/24/2021	Expiration	9,438	30,446,236	3225.89	679,863		1,484,872						(84,983)	1,484,872			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2020	02/26/2021	02/26/2021	Expiration	11,288	33,623,116	2978.76	1,130,543		3,418,353						(141,318)	3,418,353			
S&P 500 Index Option NXT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2020	02/26/2021	02/26/2021	Expiration	369	1,150,235	3116.39	24,402		39,594						(3,050)	39,594			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2020	03/02/2021	03/02/2021	Expiration	1,079	3,335,332	3090.23	111,871		392,130						(23,306)	392,130			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2019	03/04/2021	03/04/2021	Expiration	802	1,351,064	1685.224	42,829		38,137						(4,461)	38,137			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2020	03/05/2021	03/05/2021	Expiration	24,810	73,745,389	2972.37	2,779,853		7,379,894						(579,136)	7,379,894			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2020	03/05/2021	03/05/2021	Expiration	193	5,045,181	26121.28	84,148		148,272						(17,531)	148,272			
S&P 500 Index Option NXT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2020	03/06/2021	03/06/2021	Expiration	320	951,955	2972.37	24,084		73,147						(5,018)	73,147			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2020	03/08/2021	03/08/2021	Expiration	13,036	38,746,955	2972.37	1,439,003		3,714,554						(299,792)	3,714,554			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2020	03/09/2021	03/09/2021	Expiration	1,341	2,229,444	1662.32	51,946		122,458						(10,822)	122,458			
S&P 500 Index Option NXT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2020	03/11/2021	03/11/2021	Expiration	518	1,420,585	2741.38	29,264		339,166						(6,097)	339,166			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2020	03/17/2021	03/17/2021	Expiration	2,796	4,606,086	1647.119	101,155		306,205						(21,074)	306,205			
S&P 500 Index Option NXT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2020	03/17/2021	03/17/2021	Expiration	649	1,640,872	2529.19	31,997		366,197						(6,666)	366,197			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2020	04/01/2021	04/01/2021	Expiration	15,134	38,240,887	2526.9	1,810,235		7,106,588						(527,985)	7,106,588			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2020	04/08/2021	04/08/2021	Expiration	234	5,474,141	23433.57	110,220		196,153						(32,148)	196,153			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Expiration	216	5,165,804	23949.76	101,788		187,657						(29,688)	187,657			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2020	04/16/2021	04/16/2021	Expiration	169	3,987,372	23537.68	76,955		134,039						(22,445)	134,039			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2020	04/23/2021	04/23/2021	Expiration	272	6,462,847	23775.27	118,203		200,058						(34,476)	200,058			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2020	04/24/2021	04/24/2021	Expiration	125	2,965,424	23775.27	45,716		76,784						(13,334)	76,784			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2020	04/25/2021	04/25/2021	Expiration	112	2,663,759	23775.27	56,996		100,881						(16,624)	100,881			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2020	04/26/2021	04/26/2021	Expiration	171	4,069,521	23775.27	78,133		134,174						(22,789)	134,174			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2020	05/05/2021	05/05/2021	Expiration	222	5,304,934	23883.09	114,152		202,997						(42,807)	202,997			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2020	05/07/2021	05/07/2021	Expiration	303	7,384,192	24331.32	136,881		241,731						(51,331)	241,731			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2020	05/08/2021	05/08/2021	Expiration	12,234	35,842,262	2929.8	330,625		2,181,766						(123,984)	2,181,766			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2020	05/08/2021	05/08/2021	Expiration	128	3,116,959	24331.32	57,737		102,365						(21,651)	102,365			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2020	05/09/2021	05/09/2021	Expiration	9,443	27,667,167	2929.8	259,994		2,683,361						(97,498)	2,683,361			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2020	05/09/2021	05/09/2021	Expiration	85	2,062,053	24331.32	35,753		62,921						(13,407)	62,921			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2020	05/10/2021	05/10/2021	Expiration	9,341	27,366,106	2929.8	256,925		2,734,125						(96,347)	2,734,125			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2020	05/10/2021	05/10/2021	Expiration	104	2,537,256	24331.32	46,000		79,960						(17,250)	79,960			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2020	05/12/2021	05/12/2021	Expiration	11,235	32,245,503	2870.12	309,731		2,451,821						(116,149)	2,451,821			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2020	05/13/2021	05/13/2021	Expiration	13,786	38,876,988	2820	1,239,273		3,769,962						(464,727)	3,769,962			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2020	05/14/2021	05/14/2021	Expiration	250	5,922,274	23685.42	108,177		183,834						(40,566)	183,834			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2020	05/15/2021	05/15/2021	Expiration	380	1,087,953	2863.7	31,007		278,824						(11,627)	278,824			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2020	05/15/2021	05/15/2021	Expiration	83	1,966,481	23685.42	38,517		67,804						(14,444)	67,804			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2020	05/16/2021	05/16/2021	Expiration	142	3,352,982	23685.42	61,912		107,623						(23,217)	107,623			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2020	05/17/2021	05/17/2021	Expiration	167	3,955,432	23685.42	71,004		121,003						(26,627)	121,003			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2020	05/18/2021	05/18/2021	Expiration	11,384	33,626,419	2953.91	1,138,632		3,514,385						(426,987)	3,514,385			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2020	05/20/2021	05/20/2021	Expiration	10,026	29,791,908	2971.61	289,495		2,943,381						(108,561)	2,943,381			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2020	05/21/2021	05/21/2021	Expiration	12,839	37,855,962	2948.51	1,424,496		4,752,083						(534,186)	4,752,083			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2020	05/27/2021	05/27/2021	Expiration	421	1,278,094	3036.13	31,058		185,376						(11,647)	185,376			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2020	05/28/2021	05/28/2021	Expiration	33,083	100,715,529	3044.31	4,075,517		13,816,972						(1,528,319)	13,816,972			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2020	05/28/2021	05/28/2021	Expiration	318	8,069,391	25383.11	135,726		224,393						(50,897)	224,393			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2020	05/29/2021	05/29/2021	Expiration	62	1,573,074	25383.11	29,267		51,361						(10,975)	51,361			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2020	05/30/2021	05/30/2021	Expiration	135	3,436,607	25383.11	56,042		96,159						(21,016)	96,159			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/29/2020	05/31/2021	05/31/2021	Expiration	20	506,738	25383.11	6,922		11,402						(2,596)	11,402			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/04/2020	06/04/2021	06/04/2021	Expiration	12,984	40,409,592	3112.35	1,243,197		3,801,091						(569,799)	3,801,091			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2020	06/08/2021	06/08/2021	Expiration	10,220	33,036,530	3232.39	359,836		1,703,399						(164,925)	1,703,399			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2020	06/10/2021	06/10/2021	Expiration	9,939	31,705,767	3190.14	299,381		3,013,586						(137,216)	3,013,586			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2020	06/16/2021	06/16/2021	Expiration	11,627	36,329,926	3124.74	335,393		4,212,056						(153,722)	4,212,056			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/19/2020	06/18/2021	06/18/2021	Expiration	24,492	75,869,906	3097.74	2,150,754		5,456,539						(985,762)	5,456,539			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/19/2020	06/21/2021	06/21/2021	Expiration	13,027	40,353,838	3097.74	1,251,865		3,326,607						(573,772)	3,326,607			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2020	06/23/2021	06/23/2021	Expiration	818	1,365,464	1670.248	25,006		77,168						(11,461)	77,168			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/25/2020	06/25/2021	06/25/2021	Expiration	3,444	5,737,630	1666.176	113,907		390,275						(52,207)	390,275			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2020	07/01/2021	07/01/2021	Expiration	9,504	29,613,961	3115.86	269,952		896,605						(146,224)	896,605			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2020	07/08/2021	07/08/2021	Expiration	806	189,545	235.24	4,378								(2,372)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2020	07/08/2021	07/08/2021	Expiration	7,336	23,253,627	3169.94	209,119		1,742,088						(113,273)	1,742,088			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2020	07/10/2021	07/10/2021	Expiration	10,600	33,760,714	3185.04	325,719		3,772,973						(176,431)	3,772,973			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2020	07/11/2021	07/11/2021	Expiration	6,901	21,979,714	3185.04	210,111		2,701,772						(113,810)	2,701,772			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2020	07/12/2021	07/12/2021	Expiration	8,721	27,777,240	3185.04	268,146		2,033,690						(145,246)	2,033,690			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2021	07/14/2021	Expiration	512	1,637,489	3197.52	41,265		354,598						(22,352)	354,598			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2020	07/15/2021	07/15/2021	Expiration	1,856	437,448	235.71	10,105								(5,474)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/16/2020	07/16/2021	07/16/2021	Expiration	9,067	29,155,183	3215.57	246,612		3,229,562						(133,582)	3,229,562			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/17/2020	07/17/2021	07/17/2021	Expiration	326	1,051,394	3224.73	28,808		209,916						(15,604)	209,916			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/21/2020	07/21/2021	07/21/2021	Expiration	1,057	1,776,311	1680.67	40,145		142,672						(21,745)	142,672			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/21/2020	07/21/2021	07/21/2021	Expiration	9,629	31,363,717	3257.3	323,636		2,354,656						(175,303)	2,354,656			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/22/2020	07/22/2021	07/22/2021	Expiration	2,281	540,076	236.75	12,481								(6,761)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2020	07/28/2021	07/28/2021	Expiration	713	1,199,879	1681.718	27,597		97,659						(14,948)	97,659			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2020	07/29/2021	07/29/2021	Expiration	2,805	667,328	237.89	15,422								(8,354)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2020	07/29/2021	07/29/2021	Expiration	426	1,389,469	3258.44	37,794		175,066						(20,472)	175,066			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2020	07/30/2021	07/30/2021	Expiration	5,491	9,231,574	1681.218	192,726		657,934						(104,393)	657,934			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/31/2020	08/02/2021	08/02/2021	Expiration	1,899	3,192,998	1681.218	62,938		198,917						(34,092)	198,917			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2020	08/03/2021	08/03/2021	Expiration	8,120	26,751,186	3294.61	271,223		1,930,190						(169,515)	1,930,190			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2020	08/04/2021	08/04/2021	Expiration	2,576	616,520	239.37	14,248								(8,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2020	08/05/2021	08/05/2021	Expiration	2,328	3,922,883	1684.826	83,462		277,905						(52,163)	277,905			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2020	08/10/2021	08/10/2021	Expiration	1,772	423,320	238.89	9,783								(6,114)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/12/2020	08/12/2021	08/12/2021	Expiration	4,261	1,009,061	236.82	23,319								(14,575)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/12/2020	08/12/2021	08/12/2021	Expiration	9,902	33,470,927	3380.35	324,376		2,389,393						(202,735)	2,389,393			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/13/2021	08/13/2021	Expiration	5,462	1,292,993	236.72	29,842								(18,651)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/13/2020	08/13/2021	08/13/2021	Expiration	2,865	4,847,079	1691.938	102,418		373,003						(64,012)	373,003			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/13/2021	08/13/2021	Expiration	4,337	7,339,232	1692.215	148,355		509,727						(92,722)	509,727			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/14/2021	08/14/2021	Expiration	344	1,161,095	3372.85	32,162		240,664						(20,101)	240,664			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/16/2021	08/16/2021	Expiration	1,121	1,897,678	1692.215	44,216		169,892						(27,635)	169,892			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2020	08/17/2021	08/17/2021	Expiration	7,838	26,506,880	3381.99	265,987		2,853,656						(166,242)	2,853,656			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/19/2020	08/19/2021	08/19/2021	Expiration	1,963	465,716	237.3	10,763								(6,727)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/19/2020	08/19/2021	08/19/2021	Expiration	1,704	2,880,078	1690.183	67,106		234,282						(41,941)	234,282			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/21/2020	08/20/2021	08/20/2021	Expiration	2,156	511,643	237.35	11,809								(7,380)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2020	08/20/2021	08/20/2021	Expiration	7,712	26,109,752	3385.51	240,471		2,155,762						(150,294)	2,155,762			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/21/2020	08/21/2021	08/21/2021	Expiration	310	1,054,359	3397.16	30,049		172,507						(18,781)	172,507			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2020	08/25/2021	08/25/2021	Expiration	1,430	2,419,590	1692.044	57,344		207,746						(35,840)	207,746			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/26/2020	08/26/2021	08/26/2021	Expiration	5,444	1,290,788	237.1	29,830								(18,644)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/26/2020	08/26/2021	08/26/2021	Expiration	7,136	24,825,186	3478.73	237,690		1,114,966						(148,556)	1,114,966			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/28/2020	08/28/2021	08/28/2021	Expiration	205	717,576	3508.01	20,164		71,162						(12,602)	71,162			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/31/2020	08/31/2021	08/31/2021	Expiration	2,418	574,489	237.59	13,276								(8,298)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2020	09/01/2021	09/01/2021	Expiration	2,108	501,420	237.87	11,588								(8,208)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2020	09/01/2021	09/01/2021	Expiration	237	834,595	3526.65	20,865		82,792						(14,779)	82,792			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/02/2020	09/02/2021	09/02/2021	Expiration	1,797	427,649	238.02	9,870								(6,991)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/03/2020	09/03/2021	09/03/2021	Expiration	2,619	4,435,099	1693.71	96,888		345,579						(68,629)	345,579			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2020	09/04/2021	09/04/2021	Expiration	8,347	28,606,548	3426.96	245,275		1,575,403						(173,737)	1,575,403			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2020	09/05/2021	09/05/2021	Expiration	5,889	20,182,097	3426.96	175,373		1,945,647						(124,223)	1,945,647			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2020	09/06/2021	09/06/2021	Expiration	6,365	21,812,119	3426.96	215,545		1,934,334						(152,678)	1,934,334			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/04/2020	09/07/2021	09/07/2021	Expiration	5,753	19,713,757	3426.96	180,434		1,844,925						(127,807)	1,844,925			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/09/2020	09/09/2021	09/09/2021	Expiration	5,974	1,416,106	237.05	32,726								(23,181)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/09/2020	09/09/2021	09/09/2021	Expiration	218	6,100,702	27940.47	111,861		207,188						(79,235)	207,188			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/10/2020	09/10/2021	09/10/2021	Expiration	2,468	585,186	237.12	13,524								(9,579)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/10/2020	09/10/2021	09/10/2021	Expiration	325	1,086,268	3339.19	29,764		209,965						(21,083)	209,965			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/14/2020	09/14/2021	09/14/2021	Expiration	2,089	496,316	237.61	11,470								(8,124)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/14/2020	09/14/2021	09/14/2021	Expiration	8,898	30,107,047	3383.54	280,997		3,548,476						(199,039)	3,548,476			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2020	09/15/2021	09/15/2021	Expiration	1,909	453,339	237.52	10,477								(7,421)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/16/2020	09/16/2021	09/16/2021	Expiration	2,189	3,711,943	1695.908	72,829		208,821						(51,587)	208,821			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/16/2020	09/16/2021	09/16/2021	Expiration	5,236	15,138,294	2891.01	146,948		552,054						(104,088)	552,054			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/18/2020	09/17/2021	09/17/2021	Expiration	2,985	707,763	237.07	16,335								(11,571)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/17/2020	09/17/2021	09/17/2021	Expiration	2,205	522,868	237.17	12,083								(8,559)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/17/2020	09/17/2021	09/17/2021	Expiration	8,585	28,820,354	3357.01	259,698		3,142,270						(183,953)	3,142,270			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/21/2020	09/21/2021	09/21/2021	Expiration	289	949,227	3281.06	22,971		151,966						(16,271)	151,966			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2020	09/22/2021	09/22/2021	Expiration	4,440	1,052,338	237.03	24,320								(17,226)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/23/2020	09/23/2021	09/23/2021	Expiration	1,577	372,437	236.13	8,607								(6,097)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/24/2020	09/24/2021	09/24/2021	Expiration	1,666	393,877	236.39	9,102								(6,448)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/24/2021	09/24/2021	Expiration	2,678	633,837	236.67	14,629								(10,362)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/24/2021	09/24/2021	Expiration	5,881	9,889,801	1681.762	207,790		640,344						(147,185)	640,344			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/25/2021	09/25/2021	Expiration	8,037	26,508,256	3298.46	213,335		2,426,705						(151,112)	2,426,705			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/26/2021	09/26/2021	Expiration	6,760	22,296,969	3298.46	178,617		2,073,666						(126,521)	2,073,666			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/27/2021	09/27/2021	Expiration	1,436	2,414,670	1681.762	56,503		184,477						(40,023)	184,477			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/27/2021	09/27/2021	Expiration	6,489	21,402,629	3298.46	172,880		2,269,197						(122,457)	2,269,197			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2020	09/29/2021	09/29/2021	Expiration	6,548	1,554,716	237.42	35,929								(25,450)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/30/2020	09/30/2021	09/30/2021	Expiration	3,377	800,322	236.96	18,495								(13,101)				
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/30/2020	09/30/2021	09/30/2021	Expiration	2,221	3,746,804	1687.208	84,744		210,378						(60,027)	210,378			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/30/2020	09/30/2021	09/30/2021	Expiration	263	883,154	3363	22,520		81,354						(15,952)	81,354			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/02/2020	10/01/2021	10/01/2021	Expiration	5,228	1,238,012	236.79	28,573								(22,621)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/05/2020	10/05/2021	10/05/2021	Expiration	7,308	24,909,540	3408.63	213,888		1,560,075						(169,328)	1,560,075			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/06/2020	10/06/2021	10/06/2021	Expiration	4,415	1,042,212	236.04	24,086								(19,068)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/06/2020	10/06/2021	10/06/2021	Expiration	8,411	28,269,331	3360.95	238,044		1,762,685						(188,452)	1,762,685			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/08/2020	10/08/2021	10/08/2021	Expiration	5,180	1,222,553	236.02	28,241								(22,357)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/08/2020	10/08/2021	10/08/2021	Expiration	8,562	29,512,693	3446.83	243,983		1,493,320						(193,153)	1,493,320			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2020	10/12/2021	10/12/2021	Expiration	1,723	407,712	236.63	9,418								(7,456)				
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2020	10/12/2021	10/12/2021	Expiration	5,741	16,715,013	2911.76	184,710		333,834						(146,229)	333,834			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2021	10/13/2021	Expiration	1,892	448,312	236.95	10,356								(8,199)				
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2021	10/13/2021	Expiration	1,962	3,341,977	1703.649	70,431		161,145						(55,758)	161,145			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2021	10/13/2021	Expiration	333	1,171,190	3511.93	32,910		168,182						(26,054)	168,182			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/14/2020	10/14/2021	10/14/2021	Expiration	6,968	1,651,319	236.97	38,145								(30,198)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/15/2020	10/15/2021	10/15/2021	Expiration	1,582	374,437	236.73	8,649								(6,848)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/16/2020	10/16/2021	10/16/2021	Expiration	408	1,420,016	3483.81	40,044		224,803						(31,702)	224,803			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/19/2020	10/19/2021	10/19/2021	Expiration	3,755	886,341	236.04	20,474								(16,209)				
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/19/2020	10/19/2021	10/19/2021	Expiration	1,012	1,718,871	1698.361	41,425		122,016						(32,795)	122,016			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/19/2020	10/19/2021	10/19/2021	Expiration	5,906	17,106,302	2896.34	189,425		632,266						(149,961)	632,266			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/20/2020	10/20/2021	10/20/2021	Expiration	3,509	826,724	235.59	19,097								(15,119)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/20/2020	10/20/2021	10/20/2021	Expiration	206	708,111	3443.12	18,836		127,633						(14,912)	127,633			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/21/2020	10/21/2021	10/21/2021	Expiration	3,060	720,193	235.39	16,636								(13,171)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2020	10/22/2021	10/22/2021	Expiration	3,463	813,140	234.79	18,759								(14,851)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/22/2020	10/22/2021	10/22/2021	Expiration	7,206	24,887,204	3453.49	206,244		2,676,896						(163,276)	2,676,896			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2020	10/23/2021	10/23/2021	Expiration	279	965,639	3465.39	20,761		142,583						(16,436)	142,583			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/27/2020	10/27/2021	10/27/2021	Expiration	2,595	611,428	235.65	14,124								(11,181)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2021	10/28/2021	Expiration	1,911	448,471	234.67	10,360								(8,201)				
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2021	10/28/2021	Expiration	2,026	3,393,162	1674.884	77,032		282,601						(60,984)	282,601			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2021	10/28/2021	Expiration	259	845,666	3271.03	21,818		138,670						(17,273)	138,670			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/29/2020	10/29/2021	10/29/2021	Expiration	3,688	861,640	233.65	19,913								(15,764)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/30/2020	10/30/2021	10/30/2021	Expiration	8,425	27,548,770	3269.96	220,363		1,553,482						(174,454)	1,553,482			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/30/2020	10/31/2021	10/31/2021	Expiration	5,995	19,601,955	3269.96	149,388		958,072						(118,265)	958,072			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/30/2020	11/01/2021	11/01/2021	Expiration	7,261	23,744,310	3269.96	185,802		1,808,162						(147,093)	1,808,162			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/02/2020	11/02/2021	11/02/2021	Expiration	1,711	399,947	233.79	9,243								(8,087)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2020	11/03/2021	11/03/2021	Expiration	4,900	1,145,295	233.71	26,456								(23,149)				
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2020	11/03/2021	11/03/2021	Expiration	6,538	18,905,162	2891.65	207,340		985,348						(181,423)	985,348			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2020	11/03/2021	11/03/2021	Expiration	7,439	25,064,727	3369.16	239,656		1,737,944						(209,699)	1,737,944			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/04/2020	11/04/2021	11/04/2021	Expiration	2,423	571,435	235.88	13,206								(11,555)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/04/2020	11/04/2021	11/04/2021	Expiration	8,295	28,562,158	3443.44	257,362		736,860						(225,192)	736,860			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/05/2021	11/05/2021	Expiration	5,352	9,096,532	1699.681	210,940		700,114						(184,572)	700,114			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/08/2021	11/08/2021	Expiration	1,926	3,273,930	1699.681	68,160		214,501						(59,640)	214,501			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/09/2020	11/09/2021	11/09/2021	Expiration	2,306	535,990	232.41	12,381								(10,834)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	11/10/2021	11/10/2021	Expiration	1,643	381,884	232.44	8,822								(7,719)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/11/2020	11/11/2021	11/11/2021	Expiration	2,092	486,993	232.75	11,250								(9,843)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/13/2020	11/12/2021	11/12/2021	Expiration	2,762	645,799	233.8	14,899								(13,036)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/13/2020	11/13/2021	11/13/2021	Expiration	7,713	27,650,555	3585.15	262,420		1,819,295						(229,618)	1,819,295			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/13/2020	11/14/2021	11/14/2021	Expiration	6,063	21,735,181	3585.15	198,661		2,170,759						(173,828)	2,170,759			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/13/2020	11/15/2021	11/15/2021	Expiration	6,116	21,926,462	3585.15	209,544		2,329,427						(183,351)	2,329,427			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/16/2020	11/16/2021	11/16/2021	Expiration	1,926	450,149	233.73	10,398								(9,099)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/18/2020	11/18/2021	11/18/2021	Expiration	3,662	855,477	233.62	19,762								(17,291)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/19/2020	11/19/2021	11/19/2021	Expiration	3,878	907,189	233.91	20,956								(18,337)				
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/20/2020	11/19/2021	11/19/2021	Expiration	9,934	29,118,043	2931.09	344,481		1,213,466						(301,420)	1,213,466			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/20/2020	11/22/2021	11/22/2021	Expiration	3,304	9,684,613	2931.09	116,945		432,377						(102,327)	432,377			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/23/2020	11/23/2021	11/23/2021	Expiration	2,129	497,412	233.59	11,490								(10,054)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2020	11/24/2021	11/24/2021	Expiration	1,682	392,440	233.31	9,065								(7,932)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/24/2021	11/24/2021	Expiration	1,895	442,099	233.33	10,199								(8,924)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2020	11/24/2021	11/24/2021	Expiration	342	1,244,121	3635.41	32,596		185,309						(28,521)	185,309			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/25/2021	11/25/2021	Expiration	7,384	26,800,563	3629.65	243,179		2,404,705						(212,782)	2,404,705			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/26/2021	11/26/2021	Expiration	3,445	12,502,646	3629.65	98,494		971,333						(86,183)	971,333			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/30/2020	11/30/2021	11/30/2021	Expiration	2,683	627,277	233.79	14,490								(12,679)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2020	12/01/2021	12/01/2021	Expiration	3,758	874,147	232.59	20,193								(19,351)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/01/2020	12/01/2021	12/01/2021	Expiration	7,835	28,694,493	3662.45	272,493		1,321,041						(261,139)	1,321,041			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2020	12/02/2021	12/02/2021	Expiration	3,157	734,071	232.51	16,957								(16,250)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2020	12/03/2021	12/03/2021	Expiration	2,015	469,551	233.03	10,847								(10,395)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2020	12/03/2021	12/03/2021	Expiration	382	1,401,480	3666.72	38,401		132,532						(36,801)	132,532			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/03/2020	12/03/2021	12/03/2021	Expiration	173	5,174,352	29969.52	85,570		152,162						(82,004)	152,162			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Expiration	2,653	619,019	233.36	14,299								(13,704)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Expiration	280	1,034,583	3691.96	30,210		124,338						(28,951)	124,338			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2020	12/08/2021	12/08/2021	Expiration	2,157	504,153	233.73	11,646								(11,161)				
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2020	12/08/2021	12/08/2021	Expiration	5,808	17,115,703	2946.71	185,435		474,182						(177,708)	474,182			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2020	12/09/2021	12/09/2021	Expiration	3,183	741,929	233.09	17,139								(16,424)				
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2020	12/09/2021	12/09/2021	Expiration	123	450,817	3672.82	12,262		47,659						(11,751)	47,659			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/10/2020	12/10/2021	12/10/2021	Expiration	1,643	383,844	233.59	8,867								(8,497)				
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/11/2020	12/10/2021	12/10/2021	Expiration	9,499	27,955,394	2942.89	326,465		936,495						(312,863)	936,495			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/10/2020	12/10/2021	12/10/2021	Expiration	7,995	29,324,883	3668.1	254,740		2,600,067						(244,125)	2,600,067			
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/11/2020	12/13/2021	12/13/2021	Expiration	4,569	13,446,824	2942.89	169,686		496,446						(162,616)	496,446			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021	12/14/2021	Expiration	1,613	377,493	233.96	8,720								(8,357)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2020	12/15/2021	12/15/2021	Expiration	1,705	398,639	233.76	9,209								(8,825)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/17/2020	12/17/2021	12/17/2021	Expiration	3,601	842,868	234.09	19,470								(18,659)				
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2020	12/21/2021	12/21/2021	Expiration	3,290	768,727	233.64	17,758								(17,018)				
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2020	12/21/2021	12/21/2021	Expiration	3,733	10,975,479	2940.13	127,709		332,407						(122,387)	332,407			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2020	12/22/2021	12/22/2021	Expiration	3,289	769,564	234.01	17,777								(17,036)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2020	12/22/2021	12/22/2021	Expiration	529	909,842	1720.345	23,110		62,504						(22,147)	62,504			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2020	12/22/2021	12/22/2021	Expiration	10,868	40,072,114	3687.26	383,471		4,070,102						(367,493)	4,070,102			
Nasdaq 100 Indx Opt MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2020	12/23/2021	12/23/2021	Expiration	10,322	38,087,594	3690.01	384,810		3,642,691						(368,776)	3,642,691			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2020	12/29/2021	12/29/2021	Expiration	4,382	1,025,445	234.01	23,688		4,470						(22,701)	4,470			
Destinations PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2020	12/31/2021	12/31/2021	Expiration	2,351	551,693	234.62	12,744		1,928						(12,213)	1,928			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/02/2019	01/02/2021	01/02/2021	Expiration	59	149,259	2510.03	5,463		22,389						(114)	22,389			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/02/2020	01/02/2021	01/02/2021	Expiration	2,104	6,854,035	3257.85	123,279								(5,137)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/06/2020	01/06/2021	01/06/2021	Expiration	2,527	8,203,732	3246.28	145,662		72,088						(6,069)	72,088			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/07/2020	01/07/2021	01/07/2021	Expiration	3,445	11,153,468	3237.18	201,106		170,039						(8,379)	170,039			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/08/2020	01/08/2021	01/08/2021	Expiration	421	1,369,344	3253.05	19,719		30,810						(822)	30,810			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/09/2020	01/09/2021	01/09/2021	Expiration	1,670	5,467,147	3274.7	95,091		18,377						(3,962)	18,377			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/13/2020	01/13/2021	01/13/2021	Expiration	2,747	9,031,449	3288.13	161,866								(6,744)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/14/2020	01/14/2021	01/14/2021	Expiration	2,621	8,606,279	3283.15	148,119								(6,172)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/15/2020	01/15/2021	01/15/2021	Expiration	3,296	10,842,917	3289.29	184,129		30,700						(7,672)	30,700			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/16/2020	01/15/2021	01/15/2021	Expiration	7,922	26,276,785	3316.81	897,632		1,952,879						(37,401)	1,952,879			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/16/2020	01/16/2021	01/16/2021	Expiration	1,214	4,025,037	3316.81	73,348								(3,056)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/24/2020	01/22/2021	01/22/2021	Expiration	409	1,348,396	3295.47	19,687		30,339						(820)	30,339			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/22/2020	01/22/2021	01/22/2021	Expiration	2,491	8,273,367	3321.75	142,568								(5,940)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/23/2019	01/23/2021	01/23/2021	Expiration	48	126,262	2638.7	4,205		16,383						(88)	16,383			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/23/2020	01/23/2021	01/23/2021	Expiration	1,521	5,057,777	3325.54	86,092								(3,587)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/24/2020	01/24/2021	01/24/2021	Expiration	2,296	7,565,070	3295.47	123,481								(5,145)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/24/2020	01/25/2021	01/25/2021	Expiration	3,574	11,778,316	3295.47	215,078		34,693						(8,962)	34,693			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/24/2020	01/26/2021	01/26/2021	Expiration	3,726	12,277,541	3295.47	215,983		41,782						(8,999)	41,782			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/27/2020	01/27/2021	01/27/2021	Expiration	126	3,594,691	28535.8	59,810		60,261						(2,492)	60,261			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/31/2020	01/29/2021	01/29/2021	Expiration	8,110	26,158,828	3225.52	796,656		1,716,197						(33,194)	1,716,197			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/29/2020	01/29/2021	01/29/2021	Expiration	2,525	8,266,468	3273.4	155,274								(6,470)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/30/2020	01/29/2021	01/29/2021	Expiration	9,092	29,853,771	3283.66	952,220		1,901,269						(39,676)	1,901,269			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/30/2020	01/30/2021	01/30/2021	Expiration	2,039	6,694,663	3283.66	112,716								(4,697)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/31/2020	02/01/2021	02/01/2021	Expiration	11,940	38,511,958	3225.52	1,193,840		2,734,024						(49,743)	2,734,024			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/31/2020	02/02/2021	02/02/2021	Expiration	9,846	31,757,951	3225.52	902,220		2,047,169						(37,593)	2,047,169			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/03/2020	02/03/2021	02/03/2021	Expiration	3,255	10,576,813	3248.92	184,217		95,606						(23,027)	95,606			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/04/2020	02/04/2021	02/04/2021	Expiration	3,189	10,517,626	3297.59	176,806		30,712						(22,101)	30,712			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/05/2020	02/05/2021	02/05/2021	Expiration	10,571	35,252,409	3334.69	1,091,200		2,630,920						(136,400)	2,630,920			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/06/2020	02/05/2021	02/05/2021	Expiration	7,761	25,966,637	3345.78	782,348		1,882,055						(97,793)	1,882,055			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/06/2020	02/06/2021	02/06/2021	Expiration	2,239	7,491,642	3345.78	119,726								(14,966)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/07/2020	02/07/2021	02/07/2021	Expiration	3,143	10,460,422	3327.71	189,559		2,465						(23,695)	2,465			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	3,110	10,348,533	3327.71	195,304		52,833						(24,413)	52,833			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/07/2020	02/09/2021	02/09/2021	Expiration	3,179	10,579,979	3327.71	190,650		21,061						(23,831)	21,061			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/10/2020	02/10/2021	02/10/2021	Expiration	10,867	36,425,858	3352.09	817,793		1,448,816						(102,224)	1,448,816			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/11/2020	02/11/2021	02/11/2021	Expiration	8,890	29,851,477	3357.75	802,248		1,865,437						(100,281)	1,865,437			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/13/2020	02/12/2021	02/12/2021	Expiration	458	1,544,873	3373.94	22,401		34,760						(2,800)	34,760			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/12/2020	02/12/2021	02/12/2021	Expiration	3,483	11,770,186	3379.45	200,714								(25,089)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/14/2020	02/12/2021	02/12/2021	Expiration	580	1,962,153	3380.16	28,451		44,148						(3,556)	44,148			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/13/2020	02/13/2021	02/13/2021	Expiration	2,059	6,946,465	3373.94	114,394								(14,299)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/14/2020	02/16/2021	02/16/2021	Expiration	376	1,272,280	3380.16	18,448		28,626						(2,306)	28,626			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/14/2020	02/17/2021	02/17/2021	Expiration	338	1,143,495	3380.16	16,581		25,729						(2,073)	25,729			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/18/2020	02/18/2021	02/18/2021	Expiration	2,851	9,609,478	3370.29	156,154		16,851						(19,519)	16,851			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/21/2020	02/19/2021	02/19/2021	Expiration	373	1,243,387	3337.75	17,780		27,976						(2,223)	27,976			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/20/2020	02/19/2021	02/19/2021	Expiration	336	1,133,489	3373.23	16,209		25,504						(2,026)	25,504			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/19/2020	02/19/2021	02/19/2021	Expiration	2,914	9,867,282	3386.15	159,947		23,033						(19,993)	23,033			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/20/2020	02/20/2021	02/20/2021	Expiration	1,434	4,836,550	3373.23	89,786								(11,223)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/21/2020	02/22/2021	02/22/2021	Expiration	188	626,855	3337.75	8,964		14,104						(1,121)	14,104			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	02/21/2020	02/23/2021	02/23/2021	Expiration	329	1,096,711	3337.75	15,683		24,676						(1,960)	24,676			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	02/25/2020	02/25/2021	02/25/2021	Expiration	12,792	40,014,699	3128.21	1,138,711		2,744,233						(142,339)	2,744,233			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	02/28/2020	02/28/2021	02/28/2021	Expiration	3,021	8,925,450	2954.22	203,916		377,503						(25,489)	377,503			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	02/28/2020	03/01/2021	03/01/2021	Expiration	3,476	10,269,917	2954.22	194,830		353,326						(24,354)	353,326			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/03/2020	03/03/2021	03/03/2021	Expiration	10,291	30,907,927	3003.37	977,126		2,678,668						(203,568)	2,678,668			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/04/2020	03/04/2021	03/04/2021	Expiration	2,586	8,096,055	3130.12	174,130		297,031						(36,277)	297,031			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/05/2020	03/05/2021	03/05/2021	Expiration	3,379	10,219,141	3023.94	223,024		405,639						(46,463)	405,639			
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/09/2020	03/09/2021	03/09/2021	Expiration	146	3,490,282	23851.02	68,202		123,654						(14,209)	123,654			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/12/2020	03/12/2021	03/12/2021	Expiration	12,734	31,589,350	2480.64	1,248,035		4,657,137						(260,007)	4,657,137			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/13/2019	03/13/2021	03/13/2021	Expiration	87	244,936	2810.92	6,295		22,767						(656)	22,767			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/17/2020	03/17/2021	03/17/2021	Expiration	722	1,825,672	2529.19	24,647		41,078						(5,135)	41,078			
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/17/2020	03/17/2021	03/17/2021	Expiration	272	5,780,699	21237.38	115,108		202,222						(23,981)	202,222			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/19/2020	03/19/2021	03/19/2021	Expiration	20,120	48,477,807	2409.39	2,346,457		8,527,281						(488,845)	8,527,281			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/23/2020	03/23/2021	03/23/2021	Expiration	14,576	32,612,472	2237.4	1,601,633		7,333,173						(333,673)	7,333,173			
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/23/2020	03/23/2021	03/23/2021	Expiration	198	3,673,960	18591.93	69,732		120,838						(14,528)	120,838			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/27/2020	03/26/2021	03/26/2021	Expiration	1,183	3,007,479	2541.47	42,105		67,668						(8,772)	67,668			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/26/2020	03/26/2021	03/26/2021	Expiration	13,650	35,900,861	2630.07	1,488,546		5,528,085						(310,114)	5,528,085			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/27/2019	03/27/2021	03/27/2021	Expiration	89	249,646	2805.37	6,815		23,163						(710)	23,163			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/27/2020	03/29/2021	03/29/2021	Expiration	608	1,546,478	2541.47	21,651		34,796						(4,511)	34,796			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	03/31/2020	03/31/2021	03/31/2021	Expiration	4,558	11,781,850	2584.59	286,918		665,907						(59,775)	665,907			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/01/2020	04/01/2021	04/01/2021	Expiration	18,068	44,637,621	2470.5	1,898,939		7,264,035						(553,857)	7,264,035			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/03/2020	04/01/2021	04/01/2021	Expiration	973	2,420,439	2488.65	33,886		54,460						(9,883)	54,460			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/03/2020	04/03/2021	04/03/2021	Expiration	3,491	8,687,898	2488.65	210,835		521,554						(61,493)	521,554			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/03/2020	04/04/2021	04/04/2021	Expiration	4,399	10,947,762	2488.65	241,449		626,038						(70,423)	626,038			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/03/2020	04/05/2021	04/05/2021	Expiration	5,744	14,294,132	2488.65	301,929		742,534						(88,063)	742,534			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/08/2020	04/08/2021	04/08/2021	Expiration	4,215	11,592,470	2749.98	282,491		644,071						(82,393)	644,071			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/13/2020	04/13/2021	04/13/2021	Expiration	560	1,546,628	2761.63	21,575		34,799						(6,293)	34,799			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/14/2020	04/14/2021	04/14/2021	Expiration	4,122	11,732,149	2846.06	252,632		571,427						(73,684)	571,427			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/15/2020	04/15/2021	04/15/2021	Expiration	5,724	15,931,122	2783.36	350,978		789,540						(102,368)	789,540			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/16/2020	04/16/2021	04/16/2021	Expiration	16,832	47,121,277	2799.55	1,865,752		6,597,250						(544,178)	6,597,250			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/17/2020	04/16/2021	04/16/2021	Expiration	27,094	77,882,474	2874.56	3,279,523		11,434,872						(956,527)	11,434,872			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/17/2020	04/17/2021	04/17/2021	Expiration	3,751	10,783,781	2874.56	228,486		495,864						(66,642)	495,864			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/17/2019	04/17/2021	04/17/2021	Expiration	119	343,841	2900.45	8,527		27,548						(1,244)	27,548			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/17/2020	04/18/2021	04/18/2021	Expiration	3,205	9,212,410	2874.56	225,520		492,102						(65,777)	492,102			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/17/2020	04/19/2021	04/19/2021	Expiration	15,282	43,929,985	2874.56	1,551,947		4,852,091						(452,651)	4,852,091			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/22/2020	04/22/2021	04/22/2021	Expiration	3,506	9,813,859	2799.31	221,583		494,471						(64,628)	494,471			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/23/2020	04/23/2021	04/23/2021	Expiration	3,772	10,553,211	2797.8	250,830		585,406						(73,159)	585,406			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/24/2020	04/24/2021	04/24/2021	Expiration	3,795	10,765,118	2836.74	224,786		496,223						(65,563)	496,223			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/24/2020	04/25/2021	04/25/2021	Expiration	3,428	9,725,645	2836.74	227,275		495,950						(66,289)	495,950			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/24/2020	04/26/2021	04/26/2021	Expiration	3,537	10,032,255	2836.74	240,022		513,621						(70,006)	513,621			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/27/2020	04/27/2021	04/27/2021	Expiration	3,086	8,881,924	2878.48	192,866		422,575						(56,252)	422,575			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/29/2020	04/29/2021	04/29/2021	Expiration	3,361	9,881,152	2939.51	230,969		545,552						(67,366)	545,552			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	04/30/2020	04/30/2021	04/30/2021	Expiration	14,349	41,789,840	2912.43	1,585,170		5,442,186						(462,341)	5,442,186			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/07/2020	05/07/2021	05/07/2021	Expiration	3,497	10,075,047	2881.19	213,847		501,438						(80,192)	501,438			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/11/2020	05/11/2021	05/11/2021	Expiration	12,004	35,174,889	2930.32	1,145,249		3,533,928						(429,468)	3,533,928			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/13/2020	05/13/2021	05/13/2021	Expiration	5,374	15,155,348	2820	331,579		771,964						(124,342)	771,964			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/15/2020	05/14/2021	05/14/2021	Expiration	25,498	73,018,182	2863.7	2,864,560		9,960,178						(1,074,210)	9,960,178			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/15/2020	05/15/2021	05/15/2021	Expiration	4,677	13,393,593	2863.7	285,691		699,658						(107,134)	699,658			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/15/2020	05/16/2021	05/16/2021	Expiration	2,890	8,277,232	2863.7	191,526		476,312						(71,822)	476,312			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/15/2020	05/17/2021	05/17/2021	Expiration	17,772	50,895,020	2863.7	1,905,207		6,357,238						(714,453)	6,357,238			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/19/2020	05/19/2021	05/19/2021	Expiration	3,882	11,347,529	2922.94	262,053		663,803						(98,270)	663,803			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/26/2020	05/26/2021	05/26/2021	Expiration	11,057	33,078,987	2991.77	973,936		2,735,477						(365,226)	2,735,477			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/29/2020	05/29/2021	05/29/2021	Expiration	2,918	8,883,744	3044.31	176,249		365,284						(66,093)	365,284			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/29/2020	05/30/2021	05/30/2021	Expiration	2,120	6,454,526	3044.31	138,414		324,227						(51,905)	324,227			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	05/29/2020	05/31/2021	05/31/2021	Expiration	2,370	7,213,549	3044.31	138,514		295,609						(51,943)	295,609			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/01/2020	06/01/2021	06/01/2021	Expiration	690	2,109,829	3055.73	30,171		47,471						(13,828)	47,471			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/03/2020	06/03/2021	06/03/2021	Expiration	3,460	10,806,385	3122.87	232,037		531,205						(106,350)	531,205			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/05/2020	06/04/2021	06/04/2021	Expiration	23,231	74,197,620	3193.93	2,313,311		6,951,657						(1,060,268)	6,951,657			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/05/2019	06/05/2021	06/05/2021	Expiration	54	151,937	2826.15	4,102		20,865						(940)	20,865			
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/05/2020	06/07/2021	06/07/2021	Expiration	10,485	33,488,214	3193.93	1,095,285		3,285,168						(502,006)	3,285,168			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/08/2020	06/08/2021	06/08/2021	Expiration	11,883	38,411,864	3232.39	1,148,298		3,092,528						(526,303)	3,092,528			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/11/2020	06/11/2021	06/11/2021	Expiration	16,532	49,632,031	3002.1	1,776,934		5,575,116						(814,428)	5,575,116			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/12/2020	06/11/2021	06/11/2021	Expiration	1,073	3,262,679	3041.31	45,678		73,410						(20,936)	73,410			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/12/2020	06/12/2021	06/12/2021	Expiration	4,261	12,959,987	3041.31	314,133		669,526						(143,977)	669,526			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/12/2020	06/13/2021	06/13/2021	Expiration	2,620	7,968,249	3041.31	173,817		386,943						(79,666)	386,943			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/12/2020	06/14/2021	06/14/2021	Expiration	3,494	10,626,584	3041.31	218,086		452,388						(99,956)	452,388			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/15/2020	06/15/2021	06/15/2021	Expiration	2,760	8,464,243	3066.59	189,834		421,291						(87,007)	421,291			
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/17/2020	06/17/2021	06/17/2021	Expiration	4,304	13,400,228	3113.49	269,288		590,180						(123,424)	590,180			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/19/2020	06/18/2021	06/18/2021	Expiration	1,027	3,179,875	3097.74	44,518		71,547						(20,404)	71,547			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/18/2020	06/18/2021	06/18/2021	Expiration	3,854	12,007,889	3115.34	217,855		434,188						(99,850)	434,188			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/19/2020	06/21/2021	06/21/2021	Expiration	491	1,520,757	3097.74	21,291		34,217						(9,758)	34,217			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/26/2020	06/25/2021	06/25/2021	Expiration	1,212	3,645,511	3009.05	51,037		82,024						(23,392)	82,024			
S&P Digital			Equity/Index.	CIBC 2IGI19OL770X0HC3ZE78	06/25/2020	06/25/2021	06/25/2021	Expiration	16,845	51,945,533	3083.76	1,462,878		3,964,709						(670,486)	3,964,709			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	06/26/2020	06/26/2021	06/26/2021	Expiration	3,148	9,471,187	3009.05	185,356		421,154						(84,955)	421,154			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	06/26/2020	06/27/2021	06/27/2021	Expiration	3,343	10,058,230	3009.05	217,231		511,045						(99,564)	511,045			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	06/26/2020	06/28/2021	06/28/2021	Expiration	3,899	11,731,598	3009.05	239,526		526,396						(109,783)	526,396			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	06/29/2020	06/29/2021	06/29/2021	Expiration	2,533	7,734,878	3053.24	197,901		477,744						(90,705)	477,744			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	06/30/2020	06/30/2021	06/30/2021	Expiration	15,400	47,744,689	3100.29	1,160,948		2,651,905						(532,101)	2,651,905			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/02/2020	07/02/2021	07/02/2021	Expiration	28,946	90,601,183	3130.01	2,806,392		8,565,267						(1,520,129)	8,565,267			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/06/2020	07/06/2021	07/06/2021	Expiration	5,098	16,208,665	3179.72	309,370		631,472						(167,575)	631,472			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/07/2020	07/07/2021	07/07/2021	Expiration	767	2,411,498	3145.32	33,761		54,259						(18,287)	54,259			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/08/2020	07/08/2021	07/08/2021	Expiration	13,988	44,340,289	3169.94	1,114,214		2,742,154						(603,533)	2,742,154			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/10/2020	07/09/2021	07/09/2021	Expiration	986	3,141,855	3185.04	45,557		70,692						(24,677)	70,692			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/10/2020	07/12/2021	07/12/2021	Expiration	330	1,049,518	3185.04	15,218		23,614						(8,243)	23,614			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/13/2020	07/13/2021	07/13/2021	Expiration	12,416	39,176,038	3155.22	1,044,218		2,691,697						(565,618)	2,691,697			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/14/2020	07/14/2021	07/14/2021	Expiration	15,136	48,399,058	3197.52	1,160,305		2,586,609						(628,499)	2,586,609			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/15/2020	07/15/2021	07/15/2021	Expiration	15,181	48,981,148	3226.56	1,195,601		2,803,760						(647,617)	2,803,760			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/16/2020	07/16/2021	07/16/2021	Expiration	2,953	9,496,198	3215.57	187,763		403,809						(101,705)	403,809			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/17/2020	07/16/2021	07/16/2021	Expiration	24,026	77,476,641	3224.73	2,010,077		5,171,375						(1,088,791)	5,171,375			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/17/2020	07/19/2021	07/19/2021	Expiration	12,977	41,846,397	3224.73	1,168,595		2,850,610						(632,989)	2,850,610			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Expiration	14,748	48,040,268	3257.3	1,154,267		2,555,106						(625,228)	2,555,106			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/22/2020	07/22/2021	07/22/2021	Expiration	2,973	9,739,946	3276.02	212,765		472,924						(115,247)	472,924			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/24/2019	07/24/2021	07/24/2021	Expiration	36	107,382	3019.56	2,459		9,313						(666)	9,313			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/27/2020	07/27/2021	07/27/2021	Expiration	2,962	9,594,227	3239.41	188,501		398,130						(102,105)	398,130			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/28/2020	07/28/2021	07/28/2021	Expiration	12,422	39,977,909	3218.44	918,860		1,988,980						(497,716)	1,988,980			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	07/29/2020	07/29/2021	07/29/2021	Expiration	4,331	14,113,485	3258.44	294,559		638,147						(159,553)	638,147			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/03/2020	08/03/2021	08/03/2021	Expiration	12,776	42,093,052	3294.61	1,096,880		2,555,429						(685,550)	2,555,429			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/04/2020	08/04/2021	08/04/2021	Expiration	14,894	49,248,117	3306.51	1,132,889		2,473,666						(708,056)	2,473,666			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/05/2020	08/05/2021	08/05/2021	Expiration	3,925	13,062,875	3327.77	259,181		565,032						(161,988)	565,032			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/06/2020	08/06/2021	08/06/2021	Expiration	13,645	45,699,196	3349.16	1,196,048		3,131,408						(747,530)	3,131,408			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/07/2020	08/07/2021	08/07/2021	Expiration	2,819	9,445,866	3351.28	183,413		397,167						(114,633)	397,167			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/07/2020	08/08/2021	08/08/2021	Expiration	3,119	10,451,381	3351.28	235,667		534,406						(147,292)	534,406			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/07/2020	08/09/2021	08/09/2021	Expiration	2,435	8,159,487	3351.28	170,068		386,022						(106,292)	386,022			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/11/2020	08/11/2021	08/11/2021	Expiration	17,343	57,817,254	3333.69	1,253,596		2,667,356						(783,498)	2,667,356			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/12/2020	08/12/2021	08/12/2021	Expiration	4,702	15,893,688	3380.35	314,930		659,704						(196,831)	659,704			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/14/2020	08/14/2021	08/14/2021	Expiration	2,784	9,389,904	3372.85	207,065		457,529						(129,415)	457,529			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/14/2020	08/15/2021	08/15/2021	Expiration	2,393	8,072,428	3372.85	166,441		373,290						(104,026)	373,290			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Expiration	2,197	7,408,613	3372.85	171,375		383,768						(107,109)	383,768			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/17/2020	08/17/2021	08/17/2021	Expiration	14,772	49,959,221	3381.99	1,198,382		2,664,831						(748,989)	2,664,831			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/18/2020	08/18/2021	08/18/2021	Expiration	3,528	11,957,604	3389.78	241,356		513,941						(150,847)	513,941			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/19/2020	08/19/2021	08/19/2021	Expiration	3,568	12,042,178	3374.85	223,320		460,702						(139,575)	460,702			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/21/2019	08/21/2021	08/21/2021	Expiration	75	218,716	2924.43	6,058		31,240						(1,893)	31,240			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/21/2020	08/21/2021	08/21/2021	Expiration	3,300	11,210,865	3397.16	223,097		468,707						(139,436)	468,707			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/21/2020	08/22/2021	08/22/2021	Expiration	3,026	10,280,655	3397.16	200,826		418,165						(125,516)	418,165			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/21/2020	08/23/2021	08/23/2021	Expiration	3,311	11,246,979	3397.16	243,980		519,247						(152,488)	519,247			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/24/2020	08/24/2021	08/24/2021	Expiration	10,609	36,401,820	3431.28	970,812		2,343,613						(606,758)	2,343,613			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/25/2020	08/25/2021	08/25/2021	Expiration	3,279	11,291,553	3443.62	238,806		489,507						(149,254)	489,507			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/26/2020	08/26/2021	08/26/2021	Expiration	11,068	38,503,957	3478.73	919,588		1,994,359						(574,743)	1,994,359			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/27/2020	08/27/2021	08/27/2021	Expiration	13,102	45,654,508	3484.55	1,047,433		2,372,579						(654,646)	2,372,579			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/28/2020	08/27/2021	08/27/2021	Expiration	21,581	75,706,799	3508.01	2,052,287		4,834,474						(1,282,679)	4,834,474			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/28/2020	08/30/2021	08/30/2021	Expiration	10,547	36,997,983	3508.01	1,043,631		2,528,212						(652,269)	2,528,212			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	08/31/2020	08/31/2021	08/31/2021	Expiration	14,712	51,496,154	3500.31	1,298,441		2,862,794						(811,526)	2,862,794			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/01/2020	09/01/2021	09/01/2021	Expiration	9,147	32,257,003	3526.65	786,006		1,662,819						(556,754)	1,662,819			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/02/2020	09/02/2021	09/02/2021	Expiration	2,793	10,000,417	3580.84	200,349		379,179						(141,914)	379,179			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/04/2020	09/03/2021	09/03/2021	Expiration	28,015	96,005,029	3426.96	2,773,216		6,862,769						(1,964,361)	6,862,769			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/03/2020	09/03/2021	09/03/2021	Expiration	14,387	49,707,707	3455.06	951,967		3,149,102						(674,310)	3,149,102			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/04/2020	09/03/2021	09/03/2021	Expiration	274	7,706,951	28133.31	146,308		247,142						(103,635)	247,142			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/04/2020	09/04/2021	09/04/2021	Expiration	2,677	9,173,548	3426.96	179,911		353,015						(127,437)	353,015			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/04/2020	09/04/2021	09/04/2021	Expiration	48	1,356,455	28133.31	22,015		49,721						(15,594)	49,721			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/04/2020	09/05/2021	09/05/2021	Expiration	2,017	6,910,612	3426.96	150,406		306,172						(106,538)	306,172			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/04/2020	09/05/2021	09/05/2021	Expiration	101	2,852,572	28133.31	53,251		107,443						(37,720)	107,443			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/04/2020	09/06/2021	09/06/2021	Expiration	2,376	8,143,609	3426.96	175,532		350,670						(124,335)	350,670			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/04/2020	09/06/2021	09/06/2021	Expiration	58	1,631,059	28133.31	24,989		49,476						(17,701)	49,476			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/04/2020	09/07/2021	09/07/2021	Expiration	11,927	40,874,474	3426.96	1,020,901		2,175,488						(723,138)	2,175,488			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/04/2020	09/07/2021	09/07/2021	Expiration	98	2,757,257	28133.31	56,172		98,265						(39,789)	98,265			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/08/2020	09/08/2021	09/08/2021	Expiration	3,197	10,651,469	3331.84	223,073		456,473						(158,010)	456,473			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/09/2020	09/09/2021	09/09/2021	Expiration	11,939	40,581,633	3398.96	905,881		2,026,297						(641,666)	2,026,297			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/10/2020	09/10/2021	09/10/2021	Expiration	12,917	43,132,095	3339.19	987,068		2,284,060						(699,173)	2,284,060			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/11/2020	09/10/2021	09/10/2021	Expiration	895	2,990,477	3340.97	42,764		67,286						(30,291)	67,286			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/10/2020	09/10/2021	09/10/2021	Expiration	173	4,753,653	27534.58	75,137		132,818						(53,222)	132,818			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/11/2020	09/10/2021	09/10/2021	Expiration	230	6,366,642	27665.64	118,924		215,178						(84,238)	215,178			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/11/2020	09/11/2021	09/11/2021	Expiration	102	2,819,974	27665.64	45,654		89,390						(32,338)	89,390			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/11/2020	09/12/2021	09/12/2021	Expiration	64	1,777,035	27665.64	25,946		49,498						(18,379)	49,498			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/11/2020	09/13/2021	09/13/2021	Expiration	574	1,919,292	3340.97	27,446		43,184						(19,441)	43,184			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/11/2020	09/13/2021	09/13/2021	Expiration	106	2,928,142	27665.64	57,462		106,764						(40,702)	106,764			
S&P Digital			Equity/Index	CIBC 2IGI19OL770X0HC3ZE78	09/14/2020	09/14/2021	09/14/2021	Expiration	12,600	42,632,654	3383.54	1,064,399		2,450,187						(753,949)	2,450,187			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/14/2020	09/14/2021	09/14/2021	Expiration	167	4,662,673	27993.33	86,940		159,939						(61,582)	159,939			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/15/2020	09/15/2021	09/15/2021	Expiration	11,463	38,989,530	3401.2	848,539		1,768,931						(601,048)	1,768,931			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/16/2020	09/16/2021	09/16/2021	Expiration	3,442	11,652,549	3385.49	234,384		504,110						(166,022)	504,110			
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/16/2020	09/16/2021	09/16/2021	Expiration	207	5,797,485	28032.38	102,429		192,793						(72,554)	192,793			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/17/2021	09/17/2021	Expiration	23,095	76,664,225	3319.47	2,189,997		5,791,219						(1,551,248)	5,791,219			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/17/2020	09/17/2021	09/17/2021	Expiration	15,368	51,589,246	3357.01	1,170,098		2,755,980						(828,820)	2,755,980			
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/17/2021	09/17/2021	Expiration	217	5,996,413	27657.42	111,572		200,683						(79,030)	200,683			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/18/2021	09/18/2021	Expiration	3,403	11,297,075	3319.47	213,521		462,632						(151,244)	462,632			
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/18/2021	09/18/2021	Expiration	95	2,629,407	27657.42	48,305		87,465						(34,216)	87,465			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/19/2021	09/19/2021	Expiration	2,666	8,848,222	3319.47	176,075		401,001						(124,720)	401,001			
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/19/2021	09/19/2021	Expiration	46	1,274,174	27657.42	22,021		39,134						(15,596)	39,134			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/20/2021	09/20/2021	Expiration	17,072	56,670,304	3319.47	1,350,848		2,948,668						(956,851)	2,948,668			
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/20/2021	09/20/2021	Expiration	241	6,658,926	27657.42	130,558		236,840						(92,478)	236,840			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/21/2020	09/21/2021	09/21/2021	Expiration	12,079	39,631,005	3281.06	992,565		2,272,982						(703,067)	2,272,982			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/22/2020	09/22/2021	09/22/2021	Expiration	3,163	10,487,657	3315.57	220,006		484,012						(155,838)	484,012			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/23/2020	09/23/2021	09/23/2021	Expiration	12,142	39,303,620	3236.92	900,683		2,029,151						(637,984)	2,029,151			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/24/2020	09/24/2021	09/24/2021	Expiration	14,812	48,089,142	3246.59	1,116,597		2,815,800						(790,923)	2,815,800			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/25/2020	09/24/2021	09/24/2021	Expiration	965	3,181,672	3298.46	43,907		71,588						(31,101)	71,588			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/25/2020	09/25/2021	09/25/2021	Expiration	3,340	11,017,265	3298.46	230,366		512,259						(163,176)	512,259			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/25/2020	09/26/2021	09/26/2021	Expiration	2,569	8,473,360	3298.46	188,667		437,211						(133,639)	437,211			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/25/2020	09/27/2021	09/27/2021	Expiration	4,193	13,831,545	3298.46	283,290		625,670						(200,664)	625,670			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/29/2020	09/29/2021	09/29/2021	Expiration	4,701	15,679,371	3335.47	290,938		611,730						(206,081)	611,730			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/02/2020	10/01/2021	10/01/2021	Expiration	21,564	72,204,798	3348.44	2,026,680		5,004,879						(1,604,455)	5,004,879			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/01/2020	10/01/2021	10/01/2021	Expiration	3,067	10,370,078	3380.8	217,513		482,728						(172,198)	482,728			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/02/2020	10/02/2021	10/02/2021	Expiration	3,831	12,826,445	3348.44	251,179		526,247						(198,850)	526,247			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/02/2020	10/03/2021	10/03/2021	Expiration	2,941	9,846,976	3348.44	201,005		432,818						(159,129)	432,818			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/02/2020	10/04/2021	10/04/2021	Expiration	14,705	49,237,997	3348.44	1,224,939		2,723,718						(969,744)	2,723,718			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/05/2020	10/05/2021	10/05/2021	Expiration	3,688	12,571,497	3408.63	253,867		528,662						(200,978)	528,662			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/06/2020	10/06/2021	10/06/2021	Expiration	14,251	47,897,754	3360.95	1,106,556		2,435,113						(876,023)	2,435,113			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/07/2020	10/07/2021	10/07/2021	Expiration	4,428	15,140,911	3419.45	304,908		650,153						(241,385)	650,153			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/08/2020	10/08/2021	10/08/2021	Expiration	13,658	47,076,711	3446.83	1,090,429		2,442,588						(863,256)	2,442,588			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/12/2020	10/12/2021	10/12/2021	Expiration	11,767	41,587,787	3534.22	1,076,722		2,284,795						(852,405)	2,284,795			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/13/2020	10/13/2021	10/13/2021	Expiration	14,540	51,062,661	3511.93	1,119,640		2,249,876						(886,382)	2,249,876			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/14/2020	10/14/2021	10/14/2021	Expiration	14,186	49,490,457	3488.67	1,122,619		2,395,126						(888,740)	2,395,126			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/15/2020	10/15/2021	10/15/2021	Expiration	3,262	11,361,516	3483.34	190,230		400,530						(150,599)	400,530			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/16/2020	10/15/2021	10/15/2021	Expiration	23,566	82,098,855	3483.81	2,357,422		5,964,699						(1,866,293)	5,964,699			
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/16/2020	10/15/2021	10/15/2021	Expiration	274	7,847,359	28606.31	145,444		270,637						(115,143)	270,637			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/16/2020	10/16/2021	10/16/2021	Expiration	2,620	9,128,657	3483.81	172,785		375,712						(136,788)	375,712			
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/16/2020	10/16/2021	10/16/2021	Expiration	118	3,382,543	28606.31	64,230		116,063						(50,849)	116,063			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/16/2020	10/17/2021	10/17/2021	Expiration	2,901	10,105,141	3483.81	208,113		445,820						(164,756)	445,820			
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/16/2020	10/17/2021	10/17/2021	Expiration	41	1,183,163	28606.31	23,119		42,243						(18,303)	42,243			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/16/2020	10/18/2021	10/18/2021	Expiration	17,196	59,908,792	3483.81	1,417,854		3,100,128						(1,122,468)	3,100,128			
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/16/2020	10/18/2021	10/18/2021	Expiration	232	6,628,061	28606.31	133,281		245,192						(105,514)	245,192			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/19/2020	10/19/2021	10/19/2021	Expiration	4,357	14,930,824	3426.92	308,451		655,416						(244,190)	655,416			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/20/2020	10/20/2021	10/20/2021	Expiration	14,733	50,726,575	3443.12	1,162,666		2,543,512						(920,444)	2,543,512			
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/20/2020	10/20/2021	10/20/2021	Expiration	179	5,066,678	28308.79	93,977		167,049						(74,398)	167,049			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/21/2020	10/21/2021	10/21/2021	Expiration	4,500	15,458,821	3435.56	286,346		603,025						(226,691)	603,025			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/22/2020	10/22/2021	10/22/2021	Expiration	3,271	11,295,824	3453.49	197,134		397,701						(156,064)	397,701			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/23/2020	10/22/2021	10/22/2021	Expiration	23,257	80,592,965	3465.39	1,975,701		4,746,950						(1,564,097)	4,746,950			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/23/2020	10/23/2021	10/23/2021	Expiration	3,252	11,270,626	3465.39	217,765		454,453						(172,398)	454,453			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/23/2020	10/24/2021	10/24/2021	Expiration	2,791	9,671,063	3465.39	179,930		387,065						(142,445)	387,065			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/23/2020	10/25/2021	10/25/2021	Expiration	18,412	63,805,741	3465.39	1,486,388		3,348,486						(1,176,724)	3,348,486			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/26/2020	10/26/2021	10/26/2021	Expiration	16,134	54,872,283	3400.97	1,395,682		3,420,195						(1,104,915)	3,420,195			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/27/2020	10/27/2021	10/27/2021	Expiration	17,308	58,687,278	3390.68	1,408,643		3,264,410						(1,115,176)	3,264,410			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/28/2020	10/28/2021	10/28/2021	Expiration	11,955	39,104,497	3271.03	881,524		2,027,695						(697,873)	2,027,695			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/30/2020	10/29/2021	10/29/2021	Expiration	24,680	80,702,199	3269.96	2,235,971		6,513,500						(1,770,144)	6,513,500			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/30/2020	11/01/2021	11/01/2021	Expiration	12,846	42,005,698	3269.96	1,102,994		2,918,287						(873,204)	2,918,287			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/02/2020	11/02/2021	11/02/2021	Expiration	4,032	13,346,381	3310.24	269,465		619,317						(235,782)	619,317			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/03/2020	11/03/2021	11/03/2021	Expiration	4,212	14,189,869	3369.16	293,310		625,289						(256,646)	625,289			
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/05/2020	11/05/2021	11/05/2021	Expiration	15,340	53,850,555	3510.45	1,139,906		2,648,799						(997,418)	2,648,799			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/06/2020	11/06/2021	11/06/2021	Expiration	3,056	10,723,315	3509.44	183,315		402,023						(160,401)	402,023			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/06/2020	11/07/2021	11/07/2021	Expiration	2,030	7,125,229	3509.44	122,784		271,725						(107,436)	271,725			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/06/2020	11/08/2021	11/08/2021	Expiration	2,976	10,444,784	3509.44	178,743		401,501						(156,401)	401,501			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/09/2020	11/09/2021	11/09/2021	Expiration	13,849	49,172,039	3550.5	1,185,427		2,916,221						(1,037,249)	2,916,221			
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/09/2020	11/09/2021	11/09/2021	Expiration	159	4,639,948	29157.97	83,642		152,384						(73,187)	152,384			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/10/2020	11/10/2021	11/10/2021	Expiration	1,937	3,332,673	1720.403	76,249		214,692						(66,718)	214,692			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/10/2020	11/10/2021	11/10/2021	Expiration	3,507	12,435,562	3545.53	234,901		534,263						(205,539)	534,263			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/11/2020	11/11/2021	11/11/2021	Expiration	15,411	55,059,949	3572.66	1,090,728		2,330,220						(954,387)	2,330,220			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/12/2020	11/12/2021	11/12/2021	Expiration	3,022	10,689,582	3537.01	193,963		424,899						(169,718)	424,899			
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/13/2020	11/12/2021	11/12/2021	Expiration	20,161	72,280,127	3585.15	1,815,686		4,689,944						(1,588,725)	4,689,944			
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/13/2020	11/12/2021	11/12/2021	Expiration	220	6,488,166	29479.81	114,824		205,307						(100,471)	205,307			
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/13/2020	11/13/2021	11/13/2021	Expiration	2,729	9,783,481	3585.15	166,699		353,291						(145,862)	353,291			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/13/2021	11/13/2021	Expiration	72	2,126,100	29479.81	42,979		79,278						(37,606)	79,278			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/14/2021	11/14/2021	Expiration	2,363	8,470,439	3585.15	157,064		335,675						(137,431)	335,675			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/14/2021	11/14/2021	Expiration	40	1,185,436	29479.81	23,946		44,395						(20,952)	44,395			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/15/2021	11/15/2021	Expiration	12,647	45,341,779	3585.15	1,063,294		2,601,281						(930,382)	2,601,281			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/15/2021	11/15/2021	Expiration	211	6,224,236	29479.81	118,236		222,398						(103,456)	222,398			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/16/2020	11/16/2021	11/16/2021	Expiration	2,535	9,193,856	3626.91	173,469		378,528						(151,786)	378,528			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/17/2020	11/17/2021	11/17/2021	Expiration	4,606	16,625,458	3609.53	311,622		652,125						(272,670)	652,125			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/18/2020	11/18/2021	11/18/2021	Expiration	15,000	53,517,147	3567.79	1,141,951		2,600,736						(999,207)	2,600,736			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/18/2020	11/19/2021	11/19/2021	Expiration	183,380	18,338,000	100	206,450								(180,644)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/19/2021	11/19/2021	Expiration	1,003	3,567,096	3557.54	51,366		80,260						(44,945)	80,260			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/19/2020	11/19/2021	11/19/2021	Expiration	11,687	41,862,353	3581.87	1,003,703		2,570,450						(878,240)	2,570,450			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/20/2021	11/20/2021	Expiration	3,597	12,796,281	3557.54	238,782		541,724						(208,935)	541,724			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/21/2021	11/21/2021	Expiration	2,131	7,579,745	3557.54	124,392		273,056						(108,843)	273,056			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/22/2021	11/22/2021	Expiration	3,428	12,194,111	3557.54	227,117		481,021						(198,727)	481,021			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/23/2020	11/23/2021	11/23/2021	Expiration	9,304	33,286,963	3577.59	835,400		1,964,816						(730,975)	1,964,816			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/23/2020	11/23/2021	11/23/2021	Expiration	132	3,902,271	29591.27	77,832		148,145						(68,103)	148,145			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/25/2020	11/24/2021	11/24/2021	Expiration	478	1,733,730	3629.65	24,966		39,009						(21,845)	39,009			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/24/2020	11/24/2021	11/24/2021	Expiration	2,903	10,551,896	3635.41	184,040		384,508						(161,035)	384,508			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/26/2021	11/26/2021	Expiration	5,962	10,285,491	1725.129	226,164		548,210						(197,893)	548,210			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/26/2021	11/26/2021	Expiration	4,093	12,046,911	2942.96	160,458		389,299						(140,401)	389,299			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/25/2020	11/26/2021	11/26/2021	Expiration	298	1,082,688	3629.65	15,591		24,360						(13,642)	24,360			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/26/2021	11/26/2021	Expiration	14,187	51,618,009	3638.35	1,491,430		3,926,691						(1,305,001)	3,926,691			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/26/2021	11/26/2021	Expiration	136	4,053,352	29910.37	79,569		146,053						(69,623)	146,053			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/27/2021	11/27/2021	Expiration	2,058	7,488,026	3638.35	138,911		322,213						(121,547)	322,213			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/27/2021	11/27/2021	Expiration	65	1,933,675	29910.37	32,075		63,478						(28,065)	63,478			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/28/2021	11/28/2021	Expiration	1,245	4,530,986	3638.35	80,814		156,026						(70,712)	156,026			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/28/2021	11/28/2021	Expiration	34	1,026,925	29910.37	22,678		47,306						(19,844)	47,306			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2021	11/29/2021	Expiration	1,616	2,787,042	1725.129	64,820		164,797						(56,717)	164,797			
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2021	11/29/2021	Expiration	4,449	13,091,937	2942.96	173,505		473,048						(151,817)	473,048			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2021	11/29/2021	Expiration	12,817	46,631,379	3638.35	1,053,273		2,418,071						(921,613)	2,418,071			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2021	11/29/2021	Expiration	145	4,335,054	29910.37	72,865		130,982						(63,757)	130,982			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/01/2020	12/01/2021	12/01/2021	Expiration	4,530	16,592,584	3662.45	289,003		597,984						(276,961)	597,984			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/02/2020	12/02/2021	12/02/2021	Expiration	14,259	52,317,211	3669.01	1,039,147		2,133,101						(995,849)	2,133,101			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/03/2020	12/03/2021	12/03/2021	Expiration	2,812	10,310,214	3666.72	179,633		385,957						(172,148)	385,957			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/07/2020	12/07/2021	12/07/2021	Expiration	3,658	13,506,447	3691.96	267,020		565,692						(255,895)	565,692			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/08/2020	12/08/2021	12/08/2021	Expiration	15,046	55,704,145	3702.25	1,171,150		2,479,751						(1,122,352)	2,479,751			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/09/2020	12/09/2021	12/09/2021	Expiration	15,445	56,726,970	3672.82	1,191,428		2,572,029						(1,141,786)	2,572,029			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/09/2020	12/09/2021	12/09/2021	Expiration	201	6,033,426	30068.81	103,033		182,854						(98,739)	182,854			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/11/2020	12/10/2021	12/10/2021	Expiration	20,788	76,155,817	3663.46	1,916,760		4,799,777						(1,836,895)	4,799,777			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/10/2020	12/10/2021	12/10/2021	Expiration	3,426	12,567,969	3668.1	218,011		454,998						(208,927)	454,998			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/11/2020	12/13/2021	12/13/2021	Expiration	10,443	38,258,211	3663.46	971,953		2,350,985						(931,455)	2,350,985			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/14/2020	12/14/2021	12/14/2021	Expiration	4,096	14,939,653	3647.49	266,062		546,933						(254,976)	546,933			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/15/2020	12/15/2021	12/15/2021	Expiration	3,971	14,671,391	3694.62	281,234		584,383						(269,516)	584,383			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/16/2020	12/16/2021	12/16/2021	Expiration	4,258	15,759,815	3701.17	269,884		565,423						(258,639)	565,423			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/18/2020	12/17/2021	12/17/2021	Expiration	939	3,483,041	3709.41	48,763		78,368						(46,731)	78,368			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/17/2020	12/17/2021	12/17/2021	Expiration	3,459	12,876,854	3722.48	226,819		455,682						(217,368)	455,682			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/18/2020	12/20/2021	12/20/2021	Expiration	606	2,246,272	3709.41	31,448		50,541						(30,137)	50,541			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Expiration	3,278	12,110,268	3694.92	249,913		518,546						(239,500)	518,546			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/22/2020	12/22/2021	12/22/2021	Expiration	4,391	16,190,926	3687.26	302,403		632,658						(289,802)	632,658			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/22/2020	12/22/2021	12/22/2021	Expiration	188	5,636,838	30015.51	95,904		171,675						(91,908)	171,675			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/23/2020	12/23/2021	12/23/2021	Expiration	805	2,970,913	3690.01	41,593		66,846						(39,860)	66,846			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/24/2020	12/23/2021	12/23/2021	Expiration	512	1,896,340	3703.06	26,928		42,668						(25,806)	42,668			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/23/2020	12/23/2021	12/23/2021	Expiration	242	7,277,336	30129.83	129,366		234,347						(123,976)	234,347			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/24/2020	12/27/2021	12/27/2021	Expiration	346	1,282,225	3703.06	18,208		28,850						(17,449)	28,850			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/28/2020	12/28/2021	12/28/2021	Expiration	844	3,152,314	3735.36	45,078		70,927						(43,200)	70,927			
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/29/2020	12/29/2021	12/29/2021	Expiration	3,659	13,637,667	3727.04	261,203		542,507						(250,320)	542,507			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/30/2020	12/31/2021	12/31/2021	Expiration	71,939	7,050,000	98	71,500		166,364						(68,521)	166,364			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/30/2020	12/31/2021	12/31/2021	Expiration	159,807	15,980,688	100	188,500								(180,646)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/31/2020	12/31/2021	12/31/2021	Expiration	21,206	79,650,643	3756.07	2,055,354		4,933,474						(1,969,715)	4,933,474			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/10/2020	01/10/2021	01/10/2021	Expiration	11,994	39,164,484	3265.35	606,956								(25,290)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/10/2020	01/11/2021	01/11/2021	Expiration	10,165	33,193,346	3265.35	471,672		8,445						(19,653)	8,445			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/10/2020	01/12/2021	01/12/2021	Expiration	11,722	38,276,454	3265.35	521,779								(21,741)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/21/2020	01/21/2021	01/21/2021	Expiration	7,674	25,484,544	3320.79	328,525								(13,689)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/24/2020	01/24/2021	01/24/2021	Expiration	8,827	29,089,894	3295.47	422,833								(17,618)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/24/2020	01/25/2021	01/25/2021	Expiration	9,864	32,505,464	3295.47	448,465								(18,686)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/24/2020	01/26/2021	01/26/2021	Expiration	10,200	33,613,024	3295.47	468,541								(19,523)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2020	01/31/2021	01/31/2021	Expiration	10,813	34,877,989	3225.52	468,723								(19,530)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2020	02/01/2021	02/01/2021	Expiration	9,467	30,535,284	3225.52	395,596								(16,483)				

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	01/31/2020	02/02/2021	02/02/2021	Expiration	8,173	26,363,148	3225.52	350,915								(14,621)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	02/14/2020	02/14/2021	02/14/2021	Expiration	8,423	28,469,524	3380.16	401,665								(50,208)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	02/14/2020	02/15/2021	02/15/2021	Expiration	6,689	22,608,557	3380.16	299,976								(37,497)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	02/14/2020	02/16/2021	02/16/2021	Expiration	8,557	28,922,580	3380.16	394,943								(49,368)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	02/14/2020	02/17/2021	02/17/2021	Expiration	9,808	33,151,798	3380.16	452,601								(56,575)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	02/18/2020	02/18/2021	02/18/2021	Expiration	6,526	21,994,465	3370.29	529,302		1,134,466						(66,163)	1,134,466			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	02/21/2020	02/21/2021	02/21/2021	Expiration	9,674	32,290,360	3337.75	448,578								(56,072)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	02/21/2020	02/22/2021	02/22/2021	Expiration	9,752	32,549,232	3337.75	426,427								(53,303)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	02/21/2020	02/23/2021	02/23/2021	Expiration	9,256	30,895,167	3337.75	411,808								(51,476)				
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	02/26/2020	02/26/2021	02/26/2021	Expiration	4,289	12,321,799	2872.69	159,058		20,907						(19,882)	20,907			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	03/02/2020	03/02/2021	03/02/2021	Expiration	4,155	11,855,453	2853.62	125,986		43,259						(26,247)	43,259			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	03/05/2020	03/05/2021	03/05/2021	Expiration	10,587	32,014,939	3023.94	1,023,020		2,709,407						(213,129)	2,709,407			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	03/10/2020	03/10/2021	03/10/2021	Expiration	11,535	33,247,874	2882.23	1,025,317		2,733,590						(213,608)	2,733,590			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	03/12/2020	03/12/2021	03/12/2021	Expiration	12,198	30,258,013	2480.64	202,594		2,886,621						(42,207)	2,886,621			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	03/13/2020	03/13/2021	03/13/2021	Expiration	12,443	33,731,976	2711.02	264,396		3,755,549						(55,083)	3,755,549			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	03/13/2020	03/14/2021	03/14/2021	Expiration	12,248	33,204,299	2711.02	261,506		3,808,874						(54,480)	3,808,874			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	03/13/2020	03/15/2021	03/15/2021	Expiration	9,312	25,245,913	2711.02	196,310		3,398,254						(40,898)	3,398,254			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	03/17/2020	03/17/2021	03/17/2021	Expiration	13,484	34,102,657	2529.19	252,171		3,594,687						(52,536)	3,594,687			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	03/25/2020	03/25/2021	03/25/2021	Expiration	3,636	5,961,323	1639.534	115,435		400,244						(24,049)	400,244			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/01/2020	04/01/2021	04/01/2021	Expiration	14,755	36,453,028	2470.5	283,589		1,313,352						(82,713)	1,313,352			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/06/2020	04/06/2021	04/06/2021	Expiration	12,479	33,241,087	2663.68	1,342,498		4,802,548						(391,562)	4,802,548			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/09/2020	04/09/2021	04/09/2021	Expiration	12,859	35,873,650	2789.82	308,590		3,300,669						(90,006)	3,300,669			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/09/2020	04/10/2021	04/10/2021	Expiration	10,798	30,123,189	2789.82	253,136		2,837,060						(73,831)	2,837,060			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/09/2020	04/11/2021	04/11/2021	Expiration	10,686	29,811,585	2789.82	261,336		3,842,823						(76,223)	3,842,823			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/09/2020	04/12/2021	04/12/2021	Expiration	12,065	33,660,178	2789.82	307,366		3,490,422						(89,648)	3,490,422			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/16/2020	04/16/2021	04/16/2021	Expiration	11,682	32,703,084	2799.55	268,640		4,227,176						(78,353)	4,227,176			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/22/2020	04/22/2021	04/22/2021	Expiration	22,373	62,629,178	2799.31	1,733,951		8,025,035						(505,736)	8,025,035			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/24/2020	04/24/2021	04/24/2021	Expiration	11,995	34,026,000	2836.74	270,558		1,962,125						(78,913)	1,962,125			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/24/2020	04/25/2021	04/25/2021	Expiration	10,359	29,385,427	2836.74	236,759		2,144,549						(69,055)	2,144,549			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/24/2020	04/26/2021	04/26/2021	Expiration	8,718	24,731,160	2836.74	201,299		1,354,846						(58,712)	1,354,846			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	04/30/2020	04/30/2021	04/30/2021	Expiration	11,800	34,367,077	2912.43	289,151		1,130,144						(84,336)	1,130,144			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/01/2020	05/01/2021	05/01/2021	Expiration	11,526	32,626,058	2830.71	275,964		1,382,434						(103,487)	1,382,434			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/01/2020	05/02/2021	05/02/2021	Expiration	10,664	30,187,846	2830.71	256,342		1,418,863						(96,128)	1,418,863			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/01/2020	05/03/2021	05/03/2021	Expiration	9,709	27,482,877	2830.71	227,859		2,007,725						(85,447)	2,007,725			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/04/2020	05/04/2021	05/04/2021	Expiration	11,033	31,362,663	2842.74	266,229		1,742,588						(99,836)	1,742,588			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/07/2020	05/07/2021	05/07/2021	Expiration	10,698	30,823,235	2881.19	266,257		2,376,899						(99,846)	2,376,899			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/08/2020	05/07/2021	05/07/2021	Expiration	24,483	71,729,956	2929.8	2,930,922		10,481,643						(1,099,096)	10,481,643			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/08/2020	05/10/2021	05/10/2021	Expiration	13,831	40,522,867	2929.8	1,581,275		5,315,461						(592,978)	5,315,461			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/15/2020	05/15/2021	05/15/2021	Expiration	13,726	39,307,059	2863.7	344,325		4,943,594						(129,122)	4,943,594			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/15/2020	05/16/2021	05/16/2021	Expiration	9,857	28,226,565	2863.7	258,087		3,403,158						(96,783)	3,403,158			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/15/2020	05/17/2021	05/17/2021	Expiration	11,481	32,878,508	2863.7	292,901		3,534,444						(109,838)	3,534,444			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/18/2020	05/18/2021	05/18/2021	Expiration	1,364	2,263,601	1659.311	36,698		177,907						(13,762)	177,907			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/19/2020	05/19/2021	05/19/2021	Expiration	5,978	16,850,260	2818.91	158,235		1,027,365						(59,338)	1,027,365			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/21/2020	05/21/2021	05/21/2021	Expiration	4,687	13,231,579	2823.13	114,798		793,718						(43,049)	793,718			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/21/2020	05/21/2021	05/21/2021	Expiration	11,484	33,861,763	2948.51	310,011		2,413,018						(116,254)	2,413,018			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/29/2020	05/29/2021	05/29/2021	Expiration	9,390	28,585,474	3044.31	256,599		629,465						(96,224)	629,465			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/29/2020	05/30/2021	05/30/2021	Expiration	7,712	23,477,902	3044.31	230,867		735,740						(86,575)	735,740			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	05/29/2020	05/31/2021	05/31/2021	Expiration	8,125	24,735,247	3044.31	238,100		640,092						(89,287)	640,092			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/02/2020	06/02/2021	06/02/2021	Expiration	11,086	34,154,143	3080.82	350,685		1,418,135						(160,730)	1,418,135			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/05/2020	06/05/2021	06/05/2021	Expiration	9,684	30,931,080	3193.93	316,920		2,148,806						(145,255)	2,148,806			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/05/2020	06/06/2021	06/06/2021	Expiration	8,942	28,558,922	3193.93	288,668		1,982,714						(132,306)	1,982,714			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/05/2020	06/07/2021	06/07/2021	Expiration	9,019	28,804,618	3193.93	293,609		1,977,861						(134,571)	1,977,861			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/12/2020	06/12/2021	06/12/2021	Expiration	12,271	37,319,673	3041.31	332,924		2,734,612						(152,590)	2,734,612			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/12/2020	06/13/2021	06/13/2021	Expiration	10,275	31,249,875	3041.31	281,267		3,014,118						(128,914)	3,014,118			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/12/2020	06/14/2021	06/14/2021	Expiration	11,543	35,106,014	3041.31	325,694		4,584,822						(149,277)	4,584,822			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/19/2020	06/19/2021	06/19/2021	Expiration	12,270	38,009,573	3097.74	340,950		3,106,643						(156,269)	3,106,643			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/19/2020	06/20/2021	06/20/2021	Expiration	9,279	28,744,017	3097.74	262,263		2,524,665						(120,204)	2,524,665			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/19/2020	06/21/2021	06/21/2021	Expiration	8,760	27,135,476	3097.74	243,765		1,961,323						(111,725)	1,961,323			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/26/2020	06/25/2021	06/25/2021	Expiration	25,911	77,968,656	3009.05	2,361,913		6,887,560						(1,082,543)	6,887,560			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/26/2020	06/28/2021	06/28/2021	Expiration	12,567	37,815,363	3009.05	1,161,914		3,358,264						(532,544)	3,358,264			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	06/29/2020	06/29/2021	06/29/2021	Expiration	9,136	27,893,280	3053.24	261,056		1,014,242						(119,651)	1,014,242			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	07/07/2020	07/07/2021	07/07/2021	Expiration	11,590	36,453,819	3145.32	371,582		3,598,086						(201,273)	3,598,086			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	07/22/2020	07/22/2021	07/22/2021	Expiration	9,745	31,925,015	3276.02	290,980		3,023,868						(157,614)	3,023,868			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	07/24/2020	07/24/2021	07/24/2021	Expiration	10,553	33,935,754	3215.63	321,810		1,708,035						(174,314)	1,708,035			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	07/24/2020	07/25/2021	07/25/2021	Expiration	7,548	24,272,330	3215.63	232,211		1,534,696						(125,781)	1,534,696			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	07/24/2020	07/26/2021	07/26/2021	Expiration	8,513	27,375,922	3215.63	250,373		1,285,762						(135,619)	1,285,762			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	08/13/2020	08/13/2021	08/13/2021	Expiration	12,051	40,651,521	3373.43	1,018,582		2,569,897						(636,613)	2,569,897			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	08/18/2020	08/18/2021	08/18/2021	Expiration	9,110	30,882,469	3389.78	304,016		2,249,944						(190,010)	2,249,944			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	08/24/2020	08/24/2021	08/24/2021	Expiration	7,331	25,153,517	3431.28	259,727		1,325,905						(162,329)	1,325,905			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	09/11/2020	09/11/2021	09/11/2021	Expiration	7,430	24,822,705	3340.97	221,157		3,015,518						(156,653)	3,015,518			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	09/11/2020	09/12/2021	09/12/2021	Expiration	6,620	22,115,914	3340.97	189,442		1,760,439						(134,188)	1,760,439			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	09/11/2020	09/13/2021	09/13/2021	Expiration	7,791	26,028,397	3340.97	243,463		2,797,358						(172,453)	2,797,358			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	09/29/2020	09/29/2021	09/29/2021	Expiration	8,361	27,887,494	3335.47	231,165		1,348,753						(163,742)	1,348,753			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	10/07/2020	10/07/2021	10/07/2021	Expiration	8,664	29,627,761	3419.45	250,770		1,970,668						(198,526)	1,970,668			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	10/09/2020	10/09/2021	10/09/2021	Expiration	7,121	24,760,268	3477.13	213,069		1,701,619						(168,680)	1,701,619			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	10/09/2020	10/10/2021	10/10/2021	Expiration	7,811	27,159,420	3477.13	241,307		2,487,658						(191,035)	2,487,658			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	10/09/2020	10/11/2021	10/11/2021	Expiration	7,006	24,359,151	3477.13	208,545		2,079,947						(165,098)	2,079,947			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	10/13/2020	10/13/2021	10/13/2021	Expiration	6,629	23,279,696	3511.93	204,809		1,522,018						(162,141)	1,522,018			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	10/26/2020	10/26/2021	10/26/2021	Expiration	7,527	25,598,115	3400.97	221,407		2,454,486						(175,280)	2,454,486			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	10/27/2020	10/27/2021	10/27/2021	Expiration	8,220	27,869,849	3390.68	235,081		2,979,431						(186,106)	2,979,431			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	11/10/2020	11/10/2021	11/10/2021	Expiration	5,904	17,324,541	2934.62	189,025		650,733						(165,397)	650,733			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	11/23/2020	11/23/2021	11/23/2021	Expiration	6,661	23,828,561	3577.59	231,614		2,403,647						(202,662)	2,403,647			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/03/2020	12/03/2021	12/03/2021	Expiration	7,176	26,313,362	3666.72	216,753		547,336						(207,721)	547,336			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/04/2020	12/04/2021	12/04/2021	Expiration	7,970	29,482,602	3699.12	255,255		28,372						(244,619)	28,372			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/04/2020	12/05/2021	12/05/2021	Expiration	6,179	22,857,085	3699.12	218,132		378,803						(209,043)	378,803			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/04/2020	12/06/2021	12/06/2021	Expiration	8,355	30,906,051	3699.12	287,525		947,419						(275,544)	947,419			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/07/2020	12/07/2021	12/07/2021	Expiration	7,335	27,079,468	3691.96	258,616		1,453,652						(247,840)	1,453,652			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/08/2020	12/08/2021	12/08/2021	Expiration	1,097	1,895,366	1727.127	32,352		74,843						(31,004)	74,843			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/14/2020	12/14/2021	12/14/2021	Expiration	8,081	29,475,399	3647.49	277,594		2,375,807						(266,028)	2,375,807			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/15/2020	12/15/2021	12/15/2021	Expiration	13,757	50,826,781	3694.62	1,212,601		2,588,587						(1,162,076)	2,588,587			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/18/2020	12/17/2021	12/17/2021	Expiration	6,474	11,172,924	1725.891	251,515		606,843						(241,035)	606,843			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/18/2020	12/20/2021	12/20/2021	Expiration	2,604	4,494,095	1725.891	102,116		232,125						(97,861)	232,125			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/29/2020	12/29/2021	12/29/2021	Expiration	9,337	34,799,331	3727.04	354,240		2,444,524						(339,480)	2,444,524			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FFF32TWEFA76	12/31/2020	12/31/2021	12/31/2021	Expiration	9,524	35,772,530	3756.07	350,786		1,126,348						(336,170)	1,126,348			
S&P 500 Index Option NXT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/02/2020	01/02/2021	01/02/2021	Expiration	162	528,262	3257.85	13,524								(563)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2020	01/03/2021	01/03/2021	Expiration	8,027	25,965,655	3234.85	360,650								(15,027)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2020	01/04/2021	01/04/2021	Expiration	15,555	50,318,213	3234.85	717,964		46,011						(29,915)	46,011			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2020	01/05/2021	01/05/2021	Expiration	10,917	35,315,169	3234.85	471,138		37,208						(19,631)	37,208			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2020	01/06/2021	01/06/2021	Expiration	406	1,317,228	3246.28	19,232		29,638						(801)	29,638			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/08/2019	01/08/2021	01/08/2021	Expiration	1,027	1,695,765	1650.597	52,908		89,896						(1,102)	89,896			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2019	01/08/2021	01/08/2021	Expiration	913	1,509,450	1653.5	47,095		77,229						(981)	77,229			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/09/2020	01/08/2021	01/08/2021	Expiration	350	1,146,425	3274.7	16,738		25,795						(697)	25,795			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2020	01/13/2021	01/13/2021	Expiration	720	2,366,159	3288.13	41,510		39,898						(1,730)	39,898			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2021	01/14/2021	Expiration	1,140	1,881,795	1650.758	58,524		100,475						(1,219)	100,475			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/15/2019	01/15/2021	01/15/2021	Expiration	1,143	1,888,419	1652.505	58,730		95,147						(1,224)	95,147			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2019	01/15/2021	01/15/2021	Expiration	705	1,171,842	1662.787	36,444		51,432						(759)	51,432			
S&P 500 Index Option NXT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/15/2020	01/15/2021	01/15/2021	Expiration	216	711,636	3289.29	16,083		24,871						(670)	24,871			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2020	01/21/2021	01/21/2021	Expiration	213	707,041	3320.79	10,323		15,908						(430)	15,908			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/23/2019	01/22/2021	01/22/2021	Expiration	445	737,215	1656.959	22,854		33,989						(476)	33,989			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2020	01/27/2021	01/27/2021	Expiration	8,748	28,375,227	3243.63	370,113		29,210						(15,421)	29,210			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/29/2019	01/29/2021	01/29/2021	Expiration	1,574	2,610,520	1658.097	81,187		94,238						(1,691)	94,238			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2019	01/29/2021	01/29/2021	Expiration	712	1,185,483	1665	37,580		37,705						(783)	37,705			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/29/2020	01/29/2021	01/29/2021	Expiration	616	2,015,109	3273.4	39,734		24,434						(1,656)	24,434			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/06/2019	02/05/2021	02/05/2021	Expiration	361	603,264	1669.528	19,304		23,706						(1,207)	23,706			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/05/2019	02/05/2021	02/05/2021	Expiration	2,205	3,682,401	1670.046	117,100		143,519						(7,319)	143,519			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2020	02/05/2021	02/05/2021	Expiration	269	893,629	3327.71	12,868		20,097						(1,609)	20,097			
S&P 500 Index Option NXT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/05/2020	02/05/2021	02/05/2021	Expiration	270	899,963	3334.69	22,589								(2,824)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2020	02/08/2021	02/08/2021	Expiration	299	994,489	3327.71	14,321		22,376						(1,790)	22,376			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2020	02/09/2021	02/09/2021	Expiration	493	1,639,533	3327.71	23,609		36,889						(2,951)	36,889			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2020	02/10/2021	02/10/2021	Expiration	985	1,728,069	1753.649	31,210								(3,901)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2019	02/11/2021	02/11/2021	Expiration	665	1,111,773	1670.707	35,466		45,547						(2,217)	45,547			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2020	02/11/2021	02/11/2021	Expiration	3,583	6,290,720	1755.722	132,747								(16,593)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2020	02/11/2021	02/11/2021	Expiration	4,144	12,294,470	2966.85	164,486								(20,561)				
S&P 500 Index Option NXT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2020	02/11/2021	02/11/2021	Expiration	258	865,087	3357.75	22,060		58,409						(2,757)	58,409			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/12/2020	02/12/2021	02/12/2021	Expiration	5,420	16,109,769	2972.23	226,884								(28,360)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2020	02/24/2021	02/24/2021	Expiration	904	1,565,769	1732.271	36,326		14,421						(4,541)	14,421			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2020	02/24/2021	02/24/2021	Expiration	10,659	34,385,738	3225.89	415,514								(51,939)				

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/25/2020	02/25/2021	02/25/2021	Expiration	10,872	34,008,949	3128.21	354,803		29,878						(44,350)	29,878			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2020	02/26/2021	02/26/2021	Expiration	422	1,246,833	2954.22	16,957		28,054						(2,120)	28,054			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2020	02/26/2021	02/26/2021	Expiration	10,622	31,639,917	2978.76	339,471								(42,434)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/26/2020	02/26/2021	02/26/2021	Expiration	10,133	31,577,241	3116.39	353,298								(44,162)				
S&P 500 Index Option NXT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2020	02/28/2021	02/28/2021	Expiration	13,173	38,917,264	2954.22	430,677								(53,835)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2020	03/01/2021	03/01/2021	Expiration	13,354	39,450,686	2954.22	406,719		39,824						(50,840)	39,824			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2020	03/02/2021	03/02/2021	Expiration	10,801	33,378,174	3090.23	380,050		50,301						(79,177)	50,301			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2020	03/03/2021	03/03/2021	Expiration	10,285	30,889,747	3003.37	318,042								(66,259)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/06/2020	03/05/2021	03/05/2021	Expiration	979	2,910,251	2972.37	41,035		65,481						(8,549)	65,481			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/05/2020	03/05/2021	03/05/2021	Expiration	9,380	28,365,279	3023.94	270,338								(56,320)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/06/2020	03/06/2021	03/06/2021	Expiration	10,451	31,065,384	2972.37	268,202		6,065						(55,875)	6,065			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/06/2020	03/07/2021	03/07/2021	Expiration	11,109	33,019,991	2972.37	283,418		33,813						(59,045)	33,813			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/06/2020	03/08/2021	03/08/2021	Expiration	11,867	35,274,264	2972.37	298,519		55,472						(62,192)	55,472			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2020	03/10/2021	03/10/2021	Expiration	14,675	42,296,370	2882.23	330,399		2,186,424						(68,833)	2,186,424			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/11/2020	03/11/2021	03/11/2021	Expiration	12,708	34,836,933	2741.38	246,745		4,309,650						(51,405)	4,309,650			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2020	03/16/2021	03/16/2021	Expiration	13,529	32,280,779	2386.13	229,806		4,227,665						(47,876)	4,227,665			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2019	03/18/2021	03/18/2021	Expiration	1,547	2,615,155	1690.28	83,162		113,539						(8,663)	113,539			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2020	03/18/2021	03/18/2021	Expiration	14,874	35,669,284	2398.1	233,898		3,193,666						(48,729)	3,193,666			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/20/2020	03/19/2021	03/19/2021	Expiration	1,374	3,166,180	2304.92	45,276		71,239						(9,433)	71,239			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2020	03/19/2021	03/19/2021	Expiration	12,068	29,075,715	2409.39	204,911		2,987,376						(42,690)	2,987,376			
S&P 500 Index Option NXT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/20/2020	03/20/2021	03/20/2021	Expiration	15,224	35,089,315	2304.92	295,793		3,876,787						(61,624)	3,876,787			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/20/2020	03/21/2021	03/21/2021	Expiration	13,404	30,894,048	2304.92	228,300		2,620,140						(47,563)	2,620,140			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/20/2020	03/22/2021	03/22/2021	Expiration	13,834	31,887,056	2304.92	244,135		3,142,006						(50,861)	3,142,006			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2020	03/23/2021	03/23/2021	Expiration	13,295	29,745,421	2237.4	229,417		2,278,524						(47,795)	2,278,524			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2020	03/24/2021	03/24/2021	Expiration	1,165	2,849,980	2447.33	50,044		354,806						(10,426)	354,806			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2020	03/25/2021	03/25/2021	Expiration	12,689	31,413,454	2475.56	251,092		2,012,761						(52,311)	2,012,761			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/26/2020	03/26/2021	03/26/2021	Expiration	424	1,116,221	2630.07	15,962		25,115						(3,325)	25,115			
S&P 500 Index Option NXT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/27/2020	03/27/2021	03/27/2021	Expiration	12,791	32,508,963	2541.47	283,528		1,963,070						(59,068)	1,963,070			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/27/2020	03/28/2021	03/28/2021	Expiration	11,919	30,292,206	2541.47	257,507		792,469						(53,647)	792,469			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/27/2020	03/29/2021	03/29/2021	Expiration	10,691	27,171,325	2541.47	224,701		994,391						(46,813)	994,391			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2020	03/31/2021	03/31/2021	Expiration	712	1,840,340	2584.59	26,317		41,408						(5,483)	41,408			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/01/2020	04/01/2021	04/01/2021	Expiration	1,311	3,239,604	2470.5	55,694		240,024						(16,244)	240,024			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2020	04/06/2021	04/06/2021	Expiration	9,166	24,415,457	2663.68	234,319		1,839,436						(68,343)	1,839,436			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/07/2020	04/07/2021	04/07/2021	Expiration	1,443	3,837,982	2659.41	69,500		317,138						(20,271)	317,138			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/09/2020	04/09/2021	04/09/2021	Expiration	1,581	4,409,686	2789.82	63,059		99,218						(18,392)	99,218			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/09/2020	04/12/2021	04/12/2021	Expiration	469	1,308,155	2789.82	18,707		29,433						(5,456)	29,433			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2020	04/13/2021	04/13/2021	Expiration	1,625	2,685,254	1652.453	59,613		211,136						(17,387)	211,136			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2020	04/13/2021	04/13/2021	Expiration	357	986,397	2761.63	27,027		258,299						(7,883)	258,299			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/15/2020	04/15/2021	04/15/2021	Expiration	12,798	35,620,089	2783.36	308,827		4,891,353						(90,074)	4,891,353			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/17/2020	04/16/2021	04/16/2021	Expiration	1,381	3,970,282	2874.56	55,584		89,331						(16,212)	89,331			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/17/2020	04/17/2021	04/17/2021	Expiration	13,869	39,866,237	2874.56	343,793		4,266,770						(100,273)	4,266,770			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/17/2020	04/18/2021	04/18/2021	Expiration	9,124	26,228,243	2874.56	236,485		2,691,270						(68,975)	2,691,270			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/17/2020	04/19/2021	04/19/2021	Expiration	9,664	27,780,777	2874.56	254,709		2,833,357						(74,290)	2,833,357			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	04/21/2021	Expiration	1,306	2,154,603	1650.374	39,493		145,560						(11,519)	145,560			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	04/21/2021	Expiration	767	2,097,844	2736.56	29,580		47,208						(8,627)	47,208			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2020	04/22/2021	04/22/2021	Expiration	4,551	7,520,021	1652.233	150,433		553,875						(43,876)	553,875			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2020	04/22/2021	04/22/2021	Expiration	3,719	10,431,949	2805.25	97,677		579,013						(28,489)	579,013			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/23/2019	04/23/2021	04/23/2021	Expiration	1,226	2,091,857	1705.641	66,730		115,513						(9,731)	115,513			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/23/2020	04/23/2021	04/23/2021	Expiration	11,420	31,950,466	2797.8	261,599		2,353,678						(76,300)	2,353,678			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/24/2020	04/24/2021	04/24/2021	Expiration	369	1,047,880	2836.74	29,445		248,322						(8,588)	248,322			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2020	04/28/2021	04/28/2021	Expiration	1,567	2,599,547	1658.547	52,342		194,254						(15,266)	194,254			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2020	04/29/2021	04/29/2021	Expiration	2,950	4,898,999	1660.633	94,489		347,105						(27,559)	347,105			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2020	04/29/2021	04/29/2021	Expiration	336	986,214	2939.51	26,431		167,982						(7,709)	167,982			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/01/2020	04/30/2021	04/30/2021	Expiration	5,385	8,900,445	1652.924	171,049		656,909						(64,143)	656,909			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/01/2020	05/03/2021	05/03/2021	Expiration	1,344	2,221,298	1652.924	41,984		161,468						(15,744)	161,468			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/04/2020	05/04/2021	05/04/2021	Expiration	1,493	2,467,545	1653.149	47,736		201,189						(17,901)	201,189			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2020	05/06/2021	05/06/2021	Expiration	369	1,052,145	2848.42	29,776		223,089						(11,166)	223,089			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2020	05/13/2021	05/13/2021	Expiration	10,856	30,613,338	2820	270,984		2,954,874						(101,619)	2,954,874			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/15/2020	05/14/2021	05/14/2021	Expiration	5,116	8,450,021	1651.574	174,808		760,220						(65,553)	760,220			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/14/2019	05/14/2021	05/14/2021	Expiration	1,298	2,183,662	1682.611	70,096		179,559						(13,143)	179,559			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021	05/14/2021	Expiration	11,240	32,062,626	2852.5	260,092		3,924,599						(97,535)	3,924,599			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/15/2020	05/17/2021	05/17/2021	Expiration	1,210	1,998,526	1651.574	37,902		143,759						(14,213)	143,759			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2019	05/20/2021	05/20/2021	Expiration	494	832,118	1683.695	26,545		65,026						(4,977)	65,026			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2020	05/21/2021	05/21/2021	Expiration	3,757	6,233,160	1658.911	129,094		510,164						(48,410)	510,164			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/23/2019	05/21/2021	05/21/2021	Expiration	244	410,525	1681.424	13,096		32,865						(2,455)	32,865			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/22/2019	05/21/2021	05/21/2021	Expiration	540	911,019	1688.624	29,062		68,750						(5,449)	68,750			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2020	05/27/2021	05/27/2021	Expiration	2,139	3,566,059	1667.171	68,097		249,796						(25,537)	249,796			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/28/2020	05/28/2021	05/28/2021	Expiration	1,750	2,917,003	1666.564	64,466		267,122						(24,175)	267,122			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/28/2019	05/28/2021	05/28/2021	Expiration	747	1,251,067	1674.156	40,034		108,372						(7,506)	108,372			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/29/2020	05/29/2021	05/29/2021	Expiration	321	978,063	3044.31	25,332		128,551						(9,499)	128,551			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2019	06/03/2021	06/03/2021	Expiration	1,164	1,946,483	1672.443	62,287		174,887						(14,274)	174,887			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/04/2020	06/04/2021	06/04/2021	Expiration	3,874	6,487,513	1674.71	131,051		494,497						(60,065)	494,497			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/05/2020	06/04/2021	06/04/2021	Expiration	4,178	7,022,033	1680.652	145,919		545,401						(66,880)	545,401			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/05/2020	06/07/2021	06/07/2021	Expiration	1,044	1,754,799	1680.652	35,529		126,734						(16,284)	126,734			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2020	06/10/2021	06/10/2021	Expiration	365	1,164,027	3190.14	31,080		207,923						(14,245)	207,923			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/12/2020	06/11/2021	06/11/2021	Expiration	5,250	8,752,841	1667.203	178,578		706,379						(81,848)	706,379			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2019	06/11/2021	06/11/2021	Expiration	2,117	3,601,751	1701.732	114,896		254,126						(26,330)	254,126			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/12/2020	06/12/2021	06/12/2021	Expiration	457	1,389,019	3041.31	39,309		307,366						(18,017)	307,366			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/12/2020	06/14/2021	06/14/2021	Expiration	2,377	3,963,026	1667.203	78,055		287,163						(35,775)	287,163			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2020	06/17/2021	06/17/2021	Expiration	3,010	5,031,727	1671.732	103,302		345,002						(47,347)	345,002			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/20/2019	06/18/2021	06/18/2021	Expiration	704	1,205,633	1712.856	38,098		53,461						(8,731)	53,461			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/18/2020	06/18/2021	06/18/2021	Expiration	9,298	28,965,418	3115.34	250,389		2,010,238						(114,762)	2,010,238			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2020	06/23/2021	06/23/2021	Expiration	5,530	15,728,240	2844.18	128,488		652,635						(58,890)	652,635			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2020	06/23/2021	06/23/2021	Expiration	351	1,097,787	3131.29	30,738		185,284						(14,088)	185,284			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2019	06/24/2021	06/24/2021	Expiration	1,032	1,766,296	1711.268	56,345		96,713						(12,912)	96,713			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/26/2020	06/25/2021	06/25/2021	Expiration	5,090	8,462,316	1662.432	174,525		641,471						(79,990)	641,471			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/26/2020	06/28/2021	06/28/2021	Expiration	2,866	4,764,257	1662.432	98,647		356,882						(45,213)	356,882			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2020	06/30/2021	06/30/2021	Expiration	606	1,879,038	3100.29	26,870		42,278						(12,316)	42,278			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2020	07/06/2021	07/06/2021	Expiration	761	1,272,297	1672.873	28,372		103,211						(15,368)	103,211			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2020	07/06/2021	07/06/2021	Expiration	12,141	38,606,220	3179.72	389,312		3,384,521						(210,877)	3,384,521			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2020	07/07/2021	07/07/2021	Expiration	361	1,136,683	3145.32	29,667		219,831						(16,070)	219,831			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2019	07/08/2021	07/08/2021	Expiration	652	1,119,424	1717.995	35,934		57,998						(9,732)	57,998			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2020	07/09/2021	07/09/2021	Expiration	3,811	6,352,909	1667.183	129,317		466,400						(70,047)	466,400			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2020	07/09/2021	07/09/2021	Expiration	603	1,900,566	3152.05	27,178		42,763						(14,721)	42,763			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2020	07/14/2021	07/14/2021	Expiration	9,804	31,347,864	3197.52	304,481		4,027,142						(164,927)	4,027,142			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2020	07/16/2021	07/16/2021	Expiration	3,099	5,205,677	1679.833	105,607		341,563						(57,204)	341,563			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/16/2021	07/16/2021	Expiration	4,690	7,881,151	1680.448	161,748		538,302						(87,614)	538,302			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/16/2021	07/16/2021	Expiration	1,046	3,372,243	3224.73	47,886		75,875						(25,938)	75,875			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/19/2021	07/19/2021	Expiration	2,356	3,959,633	1680.448	82,664		255,624						(44,777)	255,624			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/19/2021	07/19/2021	Expiration	446	1,436,862	3224.73	20,403		32,329						(11,052)	32,329			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2020	07/20/2021	07/20/2021	Expiration	5,066	14,480,313	2858.24	133,567		671,569						(72,349)	671,569			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2020	07/20/2021	07/20/2021	Expiration	499	1,622,014	3251.84	23,195		36,495						(12,564)	36,495			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2020	07/21/2021	07/21/2021	Expiration	7,445	21,316,822	2863.18	200,157		987,232						(108,419)	987,232			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2020	07/21/2021	07/21/2021	Expiration	614	2,000,511	3257.3	28,607		45,012						(15,496)	45,012			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2020	07/22/2021	07/22/2021	Expiration	3,316	5,580,544	1682.712	117,986		390,177						(63,909)	390,177			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2020	07/22/2021	07/22/2021	Expiration	795	2,604,176	3276.02	37,761		58,594						(20,454)	58,594			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2020	07/23/2021	07/23/2021	Expiration	3,645	6,134,553	1682.967	129,266		443,427						(70,019)	443,427			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2020	07/23/2021	07/23/2021	Expiration	3,835	10,996,568	2867.11	95,142		479,770						(51,535)	479,770			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/24/2020	07/23/2021	07/23/2021	Expiration	1,105	3,554,582	3215.63	51,186		79,978						(27,726)	79,978			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2020	07/23/2021	07/23/2021	Expiration	9,546	30,887,505	3235.66	277,755		1,791,541						(150,450)	1,791,541			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/24/2020	07/26/2021	07/26/2021	Expiration	542	1,743,974	3215.63	25,113		39,239						(13,603)	39,239			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2020	07/27/2021	07/27/2021	Expiration	1,395	2,347,766	1683.204	48,709		169,853						(26,384)	169,853			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2020	07/27/2021	07/27/2021	Expiration	7,724	25,020,514	3239.41	239,350		1,767,025						(129,648)	1,767,025			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2020	07/30/2021	07/30/2021	Expiration	4,145	6,971,919	1681.982	152,477		547,831						(82,592)	547,831			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2019	07/30/2021	07/30/2021	Expiration	666	1,136,462	1705.134	37,446		79,385						(11,702)	79,385			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2020	07/30/2021	07/30/2021	Expiration	3,770	10,804,347	2865.66	97,499		522,380						(52,812)	522,380			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2020	07/30/2021	07/30/2021	Expiration	9,191	29,836,327	3246.22	265,660		744,771						(143,899)	744,771			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/31/2020	07/30/2021	07/30/2021	Expiration	1,193	3,903,141	3271.12	55,425		87,821						(30,022)	87,821			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/31/2020	07/31/2021	07/31/2021	Expiration	9,555	31,255,837	3271.12	298,655		787,208						(161,771)	787,208			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/31/2020	08/01/2021	08/01/2021	Expiration	7,456	24,390,011	3271.12	239,078		847,760						(129,500)	847,760			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/31/2020	08/02/2021	08/02/2021	Expiration	8,089	26,459,551	3271.12	261,470		921,868						(141,630)	921,868			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2020	08/03/2021	08/03/2021	Expiration	691	2,277,631	3294.61	32,798		51,247						(20,499)	51,247			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2020	08/04/2021	08/04/2021	Expiration	965	1,622,964	1682.532	32,275		109,029						(20,172)	109,029			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2020	08/04/2021	08/04/2021	Expiration	5,944	17,039,219	2866.84	161,431		809,284						(100,894)	809,284			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2020	08/04/2021	08/04/2021	Expiration	362	1,198,433	3306.51	33,197		183,144						(20,748)	183,144			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/07/2020	08/06/2021	08/06/2021	Expiration	957	3,207,229	3351.28	46,505		72,163						(29,066)	72,163			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/07/2020	08/09/2021	08/09/2021	Expiration	470	1,575,606	3351.28	22,846		35,451						(14,279)	35,451			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2020	08/10/2021	08/10/2021	Expiration	1,580	2,672,086	1691.193	54,999		190,350						(34,374)	190,350			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2020	08/10/2021	08/10/2021	Expiration	4,804	13,844,543	2881.72	136,885		680,122						(85,553)	680,122			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2019	08/13/2021	08/13/2021	Expiration	1,947	3,308,135	1699.281	108,441		275,482						(33,888)	275,482			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2020	08/13/2021	08/13/2021	Expiration	3,471	10,006,724	2882.99	97,520		525,280						(60,950)	525,280			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/14/2020	08/13/2021	08/13/2021	Expiration	1,022	3,447,084	3372.85	49,983		77,559						(31,239)	77,559			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2020	08/13/2021	08/13/2021	Expiration	355	1,199,218	3373.43	17,389		26,982						(10,868)	26,982			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/14/2020	08/16/2021	08/16/2021	Expiration	489	1,650,792	3372.85	23,936		37,143						(14,960)	37,143			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2021	08/17/2021	Expiration	712	1,205,038	1692.431	27,716		103,648						(17,322)	103,648			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2021	08/17/2021	Expiration	4,928	14,211,389	2883.94	143,340		741,741						(89,588)	741,741			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/20/2021	08/20/2021	Expiration	5,028	8,492,480	1688.885	179,800		619,323						(112,375)	619,323			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/20/2021	08/20/2021	Expiration	9,248	26,616,212	2878.13	302,077		1,455,847						(188,798)	1,455,847			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/20/2021	08/20/2021	Expiration	941	3,195,487	3397.16	46,335		71,898						(28,959)	71,898			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/23/2021	08/23/2021	Expiration	2,225	3,756,956	1688.885	74,781		266,580						(46,738)	266,580			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/23/2021	08/23/2021	Expiration	3,393	9,765,309	2878.13	109,873		541,752						(68,671)	541,752			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/23/2021	08/23/2021	Expiration	672	2,282,849	3397.16	33,101		51,364						(20,688)	51,364			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2020	08/24/2021	08/24/2021	Expiration	466	1,599,843	3431.28	23,038		35,996						(14,399)	35,996			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2020	08/26/2021	08/26/2021	Expiration	781	2,717,955	3478.73	50,174		156,068						(31,359)	156,068			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/27/2020	08/27/2021	08/27/2021	Expiration	8,952	31,192,810	3484.55	289,070		1,951,361						(180,669)	1,951,361			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/28/2020	08/28/2021	08/28/2021	Expiration	7,376	25,875,889	3508.01	249,775		994,041						(156,109)	994,041			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/28/2020	08/29/2021	08/29/2021	Expiration	6,358	22,305,221	3508.01	211,230		731,722						(132,019)	731,722			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/28/2020	08/30/2021	08/30/2021	Expiration	6,431	22,561,346	3508.01	214,003		610,763						(133,752)	610,763			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2020	08/31/2021	08/31/2021	Expiration	595	1,007,297	1692.896	23,772		86,930						(14,858)	86,930			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2020	08/31/2021	08/31/2021	Expiration	4,612	13,308,732	2885.39	146,172		718,280						(91,358)	718,280			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2020	08/31/2021	08/31/2021	Expiration	7,455	26,095,125	3500.31	269,307		721,316						(168,317)	721,316			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2020	09/02/2021	09/02/2021	Expiration	4,786	13,884,176	2900.87	145,293		677,402						(102,916)	677,402			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2020	09/02/2021	09/02/2021	Expiration	496	1,777,591	3580.84	26,308		39,996						(18,635)	39,996			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/05/2019	09/03/2021	09/03/2021	Expiration	557	952,208	1708.974	30,852		72,470						(10,927)	72,470			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/04/2020	09/04/2021	09/04/2021	Expiration	252	862,105	3426.96	24,829		126,340						(17,587)	126,340			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2020	09/08/2021	09/08/2021	Expiration	3,896	11,198,187	2874.54	110,932		563,738						(78,577)	563,738			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2019	09/09/2021	09/09/2021	Expiration	352	602,693	1711.716	19,467		40,766						(6,895)	40,766			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2020	09/09/2021	09/09/2021	Expiration	881	2,993,129	3398.96	42,802		67,345						(30,318)	67,345			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2020	09/10/2021	09/10/2021	Expiration	4,147	6,996,343	1686.882	148,837		485,294						(105,427)	485,294			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2019	09/10/2021	09/10/2021	Expiration	2,011	3,446,337	1713.663	111,799		219,022						(39,596)	219,022			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2020	09/10/2021	09/10/2021	Expiration	3,098	8,907,990	2875.41	81,760		376,218						(57,914)	376,218			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2020	09/14/2021	09/14/2021	Expiration	4,646	13,419,115	2888.01	143,906		527,267						(101,933)	527,267			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2020	09/15/2021	09/15/2021	Expiration	270	918,266	3401.2	25,069		180,481						(17,757)	180,481			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/17/2020	09/17/2021	09/17/2021	Expiration	3,165	5,368,258	1696.22	117,145		325,176						(82,978)	325,176			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/17/2020	09/17/2021	09/17/2021	Expiration	4,240	12,261,124	2891.67	117,783		368,112						(83,429)	368,112			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/18/2020	09/17/2021	09/17/2021	Expiration	1,119	3,712,906	3319.47	51,238		83,540						(36,294)	83,540			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/18/2020	09/18/2021	09/18/2021	Expiration	10,330	34,291,392	3319.47	293,608		3,321,489						(207,972)	3,321,489			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/18/2020	09/19/2021	09/19/2021	Expiration	8,664	28,759,569	3319.47	250,672		2,929,187						(177,559)	2,929,187			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/18/2020	09/20/2021	09/20/2021	Expiration	8,978	29,802,848	3319.47	270,349		2,406,397						(191,497)	2,406,397			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2020	09/22/2021	09/22/2021	Expiration	488	1,617,436	3315.57	22,644		36,392						(16,040)	36,392			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2020	09/23/2021	09/23/2021	Expiration	2,581	4,326,925	1676.433	97,573		312,904						(69,114)	312,904			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2020	09/23/2021	09/23/2021	Expiration	8,145	26,365,116	3236.92	211,040		2,586,831						(149,487)	2,586,831			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/24/2020	09/24/2021	09/24/2021	Expiration	3,038	5,098,044	1678.158	109,083		340,166						(77,267)	340,166			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/26/2019	09/24/2021	09/24/2021	Expiration	320	549,175	1714.05	17,804		30,688						(6,306)	30,688			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/25/2020	09/24/2021	09/24/2021	Expiration	10,467	30,012,292	2867.24	325,872		1,277,865						(230,826)	1,277,865			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/25/2020	09/25/2021	09/25/2021	Expiration	285	941,326	3298.46	26,545		174,380						(18,803)	174,380			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/25/2020	09/27/2021	09/27/2021	Expiration	3,323	9,527,195	2867.24	100,515		400,881						(71,198)	400,881			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2020	09/28/2021	09/28/2021	Expiration	558	1,871,744	3351.6	26,017		42,114						(18,429)	42,114			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2020	09/29/2021	09/29/2021	Expiration	7,158	20,554,581	2871.59	219,906		746,870						(155,767)	746,870			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2020	09/30/2021	09/30/2021	Expiration	596	2,005,096	3363	27,871		45,115						(19,742)	45,115			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/01/2021	10/01/2021	Expiration	742	2,483,476	3348.44	34,769		55,878						(27,525)	55,878			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2020	10/01/2021	10/01/2021	Expiration	380	1,285,891	3380.8	18,002		28,933						(14,252)	28,933			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/02/2021	10/02/2021	Expiration	8,866	29,687,200	3348.44	267,307		1,767,461						(211,618)	1,767,461			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/03/2021	10/03/2021	Expiration	8,185	27,408,089	3348.44	221,680		1,562,182						(175,496)	1,562,182			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/04/2021	10/04/2021	Expiration	9,520	31,877,911	3348.44	288,464		931,657						(228,368)	931,657			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2020	10/05/2021	10/05/2021	Expiration	389	1,324,321	3408.63	18,540		29,797						(14,678)	29,797			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2020	10/07/2021	10/07/2021	Expiration	206	704,955	3419.45	19,668		107,008						(15,571)	107,008			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/08/2020	10/08/2021	10/08/2021	Expiration	3,691	10,721,346	2904.38	107,101		215,636						(84,788)	215,636			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/09/2020	10/08/2021	10/08/2021	Expiration	8,500	24,708,978	2906.87	287,256		589,931						(227,411)	589,931			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/08/2020	10/08/2021	10/08/2021	Expiration	620	2,137,735	3446.83	29,715		48,099						(23,524)	48,099			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/09/2020	10/11/2021	10/11/2021	Expiration	4,764	13,847,635	2906.87	165,905		327,111						(131,342)	327,111			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2020	10/12/2021	10/12/2021	Expiration	534	1,885,724	3534.22	26,212		42,429						(20,751)	42,429			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2020	10/13/2021	10/13/2021	Expiration	490	1,721,902	3511.93	23,934		38,743						(18,948)	38,743			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2020	10/14/2021	10/14/2021	Expiration	7,750	27,038,573	3488.67	235,314		2,488,434						(186,290)	2,488,434			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2019	10/15/2021	10/15/2021	Expiration	1,213	2,076,283	1712.384	67,272		127,036						(26,628)	127,036			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2020	10/15/2021	10/15/2021	Expiration	3,688	10,717,970	2906.32	114,152		323,906						(90,370)	323,906			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2020	10/15/2021	10/15/2021	Expiration	7,071	24,631,364	3483.34	215,604		2,580,474						(170,687)	2,580,474			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/15/2021	10/15/2021	Expiration	691	2,408,016	3483.81	34,675		54,180						(27,451)	54,180			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/16/2021	10/16/2021	Expiration	8,487	29,567,379	3483.81	255,707		2,856,067						(202,434)	2,856,067			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/17/2021	10/17/2021	Expiration	6,863	23,910,028	3483.81	192,931		2,405,462						(152,737)	2,405,462			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/18/2021	10/18/2021	Expiration	8,742	30,454,267	3483.81	272,752		2,820,271						(215,928)	2,820,271			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2020	10/19/2021	10/19/2021	Expiration	7,086	24,284,853	3426.92	212,280		2,514,538						(168,055)	2,514,538			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	10/21/2021	Expiration	7,860	27,002,966	3435.56	215,107		2,151,073						(170,293)	2,151,073			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2020	10/28/2021	10/28/2021	Expiration	8,794	28,764,366	3271.03	214,161		2,262,178						(169,544)	2,262,178			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/30/2020	10/30/2021	10/30/2021	Expiration	263	860,381	3269.96	24,005		138,916						(19,004)	138,916			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/05/2021	11/05/2021	Expiration	1,178	4,134,870	3509.44	58,302		93,035						(51,014)	93,035			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/06/2021	11/06/2021	Expiration	8,635	30,302,645	3509.44	291,963		1,978,562						(255,467)	1,978,562			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/07/2021	11/07/2021	Expiration	7,611	26,710,799	3509.44	231,630		1,682,838						(202,676)	1,682,838			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/08/2021	11/08/2021	Expiration	8,319	29,195,269	3509.44	270,068		1,438,833						(236,309)	1,438,833			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2020	11/09/2021	11/09/2021	Expiration	5,140	15,022,708	2922.74	175,386		672,397						(153,463)	672,397			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2020	11/09/2021	11/09/2021	Expiration	6,989	24,815,522	3550.5	277,148		1,867,791						(242,505)	1,867,791			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2020	11/11/2021	11/11/2021	Expiration	9,519	34,009,245	3572.66	304,532		2,699,766						(266,466)	2,699,766			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/12/2021	11/12/2021	Expiration	5,457	9,381,290	1719.113	207,864		616,712						(181,881)	616,712			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2019	11/12/2021	11/12/2021	Expiration	431	748,900	1735.817	24,414		50,597						(10,681)	50,597			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/12/2021	11/12/2021	Expiration	8,155	23,913,508	2932.38	265,925		1,013,978						(232,684)	1,013,978			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2020	11/12/2021	11/12/2021	Expiration	6,656	23,541,694	3537.01	208,587		1,268,315						(182,513)	1,268,315			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/12/2021	11/12/2021	Expiration	988	3,543,181	3585.15	50,667		79,722						(44,334)	79,722			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2021	11/15/2021	Expiration	2,521	4,334,230	1719.113	100,713		312,146						(88,124)	312,146			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2021	11/15/2021	Expiration	3,986	11,689,466	2932.38	149,564		569,522						(130,868)	569,522			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2021	11/15/2021	Expiration	341	1,223,759	3585.15	17,500		27,535						(15,312)	27,535			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2020	11/17/2021	11/17/2021	Expiration	7,059	25,480,008	3609.53	249,315		2,706,780						(218,151)	2,706,780			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2020	11/18/2021	11/18/2021	Expiration	8,326	29,705,755	3567.79	276,826		2,641,515						(242,223)	2,641,515			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/19/2020	11/19/2021	11/19/2021	Expiration	6,581	23,573,168	3581.87	209,723		2,188,523						(183,507)	2,188,523			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/20/2020	11/20/2021	11/20/2021	Expiration	7,966	28,339,101	3557.54	261,167		2,345,066						(228,521)	2,345,066			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/20/2020	11/21/2021	11/21/2021	Expiration	6,464	22,997,366	3557.54	224,037		1,952,477						(196,033)	1,952,477			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/20/2020	11/22/2021	11/22/2021	Expiration	6,731	23,944,417	3557.54	228,016		2,636,524						(199,514)	2,636,524			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2020	11/23/2021	11/23/2021	Expiration	549	1,963,775	3577.59	28,082		44,185						(24,572)	44,185			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/27/2020	11/27/2021	11/27/2021	Expiration	5,463	19,876,180	3638.35	212,499		2,098,241						(185,936)	2,098,241			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/27/2020	11/28/2021	11/28/2021	Expiration	3,262	11,867,337	3638.35	116,061		847,128						(101,553)	847,128			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/27/2020	11/29/2021	11/29/2021	Expiration	6,275	22,829,134	3638.35	228,619		1,592,567						(200,042)	1,592,567			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/30/2020	11/30/2021	11/30/2021	Expiration	7,615	27,579,412	3621.63	274,460		1,139,980						(240,153)	1,139,980			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2019	12/02/2021	12/02/2021	Expiration	968	1,680,172	1736.243	55,278		83,161						(26,487)	83,161			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2020	12/02/2021	12/02/2021	Expiration	568	2,083,539	3669.01	29,586		46,880						(28,353)	46,880			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/03/2020	12/03/2021	12/03/2021	Expiration	418	1,531,691	3666.72	21,903		34,463						(20,991)	34,463			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/04/2020	12/03/2021	12/03/2021	Expiration	1,089	4,028,381	3699.12	56,800		90,639						(54,433)	90,639			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/04/2020	12/06/2021	12/06/2021	Expiration	502	1,858,160	3699.12	26,200		41,809						(25,108)	41,809			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/08/2020	12/08/2021	12/08/2021	Expiration	530	1,960,385	3702.25	28,034		44,109						(26,865)	44,109			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2020	12/09/2021	12/09/2021	Expiration	8,488	31,176,656	3672.82	276,129		1,639,139						(264,624)	1,639,139			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/10/2020	12/10/2021	12/10/2021	Expiration	3,830	6,609,197	1725.428	151,326		397,716						(145,020)	397,716			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/10/2020	12/10/2021	12/10/2021	Expiration	3,106	9,142,575	2943.93	94,663		266,033						(90,719)	266,033			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/10/2021	12/10/2021	Expiration	703	2,574,134	3663.46	36,810		57,918						(35,276)	57,918			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/11/2021	12/11/2021	Expiration	9,290	34,032,805	3663.46	321,031		2,932,164						(307,655)	2,932,164			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/12/2021	12/12/2021	Expiration	7,853	28,770,067	3663.46	256,660		1,418,774						(245,966)	1,418,774			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/13/2021	12/13/2021	Expiration	8,485	31,083,818	3663.46	307,868		1,659,346						(295,040)	1,659,346			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2020	12/15/2021	12/15/2021	Expiration	8,812	32,557,972	3694.62	301,858		3,201,497						(289,281)	3,201,497			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2020	12/16/2021	12/16/2021	Expiration	2,634	4,542,664	1724.708	101,135		275,028						(96,921)	275,028			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2020	12/16/2021	12/16/2021	Expiration	299	1,108,216	3701.17	30,808		131,856						(29,525)	131,856			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/18/2020	12/17/2021	12/17/2021	Expiration	9,742	28,689,204	2944.82	335,275		832,784						(321,306)	832,784			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/17/2020	12/17/2021	12/17/2021	Expiration	4,212	12,412,598	2947.14	127,922		308,541						(122,592)	308,541			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/17/2020	12/17/2021	12/17/2021	Expiration	8,538	31,784,130	3722.48	290,189		2,416,732						(278,098)	2,416,732			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/18/2020	12/18/2021	12/18/2021	Expiration	324	1,201,953	3709.41	36,059		133,368						(34,556)	133,368			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/18/2020	12/20/2021	12/20/2021	Expiration	4,437	13,066,637	2944.82	155,365		334,746						(148,892)	334,746			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2020	12/21/2021	12/21/2021	Expiration	8,840	32,664,728	3694.92	321,134		2,121,466						(307,754)	2,121,466			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/24/2020	12/24/2021	12/24/2021	Expiration	4,759	17,624,012	3703.06	149,687		1,414,893						(143,450)	1,414,893			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/24/2020	12/25/2021	12/25/2021	Expiration	195	721,903	3703.06	6,208		57,229						(5,950)	57,229			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/24/2020	12/26/2021	12/26/2021	Expiration	4,105	15,200,900	3703.06	130,553		1,217,529						(125,113)	1,217,529			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/24/2020	12/27/2021	12/27/2021	Expiration	7,781	28,811,670	3703.06	301,406		3,131,347						(288,847)	3,131,347			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2020	12/28/2021	12/28/2021	Expiration	13,376	49,964,394	3735.36	532,624		3,711,012						(510,432)	3,711,012			
Nasdaq 100 Indx Opt MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2020	12/29/2021	12/29/2021	Expiration	405	1,508,213	3727.04	41,476		199,150						(39,748)	199,150			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2020	12/30/2021	12/30/2021	Expiration	3,830	6,606,758	1725.166	157,209		451,413						(150,658)	451,413			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2020	12/30/2021	12/30/2021	Expiration	9,375	27,600,018	2943.87	313,671		1,072,273						(300,601)	1,072,273			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2020	12/30/2021	12/30/2021	Expiration	13,007	48,544,231	3732.04	459,112		1,669,240						(439,982)	1,669,240			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2019	01/04/2021	01/04/2021	Expiration	495	813,909	1645.614	26,126		37,369						(544)	37,369			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2020	01/04/2021	01/04/2021	Expiration	2,432	4,263,024	1752.896	87,903								(3,663)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2020	01/04/2021	01/04/2021	Expiration	7,065	20,874,897	2954.68	347,571								(14,482)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2020	01/05/2021	01/05/2021	Expiration	7,477	22,092,347	2954.68	323,084								(13,462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2020	01/06/2021	01/06/2021	Expiration	1,390	2,436,892	1753.574	46,159								(1,923)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	01/07/2021	Expiration	3,218	5,626,187	1748.271	122,915								(5,121)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2020	01/08/2021	01/08/2021	Expiration	2,295	4,018,581	1750.855	80,812								(3,367)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2020	01/08/2021	01/08/2021	Expiration	4,287	7,506,400	1751.054	149,399								(6,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2020	01/08/2021	01/08/2021	Expiration	1,479	2,594,932	1754.345	55,023								(2,293)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2020	01/08/2021	01/08/2021	Expiration	6,180	18,248,142	2952.78	319,141								(13,298)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2020	01/11/2021	01/11/2021	Expiration	886	1,550,528	1750.855	35,817								(1,492)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2020	01/11/2021	01/11/2021	Expiration	5,051	14,913,700	2952.78	249,307								(10,388)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2020	01/12/2021	01/12/2021	Expiration	7,565	22,336,644	2952.78	326,588								(13,608)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2020	01/13/2021	01/13/2021	Expiration	1,499	2,634,317	1757.955	60,589								(2,525)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2020	01/13/2021	01/13/2021	Expiration	5,772	17,115,347	2965.3	243,267								(10,136)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Expiration	4,202	7,384,052	1757.185	152,447								(6,352)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Expiration	4,703	13,941,774	2964.21	206,794								(8,616)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2019	01/15/2021	01/15/2021	Expiration	1,477	2,440,645	1652.455	76,392		123,049						(1,592)	123,049			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2019	01/15/2021	01/15/2021	Expiration	410	679,539	1655.975	21,338		32,743						(445)	32,743			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/15/2020	01/15/2021	01/15/2021	Expiration	3,776	6,643,471	1759.298	131,514								(5,480)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2020	01/15/2021	01/15/2021	Expiration	3,640	6,443,510	1770.033	131,607								(5,484)				

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/17/2020	01/15/2021	01/15/2021	Expiration	8,265	24,681,595	2986.41	424,748								(17,698)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/17/2020	01/19/2021	01/19/2021	Expiration	7,058	21,077,909	2986.41	338,488								(14,104)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/17/2020	01/20/2021	01/20/2021	Expiration	5,478	16,359,641	2986.41	230,405								(9,600)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/21/2020	01/21/2021	01/21/2021	Expiration	2,255	3,982,415	1765.952	84,995								(3,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/24/2020	01/22/2021	01/22/2021	Expiration	2,524	4,434,240	1756.989	95,627								(3,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/23/2020	01/22/2021	01/22/2021	Expiration	1,990	3,513,687	1765.595	72,914								(3,038)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/24/2020	01/22/2021	01/22/2021	Expiration	4,737	14,049,778	2965.73	231,073								(9,628)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/23/2020	01/22/2021	01/22/2021	Expiration	4,588	13,671,425	2980.05	212,465								(8,853)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/25/2019	01/25/2021	01/25/2021	Expiration	821	1,359,919	1656.837	43,109		63,770						(898)	63,770			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/24/2020	01/25/2021	01/25/2021	Expiration	1,080	1,897,965	1756.989	37,504								(1,563)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/24/2020	01/25/2021	01/25/2021	Expiration	5,006	14,846,789	2965.73	242,865								(10,119)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/24/2020	01/26/2021	01/26/2021	Expiration	6,910	20,493,318	2965.73	316,068								(13,169)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/27/2020	01/27/2021	01/27/2021	Expiration	1,621	2,825,902	1743.539	56,704								(2,363)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/27/2020	01/27/2021	01/27/2021	Expiration	5,172	15,224,232	2943.47	217,733								(9,072)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/28/2020	01/28/2021	01/28/2021	Expiration	3,387	5,923,608	1748.844	110,411								(4,600)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/28/2020	01/28/2021	01/28/2021	Expiration	4,426	13,067,559	2952.73	176,795								(7,366)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/30/2019	01/29/2021	01/29/2021	Expiration	536	890,070	1660.497	27,948		30,800						(582)	30,800			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/31/2020	01/29/2021	01/29/2021	Expiration	4,567	7,896,173	1729.078	166,517								(6,938)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/29/2020	01/29/2021	01/29/2021	Expiration	3,902	6,803,557	1743.477	145,284								(6,053)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/30/2020	01/29/2021	01/29/2021	Expiration	1,078	1,885,593	1749.29	42,426								(1,768)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/31/2020	01/29/2021	01/29/2021	Expiration	5,756	16,806,091	2919.88	242,664								(10,111)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/29/2020	01/29/2021	01/29/2021	Expiration	5,333	15,698,205	2943.85	219,213								(9,134)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/30/2020	01/29/2021	01/29/2021	Expiration	3,937	11,630,315	2953.76	187,160								(7,798)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/01/2019	02/01/2021	02/01/2021	Expiration	643	1,070,934	1665.863	33,734		35,723						(2,108)	35,723			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/31/2020	02/01/2021	02/01/2021	Expiration	758	1,310,062	1729.078	29,345								(1,223)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/31/2020	02/01/2021	02/01/2021	Expiration	4,843	14,141,478	2919.88	213,620								(8,901)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/31/2020	02/02/2021	02/02/2021	Expiration	5,641	16,470,756	2919.88	243,257		1,552						(10,136)	1,552			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/03/2020	02/03/2021	02/03/2021	Expiration	1,763	3,054,847	1733.223	69,651								(8,706)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/03/2020	02/03/2021	02/03/2021	Expiration	5,738	16,796,824	2927.41	231,201								(28,900)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/04/2019	02/04/2021	02/04/2021	Expiration	809	1,349,531	1668.817	42,375		50,123						(2,648)	50,123			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/04/2020	02/04/2021	02/04/2021	Expiration	3,277	5,723,028	1746.356	116,380								(14,547)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/07/2020	02/05/2021	02/05/2021	Expiration	2,975	5,210,221	1751.089	103,486								(12,936)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/06/2020	02/05/2021	02/05/2021	Expiration	1,272	2,234,190	1756.292	50,940								(6,367)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/07/2020	02/05/2021	02/05/2021	Expiration	4,998	14,784,617	2958.3	231,792								(28,974)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/06/2020	02/05/2021	02/05/2021	Expiration	4,633	13,746,471	2966.89	208,418								(26,052)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/08/2019	02/08/2021	02/08/2021	Expiration	827	1,380,919	1669.035	43,361		58,384						(2,710)	58,384			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Expiration	1,186	2,076,094	1751.089	42,602								(5,325)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Expiration	4,664	13,798,541	2958.3	209,815								(26,227)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/07/2020	02/09/2021	02/09/2021	Expiration	7,016	20,755,256	2958.3	285,343								(35,668)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/10/2020	02/10/2021	02/10/2021	Expiration	4,718	13,978,870	2963.08	178,700								(22,338)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/10/2020	02/10/2021	02/10/2021	Expiration	10,484	35,142,657	3352.09	454,795								(56,849)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/11/2020	02/11/2021	02/11/2021	Expiration	11,447	38,437,331	3357.75	497,001								(62,125)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/14/2019	02/12/2021	02/12/2021	Expiration	540	905,114	1676.822	28,511		34,630						(1,782)	34,630			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/13/2019	02/12/2021	02/12/2021	Expiration	609	1,023,794	1680.051	32,250		37,127						(2,016)	37,127			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/13/2020	02/12/2021	02/12/2021	Expiration	1,834	3,224,786	1758.362	65,813								(8,227)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/12/2020	02/12/2021	02/12/2021	Expiration	3,432	6,036,392	1758.793	118,845								(14,856)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/14/2020	02/12/2021	02/12/2021	Expiration	2,464	4,336,498	1760.14	82,601								(10,325)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/13/2020	02/12/2021	02/12/2021	Expiration	4,555	13,535,820	2971.68	201,574								(25,197)				

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2020	02/12/2021	02/12/2021	Expiration	9,507	28,282,150	2974.92	432,099								(54,012)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Expiration	779	1,370,272	1760.14	31,516								(3,940)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Expiration	5,887	17,512,583	2974.92	255,945								(31,993)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2020	02/17/2021	02/17/2021	Expiration	4,834	14,380,192	2974.92	182,230								(22,779)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/18/2020	02/18/2021	02/18/2021	Expiration	3,425	6,015,597	1756.455	124,779								(15,597)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/18/2020	02/18/2021	02/18/2021	Expiration	3,266	9,696,468	2969.28	114,472								(14,309)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/20/2019	02/19/2021	02/19/2021	Expiration	946	1,594,312	1685.986	49,743		49,388						(3,109)	49,388			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2020	02/19/2021	02/19/2021	Expiration	2,503	4,389,988	1753.583	81,813								(10,227)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/20/2020	02/19/2021	02/19/2021	Expiration	2,525	4,438,037	1757.656	96,423								(12,053)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2020	02/19/2021	02/19/2021	Expiration	5,127	15,200,892	2964.92	224,349								(28,044)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/20/2020	02/19/2021	02/19/2021	Expiration	4,289	12,745,432	2971.57	168,707								(21,088)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/19/2020	02/19/2021	02/19/2021	Expiration	9,892	33,494,994	3386.15	455,252								(56,906)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/22/2019	02/22/2021	02/22/2021	Expiration	574	970,018	1689.015	30,168		29,973						(1,885)	29,973			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	02/22/2021	Expiration	1,442	2,528,093	1753.583	50,503								(6,313)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	02/22/2021	Expiration	4,055	12,022,104	2964.92	182,290								(22,786)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2020	02/23/2021	02/23/2021	Expiration	6,843	20,287,516	2964.92	261,433								(32,679)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/24/2020	02/24/2021	02/24/2021	Expiration	4,703	13,777,986	2929.33	170,213		3,554						(21,277)	3,554			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2019	02/25/2021	02/25/2021	Expiration	589	995,026	1688.598	30,945		30,088						(1,934)	30,088			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2020	02/25/2021	02/25/2021	Expiration	4,487	12,945,578	2885.24	163,172		14,498						(20,397)	14,498			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/26/2019	02/26/2021	02/26/2021	Expiration	1,453	2,451,335	1686.742	76,972		65,054						(4,811)	65,054			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/28/2019	02/26/2021	02/26/2021	Expiration	1,246	2,102,490	1686.773	66,018		55,757						(4,126)	55,757			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/27/2019	02/26/2021	02/26/2021	Expiration	779	1,315,071	1687.762	41,425		34,084						(2,589)	34,084			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/28/2020	02/26/2021	02/26/2021	Expiration	5,134	14,460,493	2816.51	204,945		230,815						(25,618)	230,815			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/27/2020	02/26/2021	02/26/2021	Expiration	5,606	15,860,036	2829.23	211,444		135,439						(26,431)	135,439			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Expiration	6,805	19,166,782	2816.51	235,827		358,908						(29,478)	358,908			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2020	03/02/2021	03/02/2021	Expiration	1,896	3,197,390	1686.099	53,571		107,448						(11,161)	107,448			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2020	03/03/2021	03/03/2021	Expiration	5,540	15,743,238	2841.55	178,798		121,593						(37,250)	121,593			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2020	03/04/2021	03/04/2021	Expiration	3,060	5,179,222	1692.687	99,768		121,828						(20,785)	121,828			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2019	03/05/2021	03/05/2021	Expiration	609	1,020,934	1676.313	32,159		44,041						(3,350)	44,041			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2019	03/05/2021	03/05/2021	Expiration	675	1,135,028	1680.529	35,413		45,992						(3,689)	45,992			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/05/2020	03/05/2021	03/05/2021	Expiration	3,114	5,240,797	1683.068	104,543		199,769						(21,780)	199,769			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/05/2019	03/05/2021	03/05/2021	Expiration	1,852	3,119,323	1683.988	97,323		119,730						(10,138)	119,730			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2020	03/05/2021	03/05/2021	Expiration	11,620	33,079,097	2846.76	371,141		468,009						(77,321)	468,009			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/05/2020	03/05/2021	03/05/2021	Expiration	4,331	12,353,138	2852.06	122,578		94,872						(25,537)	94,872			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2019	03/08/2021	03/08/2021	Expiration	690	1,155,263	1674.751	36,391		55,911						(3,791)	55,911			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2020	03/08/2021	03/08/2021	Expiration	5,327	15,165,824	2846.76	146,422		235,956						(30,505)	235,956			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/09/2020	03/09/2021	03/09/2021	Expiration	4,760	13,414,701	2817.94	138,417		333,061						(28,837)	333,061			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2020	03/11/2021	03/11/2021	Expiration	2,492	4,137,778	1660.695	78,602		210,816						(16,375)	210,816			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/12/2020	03/12/2021	03/12/2021	Expiration	3,493	5,735,675	1641.976	115,807		381,854						(24,127)	381,854			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/12/2019	03/12/2021	03/12/2021	Expiration	1,722	2,897,709	1683.152	91,278		141,656						(9,508)	141,656			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2019	03/12/2021	03/12/2021	Expiration	422	710,986	1686.019	22,396		33,489						(2,333)	33,489			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2019	03/12/2021	03/12/2021	Expiration	995	1,678,815	1686.993	52,715		78,061						(5,491)	78,061			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/12/2020	03/12/2021	03/12/2021	Expiration	4,718	13,137,207	2784.5	134,513		592,512						(28,024)	592,512			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2019	03/15/2021	03/15/2021	Expiration	436	735,303	1687.837	23,236		35,399						(2,420)	35,399			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2020	03/16/2021	03/16/2021	Expiration	4,193	11,639,048	2776.02	112,573		548,075						(23,453)	548,075			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2020	03/18/2021	03/18/2021	Expiration	5,507	15,301,768	2778.75	151,546		682,885						(31,572)	682,885			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2020	03/19/2021	03/19/2021	Expiration	4,421	7,218,140	1632.707	150,347		493,560						(31,322)	493,560			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2019	03/19/2021	03/19/2021	Expiration	775	1,306,419	1685.495	41,152		58,773						(4,287)	58,773			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/19/2019	03/19/2021	03/19/2021	Expiration	2,603	4,398,718	1689.922	138,560		185,848						(14,433)	185,848			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2019	03/19/2021	03/19/2021	Expiration	512	866,869	1692.72	27,133		35,132						(2,826)	35,132			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/19/2020	03/19/2021	03/19/2021	Expiration	4,217	11,712,395	2777.27	110,938		504,919						(23,112)	504,919			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2020	03/22/2021	03/22/2021	Expiration	1,138	1,857,836	1632.707	36,896		114,223						(7,687)	114,223			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2019	03/22/2021	03/22/2021	Expiration	1,147	1,929,346	1681.723	60,389		93,053						(6,290)	93,053			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/23/2020	03/23/2021	03/23/2021	Expiration	4,119	11,355,586	2756.89	115,316		584,744						(24,024)	584,744			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2020	03/24/2021	03/24/2021	Expiration	2,004	3,281,395	1637.278	74,535		228,517						(15,528)	228,517			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/25/2020	03/25/2021	03/25/2021	Expiration	4,455	12,376,997	2778.49	106,986		569,788						(22,289)	569,788			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/26/2019	03/26/2021	03/26/2021	Expiration	952	1,607,563	1688.292	50,799		86,096						(5,292)	86,096			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2019	03/26/2021	03/26/2021	Expiration	798	1,348,037	1688.588	42,733		71,948						(4,451)	71,948			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2019	03/26/2021	03/26/2021	Expiration	459	776,659	1692.842	24,542		39,396						(2,557)	39,396			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2020	03/26/2021	03/26/2021	Expiration	13,031	36,281,949	2784.31	394,340		2,003,311						(82,154)	2,003,311			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2019	03/29/2021	03/29/2021	Expiration	1,506	2,556,513	1697.301	80,530		122,170						(8,389)	122,170			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2020	03/29/2021	03/29/2021	Expiration	4,715	13,127,970	2784.31	124,166		686,546						(25,868)	686,546			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2020	03/31/2021	03/31/2021	Expiration	1,934	3,180,761	1644.887	73,158		249,592						(15,241)	249,592			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2020	03/31/2021	03/31/2021	Expiration	5,921	16,501,091	2787.07	144,293		786,059						(30,061)	786,059			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2020	04/01/2021	04/01/2021	Expiration	4,357	7,148,597	1640.814	157,802		528,069						(46,026)	528,069			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/03/2020	04/01/2021	04/01/2021	Expiration	3,659	6,005,314	1641.261	125,635		431,891						(36,643)	431,891			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2019	04/01/2021	04/01/2021	Expiration	1,418	2,410,925	1699.64	76,185		109,952						(11,110)	109,952			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/03/2019	04/01/2021	04/01/2021	Expiration	1,398	2,376,653	1699.752	75,102		108,225						(10,952)	108,225			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/04/2019	04/01/2021	04/01/2021	Expiration	699	1,189,621	1702.227	37,473		52,363						(5,465)	52,363			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2020	04/01/2021	04/01/2021	Expiration	5,695	15,834,276	2780.2	122,624		781,451						(35,765)	781,451			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/03/2020	04/01/2021	04/01/2021	Expiration	7,654	21,291,251	2781.79	219,667		1,192,850						(64,070)	1,192,850			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/03/2020	04/05/2021	04/05/2021	Expiration	1,919	3,149,377	1641.261	65,858		224,696						(19,209)	224,696			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2019	04/05/2021	04/05/2021	Expiration	1,403	2,393,161	1705.326	75,385		108,828						(10,994)	108,828			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/03/2020	04/05/2021	04/05/2021	Expiration	5,102	14,191,943	2781.79	153,369		851,856						(44,733)	851,856			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2020	04/06/2021	04/06/2021	Expiration	1,904	3,138,185	1648.238	71,237		256,967						(20,777)	256,967			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2020	04/06/2021	04/06/2021	Expiration	4,799	13,407,466	2793.97	114,526		681,802						(33,403)	681,802			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Expiration	3,031	4,997,976	1648.723	103,993		349,613						(30,331)	349,613			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Expiration	4,931	13,783,582	2795.2	139,059		705,894						(40,559)	705,894			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2019	04/08/2021	04/08/2021	Expiration	867	1,479,112	1705.511	46,296		63,545						(6,752)	63,545			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2020	04/08/2021	04/08/2021	Expiration	5,131	14,379,971	2802.48	150,471		678,431						(43,887)	678,431			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/09/2020	04/09/2021	04/09/2021	Expiration	6,045	10,004,845	1654.926	202,739		672,651						(59,132)	672,651			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/09/2019	04/09/2021	04/09/2021	Expiration	2,008	3,409,884	1698.078	107,070		169,588						(15,614)	169,588			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2019	04/09/2021	04/09/2021	Expiration	1,011	1,719,789	1701.865	53,829		81,516						(7,850)	81,516			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/09/2020	04/09/2021	04/09/2021	Expiration	17,874	50,160,164	2806.31	490,931		2,419,670						(143,188)	2,419,670			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/09/2020	04/12/2021	04/12/2021	Expiration	1,062	1,757,906	1654.926	34,858		113,591						(10,167)	113,591			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2019	04/12/2021	04/12/2021	Expiration	745	1,270,597	1705.241	39,643		59,707						(5,781)	59,707			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/09/2020	04/12/2021	04/12/2021	Expiration	3,950	11,083,810	2806.31	115,976		577,448						(33,826)	577,448			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2020	04/13/2021	04/13/2021	Expiration	6,451	18,083,192	2803.29	159,394		857,391						(46,490)	857,391			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	04/14/2021	Expiration	2,128	3,523,340	1655.748	78,689		234,894						(22,951)	234,894			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/15/2019	04/15/2021	04/15/2021	Expiration	965	1,644,581	1704.836	51,640		80,062						(7,531)	80,062			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2020	04/16/2021	04/16/2021	Expiration	6,231	10,320,499	1656.443	221,177		754,452						(64,510)	754,452			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2019	04/16/2021	04/16/2021	Expiration	711	1,212,257	1704.791	37,822		62,432						(5,516)	62,432			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/16/2019	04/16/2021	04/16/2021	Expiration	1,841	3,141,820	1706.599	98,653		158,306						(14,387)	158,306			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/16/2020	04/16/2021	04/16/2021	Expiration	4,397	12,328,195	2803.63	97,204		633,391						(28,351)	633,391			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2020	04/16/2021	04/16/2021	Expiration	12,959	36,430,477	2811.14	382,252		1,998,147						(111,490)	1,998,147			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2020	04/19/2021	04/19/2021	Expiration	3,748	10,536,615	2811.14	101,287		561,478						(29,542)	561,478			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2020	04/20/2021	04/20/2021	Expiration	4,767	13,379,671	2806.96	135,130		733,800						(39,413)	733,800			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2020	04/20/2021	04/20/2021	Expiration	9,267	26,161,697	2823.16	244,090		2,814,746						(71,193)	2,814,746			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	04/21/2021	Expiration	6,580	18,435,327	2801.6	156,839		1,065,987						(45,745)	1,065,987			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2019	04/22/2021	04/22/2021	Expiration	2,216	3,770,562	1701.541	119,150		207,867						(17,376)	207,867			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2020	04/23/2021	04/23/2021	Expiration	5,084	8,408,771	1653.825	170,772		640,405						(49,809)	640,405			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2019	04/23/2021	04/23/2021	Expiration	350	595,053	1700.187	18,804		34,873						(2,742)	34,873			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2019	04/23/2021	04/23/2021	Expiration	975	1,662,043	1705.039	52,521		92,397						(7,659)	92,397			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2020	04/23/2021	04/23/2021	Expiration	11,515	32,341,103	2808.54	323,860		1,909,603						(94,459)	1,909,603			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2020	04/26/2021	04/26/2021	Expiration	1,696	2,805,651	1653.825	56,537		203,959						(16,490)	203,959			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2019	04/26/2021	04/26/2021	Expiration	686	1,168,256	1703.98	37,034		63,821						(5,401)	63,821			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2020	04/26/2021	04/26/2021	Expiration	3,785	10,631,440	2808.54	114,039		630,614						(33,261)	630,614			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2020	04/27/2021	04/27/2021	Expiration	968	1,604,004	1657.04	36,250		135,959						(10,573)	135,959			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2020	04/27/2021	04/27/2021	Expiration	6,022	16,953,214	2814.98	164,500		929,045						(47,979)	929,045			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Expiration	10,466	29,967,813	2863.39	281,996		927,469						(82,249)	927,469			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2019	04/29/2021	04/29/2021	Expiration	904	1,540,969	1703.993	48,695		90,739						(7,101)	90,739			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2020	04/29/2021	04/29/2021	Expiration	5,888	16,617,348	2822.14	131,889		875,791						(38,468)	875,791			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2019	04/30/2021	04/30/2021	Expiration	515	874,622	1697.839	27,638		53,006						(5,182)	53,006			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/02/2019	04/30/2021	04/30/2021	Expiration	458	778,025	1700.349	24,741		45,934						(4,639)	45,934			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/30/2019	04/30/2021	04/30/2021	Expiration	2,425	4,141,337	1707.909	130,866		225,087						(19,085)	225,087			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2020	04/30/2021	04/30/2021	Expiration	11,598	32,596,322	2810.57	320,090		1,957,550						(120,034)	1,957,550			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/30/2020	04/30/2021	04/30/2021	Expiration	4,765	13,422,292	2817.08	109,457		705,565						(31,925)	705,565			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2019	05/03/2021	05/03/2021	Expiration	944	1,610,939	1706.501	51,067		96,275						(9,575)	96,275			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2020	05/03/2021	05/03/2021	Expiration	5,706	16,035,751	2810.57	152,786		1,039,527						(57,295)	1,039,527			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2019	05/06/2021	05/06/2021	Expiration	1,121	1,908,006	1702.323	60,293		130,929						(11,305)	130,929			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2020	05/06/2021	05/06/2021	Expiration	5,447	15,303,394	2809.28	129,416		1,025,657						(48,531)	1,025,657			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2019	05/07/2021	05/07/2021	Expiration	1,529	2,585,080	1690.478	82,206		203,047						(15,414)	203,047			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2021	05/07/2021	Expiration	1,529	2,585,395	1690.731	81,698		202,655						(15,318)	202,655			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2020	05/07/2021	05/07/2021	Expiration	11,548	32,564,456	2819.86	304,077		2,258,289						(114,029)	2,258,289			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2019	05/10/2021	05/10/2021	Expiration	613	1,037,723	1693.047	33,000		82,253						(6,187)	82,253			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2020	05/10/2021	05/10/2021	Expiration	4,707	13,271,956	2819.86	136,361		987,716						(51,136)	987,716			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2020	05/12/2021	05/12/2021	Expiration	6,931	19,490,134	2811.95	175,163		1,144,991						(65,686)	1,144,991			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/15/2019	05/14/2021	05/14/2021	Expiration	520	875,277	1684.614	28,140		70,846						(5,276)	70,846			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/16/2019	05/14/2021	05/14/2021	Expiration	473	799,303	1688.994	25,658		62,456						(4,811)	62,456			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Expiration	4,478	12,576,213	2808.74	102,941		848,133						(38,603)	848,133			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2019	05/17/2021	05/17/2021	Expiration	869	1,465,047	1685.622	46,662		116,261						(8,749)	116,261			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2020	05/18/2021	05/18/2021	Expiration	9,683	28,602,335	2953.91	269,572		2,122,127						(101,090)	2,122,127			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2020	05/19/2021	05/19/2021	Expiration	1,186	1,964,069	1656.559	39,490		138,831						(14,809)	138,831			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2020	05/20/2021	05/20/2021	Expiration	4,616	13,033,223	2823.49	105,997		768,815						(39,749)	768,815			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2021	05/21/2021	Expiration	2,024	3,420,013	1690.087	108,072		254,863						(20,264)	254,863			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2020	05/21/2021	05/21/2021	Expiration	11,299	31,893,802	2822.73	312,786		2,038,309						(117,295)	2,038,309			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2019	05/24/2021	05/24/2021	Expiration	874	1,471,047	1683.425	46,191		117,309						(8,661)	117,309			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2020	05/24/2021	05/24/2021	Expiration	3,881	10,955,413	2822.73	101,500		704,187						(38,063)	704,187			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2020	05/25/2021	05/25/2021	Expiration	2,607	7,359,792	2822.73	80,637		490,573						(30,239)	490,573			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2020	05/26/2021	05/26/2021	Expiration	4,424	12,523,024	2830.96	109,575		723,506						(41,091)	723,506			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2020	05/26/2021	05/26/2021	Expiration	6,868	20,548,752	2991.77	216,755		992,195						(81,283)	992,195			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2020	05/27/2021	05/27/2021	Expiration	9,475	28,767,388	3036.13	278,789		1,445,816						(104,546)	1,445,816			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2019	05/28/2021	05/28/2021	Expiration	693	1,153,698	1665.091	35,995		106,763						(6,749)	106,763			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/29/2019	05/28/2021	05/28/2021	Expiration	1,478	2,470,535	1671.639	77,822		218,050						(14,592)	218,050			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/30/2019	05/28/2021	05/28/2021	Expiration	608	1,017,586	1673.368	31,749		88,668						(5,953)	88,668			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/29/2020	05/28/2021	05/28/2021	Expiration	13,570	38,502,838	2837.4	366,761		2,278,754						(137,535)	2,278,754			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2020	06/02/2021	06/02/2021	Expiration	6,005	17,068,119	2842.31	137,963		953,212						(63,233)	953,212			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/03/2020	06/03/2021	06/03/2021	Expiration	4,202	11,977,551	2850.37	104,925		644,677						(48,090)	644,677			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/04/2019	06/04/2021	06/04/2021	Expiration	2,484	4,182,978	1684.125	131,764		350,904						(30,196)	350,904			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/05/2020	06/04/2021	06/04/2021	Expiration	11,274	32,256,229	2861.12	335,626		1,834,955						(153,829)	1,834,955			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2019	06/07/2021	06/07/2021	Expiration	1,137	1,934,369	1701.853	60,546		136,899						(13,875)	136,899			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/05/2020	06/07/2021	06/07/2021	Expiration	3,791	10,847,284	2861.12	97,287		570,204						(44,590)	570,204			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/08/2020	06/08/2021	06/08/2021	Expiration	1,568	2,638,864	1683.306	53,679		178,573						(24,603)	178,573			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2020	06/09/2021	06/09/2021	Expiration	6,100	17,443,635	2859.52	144,501		833,906						(66,230)	833,906			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2020	06/10/2021	06/10/2021	Expiration	2,005	3,361,191	1676.188	72,569		252,677						(33,261)	252,677			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/12/2019	06/11/2021	06/11/2021	Expiration	1,287	2,191,529	1702.79	68,814		153,169						(15,770)	153,169			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2019	06/11/2021	06/11/2021	Expiration	2,858	4,875,065	1705.661	153,077		331,945						(35,080)	331,945			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/12/2020	06/11/2021	06/11/2021	Expiration	11,224	31,858,420	2838.51	306,373		1,954,822						(140,421)	1,954,822			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2019	06/14/2021	06/14/2021	Expiration	1,088	1,854,160	1704.256	57,850		123,755						(13,257)	123,755			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/12/2020	06/14/2021	06/14/2021	Expiration	3,883	11,022,990	2838.51	123,781		695,105						(56,733)	695,105			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2020	06/16/2021	06/16/2021	Expiration	1,061	1,775,661	1673.01	41,373		146,772						(18,963)	146,772			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2020	06/16/2021	06/16/2021	Expiration	4,723	13,455,297	2848.63	108,953		629,569						(49,937)	629,569			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2019	06/17/2021	06/17/2021	Expiration	1,460	2,483,314	1700.806	77,976		149,028						(17,870)	149,028			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2019	06/18/2021	06/18/2021	Expiration	1,629	2,775,633	1704.393	87,155		137,471						(19,973)	137,471			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/19/2019	06/18/2021	06/18/2021	Expiration	1,348	2,299,651	1706.494	71,979		110,925						(16,495)	110,925			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/19/2020	06/18/2021	06/18/2021	Expiration	11,367	32,325,293	2843.9	318,147		1,300,495						(145,817)	1,300,495			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2019	06/21/2021	06/21/2021	Expiration	526	899,671	1710.732	28,250		48,771						(6,474)	48,771			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/19/2020	06/21/2021	06/21/2021	Expiration	4,579	13,022,929	2843.9	135,339		658,175						(62,030)	658,175			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2020	06/24/2021	06/24/2021	Expiration	2,002	3,332,490	1664.462	77,494		254,880						(35,518)	254,880			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2020	06/24/2021	06/24/2021	Expiration	4,442	12,590,666	2834.35	112,358		623,633						(51,498)	623,633			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/26/2019	06/25/2021	06/25/2021	Expiration	1,759	2,992,142	1701.496	94,851		189,980						(21,737)	189,980			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2019	06/25/2021	06/25/2021	Expiration	821	1,400,935	1705.553	44,410		85,406						(10,177)	85,406			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2019	06/25/2021	06/25/2021	Expiration	2,105	3,591,409	1706.534	114,207		216,747						(26,172)	216,747			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/26/2020	06/25/2021	06/25/2021	Expiration	11,346	32,120,269	2830.9	309,291		1,827,358						(141,758)	1,827,358			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2020	06/25/2021	06/25/2021	Expiration	4,156	11,793,527	2837.4	102,611		592,075						(47,030)	592,075			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2020	06/25/2021	06/25/2021	Expiration	10,514	32,423,568	3083.76	285,329		1,962,888						(130,776)	1,962,888			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/26/2020	06/26/2021	06/26/2021	Expiration	11,044	33,232,421	3009.05	320,928		1,686,043						(147,092)	1,686,043			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/26/2020	06/27/2021	06/27/2021	Expiration	9,388	28,249,421	3009.05	233,006		2,020,853						(106,794)	2,020,853			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2019	06/28/2021	06/28/2021	Expiration	502	858,414	1711.272	27,040		48,288						(6,197)	48,288			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/26/2020	06/28/2021	06/28/2021	Expiration	3,428	9,704,364	2830.9	110,492		576,662						(50,642)	576,662			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/26/2020	06/28/2021	06/28/2021	Expiration	8,056	24,241,541	3009.05	222,777		938,982						(102,106)	938,982			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/29/2020	06/29/2021	06/29/2021	Expiration	625	1,041,583	1666.93	24,477		87,213						(11,219)	87,213			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/29/2020	06/29/2021	06/29/2021	Expiration	4,391	12,464,342	2838.67	108,944		618,113						(49,933)	618,113			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/30/2020	06/30/2021	06/30/2021	Expiration	1,187	1,981,986	1669.491	41,843		135,293						(19,178)	135,293			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2019	07/01/2021	07/01/2021	Expiration	668	1,146,232	1715.916	36,565		64,240						(9,903)	64,240			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2019	07/02/2021	07/02/2021	Expiration	492	847,402	1722.034	26,947		45,057						(7,298)	45,057			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2020	07/02/2021	07/02/2021	Expiration	11,779	33,511,736	2845.05	327,626		1,802,077						(177,464)	1,802,077			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	07/07/2021	Expiration	7,420	21,113,481	2845.51	181,993		1,075,213						(98,579)	1,075,213			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/09/2019	07/09/2021	07/09/2021	Expiration	1,062	1,820,722	1715.156	58,081		108,000						(15,730)	108,000			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2019	07/09/2021	07/09/2021	Expiration	1,441	2,472,243	1715.281	79,112		146,455						(21,426)	146,455			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2019	07/09/2021	07/09/2021	Expiration	733	1,259,092	1717.945	40,291		72,520						(10,912)	72,520			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/09/2020	07/09/2021	07/09/2021	Expiration	4,215	11,969,615	2839.72	98,872		638,343						(53,556)	638,343			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2020	07/09/2021	07/09/2021	Expiration	9,933	28,273,023	2846.36	282,896		1,593,720						(153,236)	1,593,720			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2019	07/12/2021	07/12/2021	Expiration	933	1,608,544	1723.476	51,313		89,744						(13,897)	89,744			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2020	07/12/2021	07/12/2021	Expiration	4,007	11,404,701	2846.36	112,990		665,237						(61,203)	665,237			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/13/2020	07/13/2021	07/13/2021	Expiration	638	1,065,478	1671.205	25,785		90,889						(13,967)	90,889			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2019	07/15/2021	07/15/2021	Expiration	1,001	1,725,700	1723.444	54,705		92,449						(14,816)	92,449			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2020	07/15/2021	07/15/2021	Expiration	4,146	11,860,933	2861.13	101,139		533,231						(54,784)	533,231			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2019	07/16/2021	07/16/2021	Expiration	931	1,597,315	1716.121	51,114		89,904						(13,843)	89,904			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/18/2019	07/16/2021	07/16/2021	Expiration	544	934,696	1717.851	29,723		51,617						(8,050)	51,617			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2019	07/19/2021	07/19/2021	Expiration	933	1,598,916	1714.179	50,846		81,241						(13,771)	81,241			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2020	07/20/2021	07/20/2021	Expiration	1,130	1,895,937	1677.845	39,764		123,939						(21,539)	123,939			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2019	07/22/2021	07/22/2021	Expiration	865	1,480,667	1712.377	47,381		86,678						(12,832)	86,678			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2020	07/22/2021	07/22/2021	Expiration	5,448	15,618,387	2866.7	134,512		628,534						(72,861)	628,534			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/23/2019	07/23/2021	07/23/2021	Expiration	4,380	7,541,884	1722.026	242,849		424,126						(65,772)	424,126			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2019	07/23/2021	07/23/2021	Expiration	790	1,360,422	1722.677	43,942		75,962						(11,901)	75,962			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/24/2019	07/23/2021	07/23/2021	Expiration	928	1,599,721	1723.439	51,671		88,577						(13,994)	88,577			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/26/2019	07/26/2021	07/26/2021	Expiration	644	1,111,740	1726.07	36,132		60,844						(9,786)	60,844			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2019	07/29/2021	07/29/2021	Expiration	892	1,539,635	1725.122	49,884		90,536						(13,510)	90,536			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/30/2019	07/30/2021	07/30/2021	Expiration	2,428	4,192,427	1726.584	136,673		237,130						(37,016)	237,130			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2019	08/02/2021	08/02/2021	Expiration	2,309	3,926,996	1700.669	128,805		281,935						(40,252)	281,935			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/04/2020	08/04/2021	08/04/2021	Expiration	8,599	28,431,790	3306.51	294,452		1,773,996						(184,032)	1,773,996			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/07/2019	08/06/2021	08/06/2021	Expiration	1,974	3,339,867	1691.536	109,548		266,872						(34,234)	266,872			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/08/2019	08/06/2021	08/06/2021	Expiration	830	1,413,391	1702.187	46,359		103,386						(14,487)	103,386			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2019	08/09/2021	08/09/2021	Expiration	1,211	2,057,594	1698.922	66,460		153,490						(20,769)	153,490			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/11/2020	08/11/2021	08/11/2021	Expiration	10,114	33,717,318	3333.69	338,328		4,186,612						(211,455)	4,186,612			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/12/2020	08/12/2021	08/12/2021	Expiration	4,199	12,118,640	2886.12	113,545		589,961						(70,965)	589,961			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/14/2019	08/13/2021	08/13/2021	Expiration	906	1,525,447	1683.762	49,424		142,257						(15,445)	142,257			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/16/2019	08/16/2021	08/16/2021	Expiration	1,157	1,960,773	1694.351	63,137		172,849						(19,730)	172,849			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/18/2020	08/18/2021	08/18/2021	Expiration	1,166	1,971,671	1691.319	38,115		109,459						(23,822)	109,459			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/21/2019	08/20/2021	08/20/2021	Expiration	639	1,086,942	1699.923	35,217		85,079						(11,005)	85,079			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/23/2019	08/23/2021	08/23/2021	Expiration	1,236	2,088,101	1688.826	67,237		179,951						(21,012)	179,951			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/27/2019	08/27/2021	08/27/2021	Expiration	1,198	2,026,780	1692.112	65,870		173,689						(20,584)	173,689			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/29/2019	08/27/2021	08/27/2021	Expiration	724	1,230,859	1700.145	39,880		99,167						(12,462)	99,167			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2019	08/30/2021	08/30/2021	Expiration	1,428	2,429,622	1701.116	78,720		196,559						(24,600)	196,559			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2020	09/02/2021	09/02/2021	Expiration	1,053	1,791,729	1701.983	36,792		107,138						(26,061)	107,138			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/03/2019	09/03/2021	09/03/2021	Expiration	1,320	2,241,512	1698.697	73,073		185,189						(25,880)	185,189			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2019	09/03/2021	09/03/2021	Expiration	839	1,435,585	1711.644	46,369		106,849						(16,422)	106,849			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/03/2020	09/03/2021	09/03/2021	Expiration	2,701	7,795,822	2886.8	70,041		367,622						(49,613)	367,622			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/08/2020	09/08/2021	09/08/2021	Expiration	499	841,226	1686.401	21,115		72,821						(14,956)	72,821			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2019	09/10/2021	09/10/2021	Expiration	357	613,212	1719.532	19,500		36,745						(6,906)	36,745			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/13/2019	09/13/2021	09/13/2021	Expiration	1,296	2,227,411	1718.629	70,609		135,918						(25,007)	135,918			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Expiration	855	1,449,279	1694.198	30,817		82,230						(21,829)	82,230			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2019	09/16/2021	09/16/2021	Expiration	636	1,090,800	1713.864	34,687		68,068						(12,285)	68,068			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2020	09/16/2021	09/16/2021	Expiration	9,240	31,283,138	3385.49	280,166		3,443,370						(198,451)	3,443,370			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/19/2019	09/17/2021	09/17/2021	Expiration	721	1,237,943	1715.875	39,243		69,150						(13,898)	69,150			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/18/2019	09/17/2021	09/17/2021	Expiration	802	1,376,531	1716.605	43,636		76,274						(15,454)	76,274			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2019	09/20/2021	09/20/2021	Expiration	618	1,059,308	1713.787	33,686		53,783						(11,930)	53,783			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2020	09/22/2021	09/22/2021	Expiration	8,434	27,964,404	3315.57	248,022		3,171,700						(175,683)	3,171,700			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2019	09/23/2021	09/23/2021	Expiration	757	1,296,677	1713.966	41,234		72,595						(14,604)	72,595			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/24/2019	09/24/2021	09/24/2021	Expiration	1,161	1,986,193	1710.495	63,558		115,346						(22,510)	115,346			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2019	09/24/2021	09/24/2021	Expiration	864	1,480,982	1713.802	47,095		82,983						(16,680)	82,983			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/24/2020	09/24/2021	09/24/2021	Expiration	3,804	10,884,656	2861.13	102,397		433,481						(72,531)	433,481			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2019	09/27/2021	09/27/2021	Expiration	794	1,360,290	1714.255	43,257		76,170						(15,320)	76,170			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Expiration	2,069	3,490,340	1687.158	87,259		232,325						(61,808)	232,325			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2019	09/30/2021	09/30/2021	Expiration	779	1,338,129	1717.112	42,954		56,228						(15,213)	56,228			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2020	09/30/2021	09/30/2021	Expiration	5,044	14,509,621	2876.71	142,741		337,106						(101,108)	337,106			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2019	10/01/2021	10/01/2021	Expiration	1,913	3,242,860	1695.382	105,393		190,356						(41,718)	190,356			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2019	10/01/2021	10/01/2021	Expiration	1,585	2,707,766	1707.946	87,190		137,858						(34,513)	137,858			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2020	10/01/2021	10/01/2021	Expiration	6,900	23,329,151	3380.8	184,751		742,129						(146,262)	742,129			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2019	10/04/2021	10/04/2021	Expiration	626	1,069,384	1707.474	34,434		52,951						(13,630)	52,951			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2020	10/06/2021	10/06/2021	Expiration	7,154	20,643,836	2885.48	207,796		542,338						(164,505)	542,338			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	10/07/2021	Expiration	1,801	3,059,342	1698.641	62,269		143,971						(49,297)	143,971			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2020	10/08/2021	10/08/2021	Expiration	213,520	21,352,000	100	273,020								(216,141)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/08/2019	10/08/2021	10/08/2021	Expiration	1,651	2,796,801	1693.963	89,498		178,961						(35,426)	178,961			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2019	10/11/2021	10/11/2021	Expiration	273	467,247	1711.267	14,765		24,122						(5,844)	24,122			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	10/14/2021	Expiration	1,551	2,641,678	1703.181	60,428		150,604						(47,839)	150,604			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	10/14/2021	Expiration	5,147	14,949,152	2904.29	141,269		402,085						(111,838)	402,085			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2020	10/20/2021	10/20/2021	Expiration	6,135	17,793,589	2900.11	192,706		668,736						(152,559)	668,736			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2021	10/21/2021	Expiration	756	1,298,560	1718.769	41,294		79,879						(16,346)	79,879			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Expiration	4,768	13,821,186	2898.93	139,513		497,719						(110,448)	497,719			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2019	10/22/2021	10/22/2021	Expiration	512	880,498	1718.296	28,088		55,716						(11,118)	55,716			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/22/2020	10/22/2021	10/22/2021	Expiration	3,687	10,704,425	2903.38	103,515		368,611						(81,950)	368,611			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2019	10/25/2021	10/25/2021	Expiration	1,309	2,250,246	1719.128	71,558		144,755						(28,325)	144,755			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2020	10/26/2021	10/26/2021	Expiration	5,206	15,053,660	2891.43	170,139		686,678						(134,693)	686,678			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2020	10/27/2021	10/27/2021	Expiration	5,968	17,179,443	2878.54	170,435		716,364						(134,928)	716,364			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2021	10/28/2021	Expiration	1,178	2,026,980	1720.818	64,661		130,903						(25,595)	130,903			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2019	10/29/2021	10/29/2021	Expiration	1,331	2,292,363	1722.145	73,126		146,339						(28,946)	146,339			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/29/2019	10/29/2021	10/29/2021	Expiration	1,985	3,423,252	1724.535	108,859		213,482						(43,090)	213,482			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/30/2019	10/29/2021	10/29/2021	Expiration	588	1,014,886	1726.445	32,273		62,099						(12,775)	62,099			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/29/2020	10/29/2021	10/29/2021	Expiration	4,634	13,264,774	2862.36	120,104		675,993						(95,083)	675,993			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2019	11/01/2021	11/01/2021	Expiration	494	853,660	1728.277	27,146		53,217						(11,877)	53,217			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2020	11/02/2021	11/02/2021	Expiration	1,131	1,910,011	1688.248	48,632		149,847						(42,553)	149,847			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2020	11/02/2021	11/02/2021	Expiration	4,212	12,127,256	2879.47	131,644		658,175						(115,189)	658,175			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2020	11/04/2021	11/04/2021	Expiration	1,727	2,922,160	1692.44	66,882		211,839						(58,522)	211,839			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2019	11/04/2021	11/04/2021	Expiration	570	987,070	1730.734	31,488		64,889						(13,776)	64,889			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2020	11/04/2021	11/04/2021	Expiration	5,226	15,084,968	2886.62	170,026		817,298						(148,773)	817,298			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/05/2019	11/05/2021	11/05/2021	Expiration	1,131	1,958,944	1731.778	62,294		131,136						(27,254)	131,136			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/06/2019	11/05/2021	11/05/2021	Expiration	1,194	2,070,088	1733.676	65,829		136,158						(28,800)	136,158			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2019	11/05/2021	11/05/2021	Expiration	2,001	3,470,588	1734.697	110,365		226,098						(48,285)	226,098			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2019	11/08/2021	11/08/2021	Expiration	566	982,070	1735.737	31,083		63,654						(13,599)	63,654			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2019	11/11/2021	11/11/2021	Expiration	764	1,325,258	1734.68	42,143		86,401						(18,438)	86,401			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2020	11/11/2021	11/11/2021	Expiration	3,924	11,497,394	2929.73	119,813		441,236						(104,837)	441,236			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/12/2019	11/12/2021	11/12/2021	Expiration	1,400	2,429,484	1734.836	77,986		165,606						(34,119)	165,606			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/12/2020	11/12/2021	11/12/2021	Expiration	4,736	13,834,864	2921.44	146,116		629,398						(127,852)	629,398			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2019	11/15/2021	11/15/2021	Expiration	413	718,438	1740.242	22,918		47,113						(10,027)	47,113			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2020	11/16/2021	11/16/2021	Expiration	1,960	3,383,018	1726.354	73,555		184,522						(64,361)	184,522			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2020	11/16/2021	11/16/2021	Expiration	4,920	14,487,908	2944.82	165,375		599,043						(144,703)	599,043			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2019	11/18/2021	11/18/2021	Expiration	323	562,257	1738.528	17,767		35,502						(7,773)	35,502			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2020	11/18/2021	11/18/2021	Expiration	5,881	17,246,002	2932.49	180,263		654,734						(157,730)	654,734			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2019	11/19/2021	11/19/2021	Expiration	530	918,096	1733.697	29,104		60,118						(12,733)	60,118			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/19/2019	11/19/2021	11/19/2021	Expiration	931	1,617,354	1736.626	51,432		103,000						(22,501)	103,000			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/19/2020	11/19/2021	11/19/2021	Expiration	3,337	9,791,982	2934.16	88,631		326,366						(77,552)	326,366			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/22/2019	11/22/2021	11/22/2021	Expiration	389	675,465	1736.153	21,277		44,427						(9,309)	44,427			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/23/2020	11/23/2021	11/23/2021	Expiration	4,462	13,107,802	2937.87	150,677		546,684						(131,843)	546,684			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2020	11/24/2021	11/24/2021	Expiration	4,583	13,488,752	2943.53	142,034		470,816						(124,280)	470,816			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2020	11/24/2021	11/24/2021	Expiration	4,073	12,011,484	2949.12	119,869		385,891						(104,886)	385,891			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/26/2019	11/26/2021	11/26/2021	Expiration	887	1,546,698	1743.65	49,649		78,076						(21,721)	78,076			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2020	11/26/2021	11/26/2021	Expiration	1,121	3,299,828	2943.53	27,267		58,366						(23,859)	58,366			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/30/2020	11/30/2021	11/30/2021	Expiration	1,438	2,475,281	1721.686	58,421		112,634						(51,118)	112,634			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/02/2020	12/02/2021	12/02/2021	Expiration	4,503	13,230,810	2938.16	136,437		255,032						(130,752)	255,032			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2020	12/03/2021	12/03/2021	Expiration	4,518	7,811,627	1728.884	184,334		370,925						(176,653)	370,925			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/05/2019	12/03/2021	12/03/2021	Expiration	345	600,469	1739.088	19,395		29,345						(9,294)	29,345			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2020	12/03/2021	12/03/2021	Expiration	4,189	12,311,142	2938.98	124,746		240,881						(119,548)	240,881			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2020	12/06/2021	12/06/2021	Expiration	3,421	5,915,349	1728.884	150,507		328,017						(144,236)	328,017			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Expiration	2,046	3,529,728	1724.827	92,712		211,017						(88,849)	211,017			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/09/2020	12/09/2021	12/09/2021	Expiration	4,363	12,862,219	2947.76	130,127		314,757						(124,705)	314,757			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/11/2020	12/10/2021	12/10/2021	Expiration	7,227	12,465,940	1724.798	295,779		710,065						(283,455)	710,065			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2019	12/10/2021	12/10/2021	Expiration	1,082	1,883,628	1740.576	59,899		109,892						(28,702)	109,892			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/11/2019	12/10/2021	12/10/2021	Expiration	851	1,483,563	1743.64	47,177		83,793						(22,606)	83,793			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2019	12/10/2021	12/10/2021	Expiration	210	368,468	1751.851	11,717		18,987						(5,615)	18,987			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/11/2020	12/13/2021	12/13/2021	Expiration	2,094	3,611,367	1724.798	91,216		225,446						(87,415)	225,446			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2019	12/13/2021	12/13/2021	Expiration	770	1,346,251	1748.551	43,080		72,515						(20,643)	72,515			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2020	12/15/2021	12/15/2021	Expiration	801	1,382,704	1726.286	28,746		63,300						(27,548)	63,300			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2020	12/15/2021	12/15/2021	Expiration	6,364	18,745,996	2945.55	196,682		592,824						(188,487)	592,824			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2020	12/16/2021	12/16/2021	Expiration	5,632	16,574,746	2942.81	178,179		571,720						(170,754)	571,720			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/18/2019	12/17/2021	12/17/2021	Expiration	475	830,938	1749.316	26,756		41,401						(12,821)	41,401			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2019	12/20/2021	12/20/2021	Expiration	762	1,340,055	1757.877	42,748		54,201						(20,483)	54,201			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Expiration	1,772	3,053,195	1723.079	68,848		165,040						(65,979)	165,040			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/24/2019	12/23/2021	12/23/2021	Expiration	849	1,492,206	1757.124	47,900		72,396						(22,952)	72,396			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2019	12/23/2021	12/23/2021	Expiration	582	1,023,419	1759.163	32,749		48,409						(15,692)	48,409			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/29/2020	12/29/2021	12/29/2021	Expiration	1,696	2,920,727	1722.352	55,713		140,648						(53,392)	140,648			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/29/2020	12/29/2021	12/29/2021	Expiration	5,669	16,662,776	2939.13	184,826		683,985						(177,125)	683,985			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2019	12/30/2021	12/30/2021	Expiration	776	1,364,185	1756.966	43,654		75,546						(20,918)	75,546			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	12/31/2021	12/31/2021	Expiration	6,203	10,723,867	1728.779	266,457		716,194						(255,354)	716,194			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2019	12/31/2021	12/31/2021	Expiration	787	1,384,022	1758.862	44,566		76,676						(21,354)	76,676			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/02/2020	12/31/2021	12/31/2021	Expiration	286	503,331	1759.44	16,157		27,711						(8,415)	27,711			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	12/31/2021	12/31/2021	Expiration	8,705	25,681,244	2950.19	269,364		923,472						(258,141)	923,472			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2020	01/06/2021	01/06/2021	Expiration	9,862	32,013,500	3246.28	428,878								(17,870)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/09/2020	01/09/2021	01/09/2021	Expiration	8,289	27,144,062	3274.7	375,503								(15,646)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/13/2020	01/13/2021	01/13/2021	Expiration	9,828	32,317,385	3288.13	444,263								(18,511)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/16/2020	01/16/2021	01/16/2021	Expiration	7,058	23,410,699	3316.81	329,814								(13,742)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/22/2020	01/22/2021	01/22/2021	Expiration	11,589	38,495,366	3321.75	537,970								(22,415)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2020	01/23/2021	01/23/2021	Expiration	8,384	27,881,145	3325.54	392,913								(16,371)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2020	02/05/2021	02/05/2021	Expiration	9,187	30,636,435	3334.69	405,131								(50,641)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2020	02/07/2021	02/07/2021	Expiration	9,665	32,161,163	3327.71	452,243								(56,530)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2020	02/08/2021	02/08/2021	Expiration	10,975	36,522,718	3327.71	502,124								(62,765)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2020	02/09/2021	02/09/2021	Expiration	11,565	38,486,466	3327.71	510,731								(63,841)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/12/2020	02/12/2021	02/12/2021	Expiration	10,959	37,034,138	3379.45	491,930								(61,491)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/13/2020	02/13/2021	02/13/2021	Expiration	9,171	30,941,181	3373.94	440,067								(55,008)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/18/2020	02/18/2021	02/18/2021	Expiration	8,204	27,651,408	3370.29	352,174								(44,022)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/20/2020	02/20/2021	02/20/2021	Expiration	7,972	26,891,800	3373.23	369,601								(46,200)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2020	02/24/2021	02/24/2021	Expiration	480	1,549,017	3225.89	22,306		34,853						(2,788)	34,853			
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/26/2020	02/26/2021	02/26/2021	Expiration	15,465	48,194,208	3116.39	1,395,539		3,396,435						(174,442)	3,396,435			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/26/2020	02/26/2021	02/26/2021	Expiration	169	4,546,350	26957.59	79,118		105,095						(9,890)	105,095			
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/27/2020	02/27/2021	02/27/2021	Expiration	632	1,883,448	2978.76	25,992		42,378						(3,249)	42,378			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/04/2020	03/04/2021	03/04/2021	Expiration	10,367	32,449,684	3130.12	346,251								(72,136)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/09/2020	03/09/2021	03/09/2021	Expiration	10,528	28,916,060	2746.56	251,701		2,754,345						(52,438)	2,754,345			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2020	03/24/2021	03/24/2021	Expiration	13,453	32,924,825	2447.33	289,137		1,926,594						(60,237)	1,926,594			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/26/2020	03/26/2021	03/26/2021	Expiration	11,580	30,457,250	2630.07	255,232		1,526,939						(53,173)	1,526,939			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/30/2020	03/30/2021	03/30/2021	Expiration	9,305	24,439,680	2626.65	218,805		830,701						(45,584)	830,701			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2020	03/31/2021	03/31/2021	Expiration	14,185	36,661,837	2584.59	332,949		1,152,189						(69,364)	1,152,189			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2020	04/02/2021	04/02/2021	Expiration	12,162	30,732,427	2526.9	243,118		1,205,902						(70,909)	1,205,902			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/03/2020	04/03/2021	04/03/2021	Expiration	11,610	28,893,065	2488.65	248,085		2,128,246						(72,358)	2,128,246			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/03/2020	04/04/2021	04/04/2021	Expiration	12,731	31,683,586	2488.65	262,577		1,675,861						(76,585)	1,675,861			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/03/2020	04/05/2021	04/05/2021	Expiration	11,293	28,104,216	2488.65	227,557		1,831,986						(66,371)	1,831,986			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Expiration	11,645	30,967,695	2659.41	291,375		2,576,865						(84,984)	2,576,865			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2020	04/08/2021	04/08/2021	Expiration	10,910	30,003,518	2749.98	270,547		1,780,746						(78,909)	1,780,746			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/13/2020	04/13/2021	04/13/2021	Expiration	11,099	30,651,246	2761.63	278,620		3,540,303						(81,264)	3,540,303			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021	04/14/2021	Expiration	10,461	29,773,906	2846.06	280,344		3,542,019						(81,767)	3,542,019			
Nasdaq 100 Indx Opt MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2020	04/17/2021	04/17/2021	Expiration	329	946,731	2874.56	23,195		228,320						(6,765)	228,320			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/27/2020	04/27/2021	04/27/2021	Expiration	9,930	28,583,418	2878.48	265,693		1,793,629						(77,494)	1,793,629			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/29/2020	04/29/2021	04/29/2021	Expiration	11,106	32,647,575	2939.51	288,868		1,229,780						(84,253)	1,229,780			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2020	05/05/2021	05/05/2021	Expiration	10,804	30,989,483	2868.44	278,474		2,152,306						(104,428)	2,152,306			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/06/2020	05/06/2021	05/06/2021	Expiration	11,197	31,892,850	2848.42	286,030		2,364,867						(107,261)	2,364,867			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/11/2020	05/11/2021	05/11/2021	Expiration	12,161	35,634,551	2930.32	352,388		4,481,167						(132,146)	4,481,167			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/19/2020	05/19/2021	05/19/2021	Expiration	12,824	37,483,752	2922.94	370,498		3,228,726						(138,937)	3,228,726			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2020	05/22/2021	05/22/2021	Expiration	11,459	33,865,576	2955.45	308,758		3,333,901						(115,784)	3,333,901			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2020	05/23/2021	05/23/2021	Expiration	10,511	31,064,951	2955.45	289,502		1,938,236						(108,563)	1,938,236			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2020	05/24/2021	05/24/2021	Expiration	9,754	28,826,626	2955.45	278,224		1,525,131						(104,334)	1,525,131			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2020	05/25/2021	05/25/2021	Expiration	7,003	20,698,140	2955.45	199,997		1,354,968						(74,999)	1,354,968			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Expiration	9,216	27,921,422	3029.73	278,951		578,900						(104,607)	578,900			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/01/2020	06/01/2021	06/01/2021	Expiration	10,755	32,864,956	3055.73	331,186		1,126,935						(151,794)	1,126,935			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/03/2020	06/03/2021	06/03/2021	Expiration	9,724	30,367,857	3122.87	286,403		1,768,615						(131,268)	1,768,615			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/04/2020	06/04/2021	06/04/2021	Expiration	11,782	36,669,847	3112.35	350,536		1,904,302						(160,662)	1,904,302			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/09/2020	06/09/2021	06/09/2021	Expiration	9,891	31,722,782	3207.18	318,038		2,562,282						(145,768)	2,562,282			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/11/2020	06/11/2021	06/11/2021	Expiration	10,239	30,739,762	3002.1	267,749		3,675,624						(122,718)	3,675,624			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/15/2020	06/15/2021	06/15/2021	Expiration	9,783	30,000,055	3066.59	287,454		3,894,505						(131,750)	3,894,505			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/17/2020	06/17/2021	06/17/2021	Expiration	10,397	32,370,197	3113.49	299,214		3,423,327						(137,140)	3,423,327			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/22/2020	06/22/2021	06/22/2021	Expiration	9,436	29,420,461	3117.86	281,108		2,972,608						(128,841)	2,972,608			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2020	06/23/2021	06/23/2021	Expiration	9,337	29,236,469	3131.29	286,467		1,864,254						(131,298)	1,864,254			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/24/2020	06/24/2021	06/24/2021	Expiration	10,384	31,673,265	3050.33	280,419		1,538,897						(128,525)	1,538,897			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/30/2020	06/30/2021	06/30/2021	Expiration	11,695	36,259,259	3100.29	356,795		1,124,552						(163,531)	1,124,552			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/02/2020	07/02/2021	07/02/2021	Expiration	9,218	28,853,512	3130.01	277,498		1,082,813						(150,312)	1,082,813			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/02/2020	07/03/2021	07/03/2021	Expiration	7,783	24,361,356	3130.01	223,038		1,609,732						(120,812)	1,609,732			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/02/2020	07/05/2021	07/05/2021	Expiration	5,999	18,776,740	3130.01	201,129		1,997,299						(108,945)	1,997,299			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/09/2020	07/09/2021	07/09/2021	Expiration	10,408	32,805,547	3152.05	288,597		3,392,770						(156,324)	3,392,770			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/13/2020	07/13/2021	07/13/2021	Expiration	8,758	27,634,422	3155.22	268,155		2,657,257						(145,251)	2,657,257			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/15/2020	07/15/2021	07/15/2021	Expiration	8,322	26,852,942	3226.56	241,981		3,337,172						(131,073)	3,337,172			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/20/2020	07/20/2021	07/20/2021	Expiration	8,545	27,786,825	3251.84	281,656		2,471,064						(152,563)	2,471,064			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/28/2020	07/28/2021	07/28/2021	Expiration	8,510	27,390,138	3218.44	263,045		1,073,300						(142,483)	1,073,300			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/29/2020	07/29/2021	07/29/2021	Expiration	9,316	30,354,365	3258.44	295,017		1,052,794						(159,801)	1,052,794			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/10/2020	08/10/2021	08/10/2021	Expiration	7,395	24,849,886	3360.47	248,531		2,817,657						(155,332)	2,817,657			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/13/2020	08/13/2021	08/13/2021	Expiration	8,262	27,871,545	3373.43	251,713		2,536,634						(157,320)	2,536,634			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/14/2020	08/14/2021	08/14/2021	Expiration	7,932	26,754,678	3372.85	253,316		3,328,842						(158,323)	3,328,842			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/14/2020	08/15/2021	08/15/2021	Expiration	8,632	29,113,224	3372.85	286,124		3,734,076						(178,828)	3,734,076			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/14/2020	08/16/2021	08/16/2021	Expiration	8,718	29,402,934	3372.85	286,688		3,449,622						(179,180)	3,449,622			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/19/2020	08/19/2021	08/19/2021	Expiration	8,053	27,176,800	3374.85	251,083		2,134,023						(156,927)	2,134,023			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2020	08/21/2021	08/21/2021	Expiration	9,372	31,839,571	3397.16	306,510		2,223,171						(191,569)	2,223,171			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2020	08/22/2021	08/22/2021	Expiration	7,462	25,349,775	3397.16	250,630		2,497,795						(156,644)	2,497,795			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Expiration	8,869	30,129,207	3397.16	301,074		1,865,247						(188,171)	1,865,247			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2020	08/25/2021	08/25/2021	Expiration	8,855	30,491,733	3443.62	313,566		1,953,323						(195,979)	1,953,323			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2020	09/01/2021	09/01/2021	Expiration	1,414	2,396,794	1694.762	43,852		137,533						(31,062)	137,533			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2020	09/01/2021	09/01/2021	Expiration	5,869	20,698,717	3526.65	196,286		671,907						(139,036)	671,907			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/02/2020	09/02/2021	09/02/2021	Expiration	5,955	21,325,263	3580.84	200,048		724,304						(141,701)	724,304			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2020	09/08/2021	09/08/2021	Expiration	6,137	20,446,029	3331.84	181,420		1,936,030						(128,506)	1,936,030			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/09/2020	09/09/2021	09/09/2021	Expiration	11,119	37,792,463	3398.96	343,190		4,043,801						(243,093)	4,043,801			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/10/2020	09/10/2021	09/10/2021	Expiration	7,626	25,464,055	3339.19	213,202		2,967,769						(151,018)	2,967,769			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	09/15/2021	Expiration	7,657	26,043,841	3401.2	234,107		3,123,855						(165,826)	3,123,855			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	09/21/2021	Expiration	9,435	30,957,251	3281.06	276,878		2,714,481						(196,122)	2,714,481			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/24/2020	09/24/2021	09/24/2021	Expiration	7,307	23,722,212	3246.59	194,092		2,221,477						(137,482)	2,221,477			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/28/2020	09/28/2021	09/28/2021	Expiration	8,559	28,685,148	3351.6	264,346		1,486,579						(187,245)	1,486,579			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/30/2020	09/30/2021	09/30/2021	Expiration	9,024	30,347,479	3363	251,774		529,362						(178,340)	529,362			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/12/2020	10/12/2021	10/12/2021	Expiration	7,012	24,781,399	3534.22	234,612		1,203,921						(185,734)	1,203,921			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/20/2020	10/20/2021	10/20/2021	Expiration	7,796	26,843,657	3443.12	228,102		2,276,219						(180,581)	2,276,219			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/23/2020	10/23/2021	10/23/2021	Expiration	7,483	25,932,441	3465.39	220,549		2,540,828						(174,601)	2,540,828			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/23/2020	10/24/2021	10/24/2021	Expiration	5,914	20,494,052	3465.39	166,169		1,843,038						(131,551)	1,843,038			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/23/2020	10/25/2021	10/25/2021	Expiration	6,752	23,398,185	3465.39	206,975		2,188,123						(163,855)	2,188,123			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/29/2020	10/29/2021	10/29/2021	Expiration	8,530	28,236,520	3310.11	206,458		1,698,487						(163,446)	1,698,487			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/02/2020	11/02/2021	11/02/2021	Expiration	7,312	24,204,943	3310.24	224,182		2,070,047						(196,159)	2,070,047			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/05/2020	11/05/2021	11/05/2021	Expiration	7,749	27,202,258	3510.45	230,154		1,522,833						(201,385)	1,522,833			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/10/2020	11/10/2021	11/10/2021	Expiration	7,655	27,140,307	3545.53	255,418		2,500,006						(223,491)	2,500,006			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/16/2020	11/16/2021	11/16/2021	Expiration	6,698	24,292,658	3626.91	236,749		2,406,912						(207,156)	2,406,912			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2020	11/24/2021	11/24/2021	Expiration	5,642	20,512,109	3635.41	190,601		1,893,575						(166,776)	1,893,575			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/08/2020	12/08/2021	12/08/2021	Expiration	8,682	32,141,323	3702.25	306,421		1,389,120						(293,654)	1,389,120			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/16/2020	12/16/2021	12/16/2021	Expiration	9,166	33,925,367	3701.17	314,725		2,610,801						(301,612)	2,610,801			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/18/2020	12/18/2021	12/18/2021	Expiration	9,833	36,472,873	3709.41	337,834		2,411,578						(323,757)	2,411,578			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/18/2020	12/19/2021	12/19/2021	Expiration	8,262	30,648,098	3709.41	287,425		2,251,071						(275,449)	2,251,071			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/18/2020	12/20/2021	12/20/2021	Expiration	10,316	38,265,330	3709.41	380,931		1,819,398						(365,059)	1,819,398			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGXNHA04	01/09/2020	01/09/2021	01/09/2021	Expiration	4,800	1,389,936	289.57	59,000		38,502						(2,458)	38,502			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGXNHA04	01/09/2020	01/09/2021	01/09/2021	Expiration	(1,663)	(492,269)	296.09	(10,127)								422				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/09/2020	01/09/2021	01/09/2021	Expiration	(2,981)	(897,667)	301.15	(24,543)		(17,706)						1,023	(17,706)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/13/2020	01/13/2021	01/13/2021	Expiration	19,100	5,521,237	289.07	275,295		273,350						(11,471)	273,350			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/13/2020	01/13/2021	01/13/2021	Expiration	(8,215)	(2,428,188)	295.57	(84,431)		(72,175)						3,518	(72,175)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/13/2020	01/13/2021	01/13/2021	Expiration	(10,289)	(3,093,049)	300.63	(94,769)		(78,838)						3,949	(78,838)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/14/2020	01/14/2021	01/14/2021	Expiration	15,900	4,601,460	289.4	239,276		244,087						(9,970)	244,087			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/14/2020	01/14/2021	01/14/2021	Expiration	(2,359)	(694,560)	294.46	(33,593)		(37,119)						1,400	(37,119)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/14/2020	01/14/2021	01/14/2021	Expiration	(8,020)	(2,373,080)	295.91	(88,292)		(77,090)						3,679	(77,090)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/14/2020	01/14/2021	01/14/2021	Expiration	(3,846)	(1,157,600)	300.98	(42,548)		(35,786)						1,773	(35,786)			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGXNHA04	01/14/2020	01/14/2021	01/14/2021	Expiration	(1,244)	(376,220)	302.42	(4,493)								187				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/16/2020	01/16/2021	01/16/2021	Expiration	6,700	1,962,966	292.98	114,724		101,529						(4,780)	101,529			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/16/2020	01/16/2021	01/16/2021	Expiration	(2,836)	(849,642)	299.57	(39,054)		(24,872)						1,627	(24,872)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/16/2020	01/16/2021	01/16/2021	Expiration	(1,250)	(380,874)	304.7	(14,308)		(4,480)						596	(4,480)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/16/2020	01/16/2021	01/16/2021	Expiration	(2,398)	(732,450)	305.43	(26,618)		(6,816)						1,109	(6,816)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/21/2020	01/21/2021	01/21/2021	Expiration	10,500	3,065,580	291.96	138,823		100,947						(5,784)	100,947			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/21/2020	01/21/2021	01/21/2021	Expiration	(6,944)	(2,072,916)	298.53	(68,098)		(43,680)						2,837	(43,680)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/21/2020	01/21/2021	01/21/2021	Expiration	(3,269)	(992,664)	303.64	(26,590)		(14,653)						1,108	(14,653)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/28/2020	01/28/2021	01/28/2021	Expiration	9,600	2,757,408	287.23	129,511		99,581						(5,396)	99,581			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/28/2020	01/28/2021	01/28/2021	Expiration	(4,597)	(1,349,981)	293.69	(44,538)		(29,631)						1,856	(29,631)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	01/28/2020	01/28/2021	01/28/2021	Expiration	(4,712)	(1,407,427)	298.72	(38,284)		(21,218)						1,595	(21,218)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGXNHA04	02/06/2020	02/06/2021	02/06/2021	Expiration	9,500	2,791,100	293.8	131,596		93,645						(16,450)	93,645			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/06/2020	02/06/2021	02/06/2021	Expiration	(1,867)	(558,220)	298.94	(27,045)		(23,838)						3,381	(23,838)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/06/2020	02/06/2021	02/06/2021	Expiration	(3,521)	(1,057,680)	300.41	(31,783)		(15,507)						3,973	(15,507)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/06/2020	02/06/2021	02/06/2021	Expiration	(1,918)	(587,600)	306.29	(21,128)		(10,393)						2,641	(10,393)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	02/06/2020	02/06/2021	02/06/2021	Expiration	(1,909)	(587,600)	307.76	(6,723)								840				
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/11/2020	02/11/2021	02/11/2021	Expiration	14,400	4,215,744	292.76	188,534		165,861						(23,567)	165,861			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/11/2020	02/11/2021	02/11/2021	Expiration	(1,376)	(409,864)	297.88	(18,541)		(23,011)						2,318	(23,011)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/11/2020	02/11/2021	02/11/2021	Expiration	(5,672)	(1,698,008)	299.35	(51,217)		(38,913)						6,402	(38,913)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/11/2020	02/11/2021	02/11/2021	Expiration	1,200	363,612	303.01	13,017		13,552						(1,627)	13,552			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/11/2020	02/11/2021	02/11/2021	Expiration	(3,750)	(1,141,764)	304.47	(28,227)		(20,677)						3,528	(20,677)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/11/2020	02/11/2021	02/11/2021	Expiration	(1,535)	(468,416)	305.2	(15,431)		(14,586)						1,929	(14,586)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	02/11/2020	02/11/2021	02/11/2021	Expiration	(1,623)	(497,692)	306.67	(5,749)								719				
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/11/2020	02/11/2021	02/11/2021	Expiration	(1,129)	(363,612)	322.04	(4,719)								590				
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/12/2020	02/12/2021	02/12/2021	Expiration	17,400	5,141,874	295.51	246,869		196,330						(30,859)	196,330			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/12/2020	02/12/2021	02/12/2021	Expiration	(2,850)	(856,979)	300.68	(31,541)		(22,250)						3,943	(22,250)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/12/2020	02/12/2021	02/12/2021	Expiration	(3,423)	(1,034,285)	302.16	(34,606)		(22,368)						4,326	(22,368)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	02/12/2020	02/12/2021	02/12/2021	Expiration	1,200	363,480	302.9	6,936								(867)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/12/2020	02/12/2021	02/12/2021	Expiration	(4,327)	(1,329,795)	307.33	(35,291)		(17,415)						4,411	(17,415)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/12/2020	02/12/2021	02/12/2021	Expiration	(4,317)	(1,329,795)	308.07	(48,484)		(29,324)						6,061	(29,324)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	02/12/2020	02/12/2021	02/12/2021	Expiration	(1,909)	(591,020)	309.55	(6,883)								860				
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	02/12/2020	02/12/2021	02/12/2021	Expiration	(1,118)	(363,480)	325.06	(540)								67				
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/18/2020	02/18/2021	02/18/2021	Expiration	10,200	2,981,664	292.32	147,356		149,184						(18,419)	149,184			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/18/2020	02/18/2021	02/18/2021	Expiration	(4,108)	(1,227,744)	298.9	(44,768)		(43,298)						5,596	(43,298)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/18/2020	02/18/2021	02/18/2021	Expiration	(5,769)	(1,753,920)	304.01	(50,570)		(42,613)						6,321	(42,613)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/24/2020	02/24/2021	02/24/2021	Expiration	15,600	4,361,916	279.61	216,343		408,012						(27,043)	408,012			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/24/2020	02/24/2021	02/24/2021	Expiration	(9,095)	(2,600,373)	285.9	(93,852)		(198,986)						11,731	(198,986)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/24/2020	02/24/2021	02/24/2021	Expiration	(6,058)	(1,761,543)	290.79	(51,336)		(123,996)						6,417	(123,996)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/27/2020	02/26/2021	02/26/2021	Expiration	(2,260)	(592,641)	262.18	(28,645)		(108,437)						3,581	(108,437)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/27/2020	02/26/2021	02/26/2021	Expiration	(2,543)	(669,942)	263.47	(30,587)		(119,227)						3,823	(119,227)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/27/2020	02/26/2021	02/26/2021	Expiration	(2,404)	(644,175)	267.98	(23,786)		(103,366)						2,973	(103,366)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/27/2020	02/26/2021	02/26/2021	Expiration	(4,412)	(1,185,282)	268.62	(42,247)		(187,249)						5,281	(187,249)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	02/27/2020	02/27/2021	02/27/2021	Expiration	17,200	4,431,924	257.67	224,824		698,497						(28,103)	698,497			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	02/27/2020	02/27/2021	02/27/2021	Expiration	(1,572)	(412,272)	262.18	(9,171)		(17,050)						1,146	(17,050)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	02/27/2020	02/27/2021	02/27/2021	Expiration	(1,731)	(463,806)	267.98	(6,267)		(8,742)						783	(8,742)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	02/27/2020	02/27/2021	02/27/2021	Expiration	(1,718)	(463,806)	269.91	(5,115)		(5,268)						639	(5,268)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	03/02/2020	03/02/2021	03/02/2021	Expiration	11,800	3,150,954	267.03	162,300		427,090						(33,813)	427,090			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	03/02/2020	03/02/2021	03/02/2021	Expiration	(2,543)	(694,278)	273.04	(31,757)		(106,305)						6,616	(106,305)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	03/02/2020	03/02/2021	03/02/2021	Expiration	(8,846)	(2,456,676)	277.71	(71,787)		(217,298)						14,956	(217,298)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	03/03/2020	03/03/2021	03/03/2021	Expiration	23,100	5,986,827	259.17	290,361		893,830						(60,492)	893,830			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	03/03/2020	03/03/2021	03/03/2021	Expiration	(7,922)	(2,099,277)	265	(75,518)		(264,630)						15,733	(264,630)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	03/03/2020	03/03/2021	03/03/2021	Expiration	(7,692)	(2,073,360)	269.54	(64,514)		(265,405)						13,440	(265,405)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	03/03/2020	03/03/2021	03/03/2021	Expiration	(3,166)	(855,261)	270.18	(30,572)		(140,337)						6,369	(140,337)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	03/03/2020	03/03/2021	03/03/2021	Expiration	(3,532)	(958,929)	271.48	(12,031)		(11,716)						2,507	(11,716)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/18/2020	05/18/2021	05/18/2021	Expiration	14,600	3,591,162	245.97	304,942		1,218,666						(114,353)	1,218,666			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/18/2020	05/18/2021	05/18/2021	Expiration	(4,597)	(1,156,059)	251.5	(94,020)		(418,847)						35,257	(418,847)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/18/2020	05/18/2021	05/18/2021	Expiration	(9,519)	(2,435,103)	255.81	(143,778)		(676,623)						53,917	(676,623)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/19/2020	05/19/2021	05/19/2021	Expiration	23,400	5,664,438	242.07	477,931		1,879,246						(179,224)	1,879,246			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/19/2020	05/19/2021	05/19/2021	Expiration	(11,051)	(2,735,391)	247.52	(186,685)		(825,448)						70,007	(825,448)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/19/2020	05/19/2021	05/19/2021	Expiration	(6,923)	(1,742,904)	251.75	(112,033)		(528,008)						42,012	(528,008)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/19/2020	05/19/2021	05/19/2021	Expiration	(2,782)	(702,003)	252.36	(53,314)		(251,159)						19,993	(251,159)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	05/19/2020	05/19/2021	05/19/2021	Expiration	(1,909)	(484,140)	253.57	(17,923)		(90,833)						6,721	(90,833)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/26/2020	05/26/2021	05/26/2021	Expiration	9,600	2,399,520	249.95	197,597		765,192						(74,099)	765,192			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/26/2020	05/26/2021	05/26/2021	Expiration	(1,956)	(499,900)	255.57	(39,268)		(175,333)						14,726	(175,333)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	05/26/2020	05/26/2021	05/26/2021	Expiration	(7,308)	(1,899,620)	259.95	(107,431)		(502,767)						40,287	(502,767)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	06/09/2020	06/09/2021	06/09/2021	Expiration	20,700	5,645,304	272.72	413,665		1,147,285						(189,596)	1,147,285			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	06/09/2020	06/09/2021	06/09/2021	Expiration	(7,237)	(2,018,128)	278.86	(116,394)		(344,153)						53,347	(344,153)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	06/09/2020	06/09/2021	06/09/2021	Expiration	(11,442)	(3,245,368)	283.63	(181,040)		(582,664)						82,977	(582,664)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	06/09/2020	06/09/2021	06/09/2021	Expiration	(1,340)	(381,808)	284.99	(11,272)		(28,289)						5,166	(28,289)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	06/25/2020	06/25/2021	06/25/2021	Expiration	17,200	4,428,312	257.46	363,792		1,185,799						(166,738)	1,185,799			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	06/25/2020	06/25/2021	06/25/2021	Expiration	(4,128)	(1,081,332)	261.97	(76,823)		(270,761)						35,210	(270,761)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	06/25/2020	06/25/2021	06/25/2021	Expiration	(5,086)	(1,338,792)	263.25	(96,481)		(350,242)						44,221	(350,242)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	06/25/2020	06/25/2021	06/25/2021	Expiration	(7,500)	(2,008,188)	267.76	(118,332)		(435,651)						54,236	(435,651)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/22/2020	07/22/2021	07/22/2021	Expiration	17,200	4,645,032	270.06	315,337		1,086,557						(170,808)	1,086,557			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/22/2020	07/22/2021	07/22/2021	Expiration	(5,477)	(1,512,336)	276.14	(85,508)		(335,701)						46,317	(335,701)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	07/22/2020	07/22/2021	07/22/2021	Expiration	900	249,129	276.81	8,751		32,043						(4,740)	32,043			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/22/2020	07/22/2021	07/22/2021	Expiration	(10,192)	(2,862,636)	280.86	(132,806)		(560,207)						71,937	(560,207)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	07/22/2020	07/22/2021	07/22/2021	Expiration	(955)	(270,060)	282.89	(7,348)		(29,536)						3,980	(29,536)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	07/22/2020	07/22/2021	07/22/2021	Expiration	(839)	(249,129)	297.07	(2,778)		(13,821)						1,505	(13,821)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/29/2020	07/29/2021	07/29/2021	Expiration	20,300	5,387,620	265.4	390,461		1,435,765						(211,500)	1,435,765			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/29/2020	07/29/2021	07/29/2021	Expiration	(9,291)	(2,521,300)	271.37	(154,208)		(640,221)						83,529	(640,221)			
Dow Index Option MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	07/29/2020	07/29/2021	07/29/2021	Expiration	1,400	380,856	272.04	14,810		56,705						(8,022)	56,705			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/29/2020	07/29/2021	07/29/2021	Expiration	1,900	521,911	274.69	33,508		144,667						(18,150)	144,667			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/29/2020	07/29/2021	07/29/2021	Expiration	(10,384)	(2,866,320)	276.02	(142,618)		(624,393)						77,251	(624,393)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	07/29/2020	07/29/2021	07/29/2021	Expiration	(3,092)	(902,767)	291.94	(24,980)		(140,804)						13,531	(140,804)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/05/2020	08/05/2021	08/05/2021	Expiration	22,600	6,147,652	272.02	419,940		1,473,073						(262,463)	1,473,073			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/05/2020	08/05/2021	08/05/2021	Expiration	(8,704)	(2,420,978)	278.14	(129,511)		(507,014)						80,944	(507,014)			
Dow Index MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	08/05/2020	08/05/2021	08/05/2021	Expiration	1,300	362,466	278.82	12,856		49,509						(8,035)	49,509			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/05/2020	08/05/2021	08/05/2021	Expiration	600	168,924	281.54	10,150		41,456						(6,343)	41,456			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/05/2020	08/05/2021	08/05/2021	Expiration	(12,019)	(3,400,250)	282.9	(169,726)		(722,029)						106,079	(722,029)			
Dow Index MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	08/05/2020	08/05/2021	08/05/2021	Expiration	(1,146)	(326,424)	284.94	(9,936)		(38,372)						6,210	(38,372)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/05/2020	08/05/2021	08/05/2021	Expiration	(1,776)	(531,390)	299.22	(10,805)		(53,861)						6,753	(53,861)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/10/2020	08/10/2021	08/10/2021	Expiration	16,300	4,529,933	277.91	305,606		1,026,468						(191,004)	1,026,468			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/10/2020	08/10/2021	08/10/2021	Expiration	(4,988)	(1,417,341)	284.16	(77,453)		(293,147)						48,408	(293,147)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/10/2020	08/10/2021	08/10/2021	Expiration	(7,692)	(2,223,280)	289.03	(106,729)		(436,301)						66,705	(436,301)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/10/2020	08/10/2021	08/10/2021	Expiration	(1,247)	(361,283)	289.72	(19,309)		(81,817)						12,068	(81,817)			
Dow Index MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	08/10/2020	08/10/2021	08/10/2021	Expiration	(1,818)	(528,029)	290.42	(15,222)		(55,454)						9,514	(55,454)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/11/2020	08/11/2021	08/11/2021	Expiration	17,700	4,900,599	276.87	330,858		1,119,332						(206,786)	1,119,332			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/11/2020	08/11/2021	08/11/2021	Expiration	(8,117)	(2,298,021)	283.1	(120,338)		(454,618)						75,212	(454,618)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/11/2020	08/11/2021	08/11/2021	Expiration	(9,039)	(2,602,578)	287.94	(124,066)		(509,198)						77,541	(509,198)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/13/2020	08/13/2021	08/13/2021	Expiration	13,600	3,793,992	278.97	261,473		844,992						(163,421)	844,992			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/13/2020	08/13/2021	08/13/2021	Expiration	(2,260)	(641,631)	283.85	(44,492)		(164,005)						27,807	(164,005)			
Dow Index MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	08/13/2020	08/13/2021	08/13/2021	Expiration	(1,373)	(390,558)	284.55	(15,402)		(49,345)						9,626	(49,345)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/13/2020	08/13/2021	08/13/2021	Expiration	(5,575)	(1,590,129)	285.25	(89,563)		(324,210)						55,977	(324,210)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/13/2020	08/13/2021	08/13/2021	Expiration	(4,038)	(1,171,674)	290.13	(54,077)		(205,927)						33,798	(205,927)			
Dow Index MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	08/20/2020	08/20/2021	08/20/2021	Expiration	12,700	3,522,980	277.4	248,286		790,854						(155,179)	790,854			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/20/2020	08/20/2021	08/20/2021	Expiration	(6,553)	(1,858,580)	283.64	(106,153)		(376,220)						66,346	(376,220)			
Dow Index MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	08/20/2020	08/20/2021	08/20/2021	Expiration	(5,769)	(1,664,400)	288.5	(81,548)		(306,413)						50,968	(306,413)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2020	08/24/2021	08/24/2021	Expiration	15,300	4,331,124	283.08	286,152		860,116						(178,845)	860,116			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2020	08/24/2021	08/24/2021	Expiration	(1,573)	(452,928)	288.03	(30,551)		(105,018)						19,094	(105,018)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2020	08/24/2021	08/24/2021	Expiration	(3,423)	(990,780)	289.45	(53,064)		(177,451)						33,165	(177,451)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2020	08/24/2021	08/24/2021	Expiration	(8,462)	(2,491,104)	294.4	(112,882)		(396,521)						70,551	(396,521)			
Dow Index MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2020	08/24/2021	08/24/2021	Expiration	(1,336)	(396,312)	296.53	(11,188)		(32,685)						6,992	(32,685)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/27/2020	08/27/2021	08/27/2021	Expiration	14,600	4,159,832	284.92	297,875		794,356						(186,172)	794,356			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/27/2020	08/27/2021	08/27/2021	Expiration	(7,726)	(2,250,868)	291.33	(132,576)		(384,847)						82,860	(384,847)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	08/27/2020	08/27/2021	08/27/2021	Expiration	(6,442)	(1,908,964)	296.32	(95,245)		(282,701)						59,528	(282,701)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/01/2020	09/01/2021	09/01/2021	Expiration	10,800	3,093,768	286.46	247,949		594,216						(175,631)	594,216			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/01/2020	09/01/2021	09/01/2021	Expiration	(4,108)	(1,203,132)	292.91	(77,200)		(195,185)						54,683	(195,185)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/01/2020	09/01/2021	09/01/2021	Expiration	(5,192)	(1,546,884)	297.92	(88,506)		(230,209)						62,692	(230,209)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/01/2020	09/01/2021	09/01/2021	Expiration	(1,151)	(343,752)	298.63	(23,211)		(65,408)						16,441	(65,408)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/02/2020	09/02/2021	09/02/2021	Expiration	18,600	5,412,786	291.01	393,141		875,639						(278,475)	875,639			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/02/2020	09/02/2021	09/02/2021	Expiration	(8,215)	(2,444,484)	297.56	(156,409)		(381,106)						110,790	(381,106)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/02/2020	09/02/2021	09/02/2021	Expiration	500	150,600	301.2	10,330		26,592						(7,317)	26,592			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/02/2020	09/02/2021	09/02/2021	Expiration	(7,404)	(2,240,777)	302.65	(117,022)		(277,907)						82,891	(277,907)			
Dow Index MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	09/02/2020	09/02/2021	09/02/2021	Expiration	(1,241)	(378,313)	304.83	(12,650)		(19,586)						8,960	(19,586)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/02/2020	09/02/2021	09/02/2021	Expiration	(1,561)	(499,812)	320.11	(13,155)		(17,168)						9,318	(17,168)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/17/2020	09/17/2021	09/17/2021	Expiration	15,600	4,352,712	279.02	246,594		906,899						(174,671)	906,899			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/17/2020	09/17/2021	09/17/2021	Expiration	(9,780)	(2,790,200)	285.3	(123,873)		(525,844)						87,743	(525,844)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/17/2020	09/17/2021	09/17/2021	Expiration	(5,385)	(1,562,512)	290.18	(52,489)		(255,984)						37,180	(255,984)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/21/2020	09/21/2021	09/21/2021	Expiration	11,300	3,067,724	271.48	225,800		690,214						(159,942)	690,214			
Dow Index MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	09/21/2020	09/21/2021	09/21/2021	Expiration	(2,647)	(732,996)	276.91	(33,755)		(127,727)						23,910	(127,727)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/21/2020	09/21/2021	09/21/2021	Expiration	(1,369)	(380,072)	277.59	(27,767)		(86,263)						19,668	(86,263)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/21/2020	09/21/2021	09/21/2021	Expiration	(6,923)	(1,954,656)	282.34	(109,723)		(374,961)						77,720	(374,961)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/22/2020	09/22/2021	09/22/2021	Expiration	17,700	4,829,976	272.88	287,006		1,108,704						(203,296)	1,108,704			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/22/2020	09/22/2021	09/22/2021	Expiration	(5,966)	(1,664,568)	279.02	(72,083)		(334,511)						51,059	(334,511)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/22/2020	09/22/2021	09/22/2021	Expiration	(9,904)	(2,810,664)	283.8	(107,148)		(533,896)						75,897	(533,896)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	09/22/2020	09/22/2021	09/22/2021	Expiration	(1,247)	(354,744)	284.48	(16,683)		(75,538)						11,817	(75,538)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/01/2020	10/01/2021	10/01/2021	Expiration	17,100	4,756,707	278.17	352,300		984,013						(278,904)	984,013			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/01/2020	10/01/2021	10/01/2021	Expiration	(1,278)	(361,621)	283.04	(27,421)		(78,294)						21,708	(78,294)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/01/2020	10/01/2021	10/01/2021	Expiration	(9,487)	(2,698,249)	284.43	(176,720)		(525,881)						139,904	(525,881)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/01/2020	10/01/2021	10/01/2021	Expiration	(4,327)	(1,251,765)	289.3	(56,920)		(188,677)						45,062	(188,677)			
Dow Index MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	10/01/2020	10/01/2021	10/01/2021	Expiration	(1,527)	(445,072)	291.38	(14,339)		(53,130)						11,352	(53,130)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/06/2020	10/06/2021	10/06/2021	Expiration	14,900	4,138,177	277.73	329,009		911,986						(260,465)	911,986			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/06/2020	10/06/2021	10/06/2021	Expiration	(3,814)	(1,083,147)	283.98	(83,555)		(234,766)						66,147	(234,766)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/06/2020	10/06/2021	10/06/2021	Expiration	1,500	427,005	284.67	32,304		89,240						(25,574)	89,240			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/06/2020	10/06/2021	10/06/2021	Expiration	(9,231)	(2,666,208)	288.84	(150,320)		(475,177)						119,003	(475,177)			
Dow Index MAV			Equity/Index	OCC 549300CI6SLYGKNHA04	10/06/2020	10/06/2021	10/06/2021	Expiration	(1,340)	(388,822)	290.23	(13,316)		(53,727)						10,542	(53,727)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/06/2020	10/06/2021	10/06/2021	Expiration	(1,398)	(427,005)	305.5	(17,886)		(58,015)						14,160	(58,015)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/12/2020	10/12/2021	10/12/2021	Expiration	16,700	4,815,946	288.38	343,392		839,612						(271,852)	839,612			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/12/2020	10/12/2021	10/12/2021	Expiration	(5,575)	(1,643,766)	294.87	(94,098)		(248,001)						74,494	(248,001)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/12/2020	10/12/2021	10/12/2021	Expiration	1,300	388,011	298.47	25,255		58,870						(19,993)	58,870			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/12/2020	10/12/2021	10/12/2021	Expiration	(9,038)	(2,710,772)	299.92	(131,615)		(357,705)						104,196	(357,705)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/12/2020	10/12/2021	10/12/2021	Expiration	(1,535)	(461,408)	300.64	(27,751)		(69,034)						21,969	(69,034)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/12/2020	10/12/2021	10/12/2021	Expiration	(1,223)	(388,011)	317.22	(14,746)		(34,536)						11,674	(34,536)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/13/2020	10/13/2021	10/13/2021	Expiration	13,800	3,957,840	286.8	281,047		722,659						(222,496)	722,659			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/13/2020	10/13/2021	10/13/2021	Expiration	(4,890)	(1,434,000)	293.25	(82,856)		(230,174)						65,594	(230,174)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/13/2020	10/13/2021	10/13/2021	Expiration	(8,462)	(2,523,840)	298.27	(124,812)		(359,500)						98,809	(359,500)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI6SLYGKNHA04	10/26/2020	10/26/2021	10/26/2021	Expiration	15,700	4,346,545	276.85	317,205		1,120,174						(251,121)	1,120,174			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/26/2020	10/26/2021	10/26/2021	Expiration	(5,086)	(1,439,620)	283.08	(86,766)		(341,751)						68,690	(341,751)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/26/2020	10/26/2021	10/26/2021	Expiration	1,500	425,655	283.77	29,919		110,690						(23,686)	110,690			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/26/2020	10/26/2021	10/26/2021	Expiration	(8,366)	(2,408,595)	287.92	(132,168)		(550,241)						104,633	(550,241)			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLY0KNHA04	10/26/2020	10/26/2021	10/26/2021	Expiration	(1,722)	(498,330)	289.31	(16,221)		(77,250)						12,842	(77,250)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/26/2020	10/26/2021	10/26/2021	Expiration	(1,398)	(425,655)	304.54	(15,636)		(79,580)						12,379	(79,580)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/27/2020	10/27/2021	10/27/2021	Expiration	18,900	5,190,507	274.63	370,141		1,339,276						(293,028)	1,339,276			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/27/2020	10/27/2021	10/27/2021	Expiration	(5,672)	(1,592,854)	280.81	(91,340)		(372,067)						72,310	(372,067)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/27/2020	10/27/2021	10/27/2021	Expiration	(12,596)	(3,597,653)	285.62	(181,483)		(787,663)						143,674	(787,663)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/28/2020	10/28/2021	10/28/2021	Expiration	23,000	6,099,600	265.2	511,872		1,935,942						(405,232)	1,935,942			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/28/2020	10/28/2021	10/28/2021	Expiration	(7,824)	(2,121,600)	271.17	(143,287)		(604,413)						113,435	(604,413)			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLY0KNHA04	10/28/2020	10/28/2021	10/28/2021	Expiration	600	163,098	271.83	7,625		35,882						(6,036)	35,882			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/28/2020	10/28/2021	10/28/2021	Expiration	(13,173)	(3,633,240)	275.81	(231,825)		(1,018,993)						183,528	(1,018,993)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/28/2020	10/28/2021	10/28/2021	Expiration	(1,247)	(344,760)	276.47	(24,145)		(105,087)						19,115	(105,087)			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLY0KNHA04	10/28/2020	10/28/2021	10/28/2021	Expiration	(559)	(163,098)	291.72	(4,201)		(23,956)						3,326	(23,956)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/29/2020	10/29/2021	10/29/2021	Expiration	13,300	3,545,647	266.59	275,982		1,064,255						(218,486)	1,064,255			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/29/2020	10/29/2021	10/29/2021	Expiration	(7,433)	(2,026,084)	272.59	(132,380)		(565,693)						104,801	(565,693)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/29/2020	10/29/2021	10/29/2021	Expiration	(4,135)	(1,146,337)	277.25	(60,425)		(279,056)						47,836	(279,056)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	10/29/2020	10/29/2021	10/29/2021	Expiration	(1,343)	(373,226)	277.92	(25,471)		(112,401)						20,165	(112,401)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	11/02/2020	11/02/2021	11/02/2021	Expiration	15,600	4,200,300	269.25	322,961		1,247,907						(282,591)	1,247,907			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	11/02/2020	11/02/2021	11/02/2021	Expiration	(2,162)	(592,350)	273.96	(46,407)		(190,468)						40,606	(190,468)			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLY0KNHA04	11/02/2020	11/02/2021	11/02/2021	Expiration	(1,471)	(403,875)	274.64	(19,352)		(87,610)						16,933	(87,610)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	11/02/2020	11/02/2021	11/02/2021	Expiration	(2,445)	(673,125)	275.31	(51,061)		(213,066)						44,678	(213,066)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	11/02/2020	11/02/2021	11/02/2021	Expiration	(7,404)	(2,073,225)	280.02	(117,507)		(532,008)						102,819	(532,008)			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLY0KNHA04	11/02/2020	11/02/2021	11/02/2021	Expiration	(1,623)	(457,725)	282.04	(18,227)		(86,711)						15,949	(86,711)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	11/24/2020	11/24/2021	11/24/2021	Expiration	12,800	3,845,888	300.46	243,602		633,867						(213,152)	633,867			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	11/24/2020	11/24/2021	11/24/2021	Expiration	(6,455)	(1,983,036)	307.22	(97,189)		(277,746)						85,041	(277,746)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	11/24/2020	11/24/2021	11/24/2021	Expiration	(5,962)	(1,862,852)	312.48	(80,495)		(237,170)						70,433	(237,170)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	11/30/2020	11/30/2021	11/30/2021	Expiration	20,500	6,075,995	296.39	399,895		918,921						(349,908)	918,921			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	11/30/2020	11/30/2021	11/30/2021	Expiration	(1,474)	(444,585)	301.58	(29,181)		(64,900)						25,534	(64,900)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	11/30/2020	11/30/2021	11/30/2021	Expiration	(4,890)	(1,481,950)	303.06	(64,472)		(175,866)						56,413	(175,866)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	11/30/2020	11/30/2021	11/30/2021	Expiration	(13,461)	(4,149,460)	308.25	(192,629)		(471,267)						168,550	(471,267)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/01/2020	12/01/2021	12/01/2021	Expiration	22,400	6,680,576	298.24	432,202		906,644						(414,193)	906,644			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLY0KNHA04	12/01/2020	12/01/2021	12/01/2021	Expiration	(1,373)	(417,536)	304.2	(13,918)		(44,417)						13,338	(44,417)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/01/2020	12/01/2021	12/01/2021	Expiration	(7,824)	(2,385,920)	304.95	(121,971)		(270,171)						116,889	(270,171)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/01/2020	12/01/2021	12/01/2021	Expiration	(11,058)	(3,429,760)	310.17	(152,264)		(330,168)						145,920	(330,168)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/01/2020	12/01/2021	12/01/2021	Expiration	(1,439)	(447,360)	310.92	(23,016)		(43,960)						22,057	(43,960)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/07/2020	12/07/2021	12/07/2021	Expiration	14,900	4,480,430	300.7	294,850		765,511						(282,564)	765,511			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/07/2020	12/07/2021	12/07/2021	Expiration	(2,260)	(691,610)	305.96	(43,595)		(117,844)						41,778	(117,844)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/07/2020	12/07/2021	12/07/2021	Expiration	2,200	678,084	308.22	41,373		107,695						(39,649)	107,695			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/07/2020	12/07/2021	12/07/2021	Expiration	(7,885)	(2,465,740)	312.73	(106,048)		(317,276)						101,629	(317,276)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/07/2020	12/07/2021	12/07/2021	Expiration	(2,590)	(811,890)	313.48	(41,052)		(118,034)						39,341	(118,034)			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLY0KNHA04	12/07/2020	12/07/2021	12/07/2021	Expiration	(1,623)	(511,190)	314.98	(11,886)		(43,021)						11,391	(43,021)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/07/2020	12/07/2021	12/07/2021	Expiration	(2,050)	(678,084)	330.77	(19,281)		(58,138)						18,478	(58,138)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/14/2020	12/14/2021	12/14/2021	Expiration	15,100	4,509,162	298.62	268,564		746,009						(257,374)	746,009			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLY0KNHA04	12/14/2020	12/14/2021	12/14/2021	Expiration	(1,179)	(358,344)	303.85	(12,264)		(44,708)						11,753	(44,708)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/14/2020	12/14/2021	12/14/2021	Expiration	(4,010)	(1,224,342)	305.34	(54,852)		(172,454)						52,566	(172,454)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/14/2020	12/14/2021	12/14/2021	Expiration	(8,077)	(2,508,408)	310.56	(108,083)		(335,460)						103,579	(335,460)			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLY0KNHA04	12/14/2020	12/14/2021	12/14/2021	Expiration	(1,340)	(418,068)	312.06	(9,844)		(40,665)						9,433	(40,665)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/30/2020	12/30/2021	12/30/2021	Expiration	23,900	7,267,990	304.1	487,271		1,240,036						(466,968)	1,240,036			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/30/2020	12/30/2021	12/30/2021	Expiration	(10,954)	(3,405,920)	310.94	(183,460)		(509,525)						175,816	(509,525)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/30/2020	12/30/2021	12/30/2021	Expiration	(9,712)	(3,071,410)	316.26	(144,203)		(414,361)						138,195	(414,361)			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLY0KNHA04	12/30/2020	12/30/2021	12/30/2021	Expiration	(1,531)	(486,560)	317.78	(11,363)		(35,258)						10,889	(35,258)			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLY0KNHA04	12/30/2020	12/30/2021	12/30/2021	Expiration	(909)	(304,100)	334.51	(8,891)		(29,476)						8,520	(29,476)			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/02/2020	01/02/2021	01/02/2021	Expiration	82	2,380,572	28868.8	43,565								(1,815)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/07/2019	01/07/2021	01/07/2021	Expiration	411	677,625	1647.295	21,399		37,361						(446)	37,361			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/07/2020	01/07/2021	01/07/2021	Expiration	136	3,884,314	28583.68	71,151		87,146						(2,965)	87,146			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/09/2019	01/08/2021	01/08/2021	Expiration	206	340,564	1651.044	10,772		17,957						(224)	17,957			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2020	01/13/2021	01/13/2021	Expiration	9,402	30,915,072	3288.13	747,641		1,510,505						(31,152)	1,510,505			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	01/14/2021	Expiration	343	1,127,000	3283.15	16,567		25,358						(690)	25,358			
UST 1.75% 11/15/29 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/15/2020	01/15/2021	01/15/2021	Expiration	74,071	7,259,000	98	60,000								(2,500)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/15/2020	01/15/2021	01/15/2021	Expiration	111,250	11,125,000	100	164,000		324,403						(6,833)	324,403			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/15/2020	01/15/2021	01/15/2021	Expiration	8,565	28,172,474	3289.29	387,492								(16,146)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/16/2020	01/15/2021	01/15/2021	Expiration	202	670,562	3316.81	9,844		15,088						(410)	15,088			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/17/2020	01/15/2021	01/15/2021	Expiration	404	1,346,094	3329.62	19,707		30,287						(821)	30,287			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/17/2020	01/19/2021	01/19/2021	Expiration	660	2,198,177	3329.62	32,181		49,459						(1,341)	49,459			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/17/2020	01/20/2021	01/20/2021	Expiration	406	1,353,140	3329.62	19,810		30,446						(825)	30,446			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/22/2020	01/22/2021	01/22/2021	Expiration	364	1,208,088	3321.75	17,638		27,182						(735)	27,182			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/23/2020	01/22/2021	01/22/2021	Expiration	326	1,082,599	3325.54	15,828		24,358						(659)	24,358			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/28/2020	01/28/2021	01/28/2021	Expiration	200	656,799	3276.24	9,583		14,778						(399)	14,778			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/05/2020	02/05/2021	02/05/2021	Expiration	3,001	10,008,464	3334.69	184,698		17,587						(23,087)	17,587			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/06/2020	02/06/2021	02/06/2021	Expiration	8,772	29,348,129	3345.78	404,668								(50,584)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/11/2020	02/11/2021	02/11/2021	Expiration	285	958,037	3357.75	13,853		21,556						(1,732)	21,556			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/12/2020	02/12/2021	02/12/2021	Expiration	11,512	38,902,960	3379.45	1,203,564		2,937,638						(150,445)	2,937,638			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/19/2020	02/19/2021	02/19/2021	Expiration	46,255	4,533,000	98	39,000								(4,875)				
UST 1.50% 02/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/20/2020	02/19/2021	02/19/2021	Expiration	128,780	12,878,000	100	186,000		376,252						(23,250)	376,252			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/20/2020	02/20/2021	02/20/2021	Expiration	42	118,189	2784.7	3,105		10,363						(194)	10,363			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/25/2020	02/25/2021	02/25/2021	Expiration	4,043	6,897,204	1705.977	149,926		138,228						(18,741)	138,228			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/26/2020	02/26/2021	02/26/2021	Expiration	63,653	6,238,000	98	59,000								(7,375)				
UST 1.50% 02/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/26/2020	02/26/2021	02/26/2021	Expiration	110,560	11,056,000	100	161,000		99,573						(20,125)	99,573			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/03/2020	03/03/2021	03/03/2021	Expiration	533	1,601,558	3003.37	22,390		36,035						(4,665)	36,035			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/05/2020	03/05/2021	03/05/2021	Expiration	344	1,039,082	3023.94	14,609		23,379						(3,044)	23,379			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2020	03/10/2021	03/10/2021	Expiration	4,435	12,783,780	2882.23	273,044		524,475						(56,884)	524,475			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/11/2019	03/11/2021	03/11/2021	Expiration	594	998,494	1682.361	31,313		46,880						(3,262)	46,880			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2020	03/16/2021	03/16/2021	Expiration	4,318	10,303,733	2386.13	254,279		628,095						(52,975)	628,095			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2020	03/19/2021	03/19/2021	Expiration	350	6,713,932	19173.98	118,651		212,654						(24,719)	212,654			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2020	03/20/2021	03/20/2021	Expiration	3,514	8,099,171	2304.92	199,666		571,623						(41,597)	571,623			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2020	03/20/2021	03/20/2021	Expiration	188	3,605,332	19173.98	60,018		105,797						(12,504)	105,797			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2020	03/21/2021	03/21/2021	Expiration	4,403	10,148,727	2304.92	266,967		715,760						(55,618)	715,760			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2020	03/21/2021	03/21/2021	Expiration	81	1,544,666	19173.98	26,971		47,630						(5,619)	47,630			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2020	03/22/2021	03/22/2021	Expiration	4,419	10,184,612	2304.92	256,902		710,324						(53,521)	710,324			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2020	03/22/2021	03/22/2021	Expiration	226	4,334,647	19173.98	93,500		170,988						(19,479)	170,988			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/23/2020	03/23/2021	03/23/2021	Expiration	4,391	9,825,146	2237.4	242,853		753,345						(50,594)	753,345			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/25/2020	03/25/2021	03/25/2021	Expiration	3,297	8,161,345	2475.56	220,244		609,193						(45,884)	609,193			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/30/2020	03/30/2021	03/30/2021	Expiration	3,657	9,605,695	2626.65	230,283		524,884						(47,976)	524,884			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/30/2020	03/30/2021	03/30/2021	Expiration	191	4,273,141	22327.48	76,050		131,826						(15,844)	131,826			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2020	04/01/2021	04/01/2021	Expiration	84,827	8,313,000	98	95,000		241,435						(27,708)	241,435			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2020	04/01/2021	04/01/2021	Expiration	155,650	15,565,000	100	226,000								(65,917)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/02/2020	04/01/2021	04/01/2021	Expiration	496	1,253,172	2526.9	17,870		28,196						(5,212)	28,196			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/02/2020	04/01/2021	04/01/2021	Expiration	93	1,989,188	21413.44	29,207		49,866						(8,519)	49,866			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/02/2020	04/02/2021	04/02/2021	Expiration	3,260	8,237,222	2526.9	172,010		445,923						(50,170)	445,923			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/02/2020	04/02/2021	04/02/2021	Expiration	69	1,484,368	21413.44	29,970		52,251						(8,741)	52,251			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/06/2020	04/06/2021	04/06/2021	Expiration	471	1,255,700	2663.68	16,952		28,253						(4,944)	28,253			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/06/2020	04/06/2021	04/06/2021	Expiration	146	3,303,214	22679.99	68,697		118,220						(20,037)	118,220			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2020	04/08/2021	04/08/2021	Expiration	614	1,688,097	2749.98	22,958		37,982						(6,696)	37,982			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/16/2020	04/16/2021	04/16/2021	Expiration	550	1,539,164	2799.55	21,025		34,631						(6,132)	34,631			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2020	04/20/2021	04/20/2021	Expiration	168	3,984,406	23650.44	80,085		135,036						(23,358)	135,036			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2020	04/22/2021	04/22/2021	Expiration	164	3,855,507	23475.82	83,168		146,669						(24,257)	146,669			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/28/2020	04/28/2021	04/28/2021	Expiration	255	6,150,260	24101.55	125,169		210,811						(36,507)	210,811			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/29/2020	04/30/2021	04/30/2021	Expiration	80,245	7,864,000	98	77,000		224,746						(22,458)	224,746			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/29/2020	04/30/2021	04/30/2021	Expiration	162,070	16,207,000	100	237,000								(69,125)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/01/2020	04/30/2021	04/30/2021	Expiration	1,293	3,660,602	2830.71	51,322		82,364						(19,246)	82,364			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/30/2020	04/30/2021	04/30/2021	Expiration	271	789,413	2912.43	11,131		17,762						(3,246)	17,762			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/30/2020	04/30/2021	04/30/2021	Expiration	189	4,604,653	24345.72	81,769		135,742						(23,849)	135,742			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/01/2020	05/03/2021	05/03/2021	Expiration	670	1,896,840	2830.71	26,575		42,679						(9,966)	42,679			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2020	05/04/2021	05/04/2021	Expiration	3,834	10,899,975	2842.74	240,575		529,072						(90,216)	529,072			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2020	05/05/2021	05/05/2021	Expiration	596	1,708,254	2868.44	23,950		38,436						(8,981)	38,436			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2020	05/07/2021	05/07/2021	Expiration	73,031	7,157,000	98	76,000		205,446						(28,500)	205,446			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/07/2020	05/07/2021	05/07/2021	Expiration	223	5,315,601	23875.89	74,811		124,193						(28,054)	124,193			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/11/2020	05/11/2021	05/11/2021	Expiration	569	1,667,220	2930.32	23,541		37,512						(8,828)	37,512			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/13/2020	05/13/2021	05/13/2021	Expiration	735	2,071,766	2820	29,025		46,615						(10,885)	46,615			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/14/2020	05/14/2021	05/14/2021	Expiration	483	1,376,731	2852.5	19,302		30,976						(7,238)	30,976			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/15/2019	05/15/2021	05/15/2021	Expiration	107	304,686	2850.96	8,086		35,941						(1,516)	35,941			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2020	05/19/2021	05/19/2021	Expiration	649	1,897,763	2922.94	26,967		42,700						(10,113)	42,700			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/20/2020	05/20/2021	05/20/2021	Expiration	614	1,823,323	2971.61	26,019		41,025						(9,757)	41,025			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/21/2020	05/21/2021	05/21/2021	Expiration	322	948,238	2948.51	13,503		21,335						(5,064)	21,335			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/28/2020	05/28/2021	05/28/2021	Expiration	176	4,464,942	25400.64	99,440		171,281						(37,290)	171,281			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2020	06/01/2021	06/01/2021	Expiration	4,122	12,594,469	3055.73	284,522		621,241						(130,406)	621,241			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2020	06/02/2021	06/02/2021	Expiration	767	2,362,935	3080.82	33,979		53,166						(15,574)	53,166			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/04/2020	06/04/2021	06/04/2021	Expiration	405	1,260,903	3112.35	18,081		28,370						(8,287)	28,370			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2020	06/10/2021	06/10/2021	Expiration	551	1,758,221	3190.14	25,424		39,560						(11,653)	39,560			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/19/2019	06/19/2021	06/19/2021	Expiration	132	385,920	2926.46	9,100		39,528						(2,085)	39,528			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2020	06/22/2021	06/22/2021	Expiration	3,349	10,442,682	3117.86	227,083		494,904						(104,080)	494,904			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/23/2020	06/23/2021	06/23/2021	Expiration	3,706	11,605,859	3131.29	255,297		547,233						(117,011)	547,233			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2020	06/24/2021	06/24/2021	Expiration	3,032	9,247,595	3050.33	220,069		508,980						(100,865)	508,980			
UST .625% 05/28/21 Total Return Option			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2020	06/25/2021	06/25/2021	Expiration	90,959	8,914,000	98	90,000		257,386						(41,250)	257,386			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2020	06/29/2021	06/29/2021	Expiration	573	1,749,838	3053.24	25,058		39,371						(11,485)	39,371			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/09/2020	07/09/2021	07/09/2021	Expiration	3,074	9,688,431	3152.05	180,112		422,565						(97,561)	422,565			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/09/2020	07/09/2021	07/09/2021	Expiration	227	5,846,072	25706.09	92,490		161,047						(50,099)	161,047			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/13/2020	07/13/2021	07/13/2021	Expiration	3,273	10,327,058	3155.22	213,333		481,584						(115,555)	481,584			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/14/2020	07/14/2021	07/14/2021	Expiration	230	6,125,615	26642.59	121,836		218,907						(65,994)	218,907			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/23/2020	07/23/2021	07/23/2021	Expiration	134	3,584,018	26652.33	50,809		83,985						(27,522)	83,985			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2020	07/27/2021	07/27/2021	Expiration	159	4,217,858	26584.77	76,960		135,424						(41,687)	135,424			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2020	07/28/2021	07/28/2021	Expiration	3,161	10,174,092	3218.44	206,030		454,024						(111,600)	454,024			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/31/2020	07/31/2021	07/31/2021	Expiration	2,966	9,701,535	3271.12	187,918		397,782						(101,789)	397,782			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/31/2020	08/01/2021	08/01/2021	Expiration	2,390	7,817,975	3271.12	171,568		393,769						(92,932)	393,769			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/31/2020	08/02/2021	08/02/2021	Expiration	2,460	8,047,964	3271.12	162,873		351,401						(88,223)	351,401			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2020	08/03/2021	08/03/2021	Expiration	3,820	12,584,496	3294.61	257,790		521,977						(161,119)	521,977			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2020	08/04/2021	08/04/2021	Expiration	655	2,167,251	3306.51	31,187		48,763						(19,492)	48,763			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2019	08/05/2021	08/05/2021	Expiration	898	1,508,584	1679.671	48,486		128,970						(15,152)	128,970			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2020	08/05/2021	08/05/2021	Expiration	530	1,764,229	3327.77	25,387		39,695						(15,867)	39,695			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/11/2020	08/11/2021	08/11/2021	Expiration	838	2,792,732	3333.69	40,159		62,836						(25,100)	62,836			
UST .625% 05/28/21 Total Return Option			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/12/2020	08/13/2021	08/13/2021	Expiration	85,306	8,360,000	98	77,000		237,571						(48,125)	237,571			
UST .625% 05/28/21 Total Return Option			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/12/2020	08/13/2021	08/13/2021	Expiration	171,650	17,165,000	100	222,000								(138,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2019	08/19/2021	08/19/2021	Expiration	1,332	2,263,657	1699.015	71,781		171,414						(22,431)	171,414			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/20/2020	08/20/2021	08/20/2021	Expiration	2,479	8,393,204	3385.51	158,048		325,222						(98,780)	325,222			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/24/2020	08/24/2021	08/24/2021	Expiration	2,538	8,708,919	3431.28	185,041		385,354						(115,651)	385,354			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/26/2020	08/26/2021	08/26/2021	Expiration	4,152	14,442,983	3478.73	298,432		628,718						(186,520)	628,718			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/26/2020	08/27/2021	08/27/2021	Expiration	75,959	7,444,000	98	72,000		205,513						(45,000)	205,513			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/26/2020	08/27/2021	08/27/2021	Expiration	186,410	18,641,000	100	236,000								(147,500)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/31/2020	08/31/2021	08/31/2021	Expiration	104	2,970,267	28430.05	55,434		96,862						(34,646)	96,862			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2020	09/01/2021	09/01/2021	Expiration	3,099	10,927,592	3526.65	217,069		405,698						(153,757)	405,698			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/03/2020	09/03/2021	09/03/2021	Expiration	2,512	8,678,871	3455.06	192,575		378,736						(136,407)	378,736			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	09/14/2021	Expiration	3,599	12,178,232	3383.54	246,031		523,759						(174,272)	523,759			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/15/2020	09/15/2021	09/15/2021	Expiration	3,799	12,921,329	3401.2	249,963		535,775						(177,057)	535,775			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/17/2019	09/17/2021	09/17/2021	Expiration	1,258	2,159,928	1716.425	68,664		119,921						(24,319)	119,921			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2020	09/21/2021	09/21/2021	Expiration	3,037	9,965,467	3281.06	211,386		459,761						(149,732)	459,761			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2020	09/23/2021	09/23/2021	Expiration	3,896	12,612,200	3236.92	260,329		605,325						(184,400)	605,325			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2020	09/24/2021	09/24/2021	Expiration	228,630	22,863,000	100	284,000								(201,167)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/24/2020	09/24/2021	09/24/2021	Expiration	124	3,312,752	26815.44	52,228		93,496						(36,995)	93,496			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2020	09/29/2021	09/29/2021	Expiration	218	5,973,423	27452.66	105,326		192,277						(74,606)	192,277			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2020	09/30/2021	09/30/2021	Expiration	99,561	9,757,000	98	88,500		280,166						(62,688)	280,166			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2020	09/30/2021	09/30/2021	Expiration	211,540	21,154,000	100	266,000								(188,417)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2020	09/30/2021	09/30/2021	Expiration	3,609	12,136,395	3363	253,538		543,179						(179,589)	543,179			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/06/2020	10/06/2021	10/06/2021	Expiration	690	2,317,572	3360.95	32,516		52,145						(25,741)	52,145			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2020	10/07/2021	10/07/2021	Expiration	260	7,372,479	28303.46	142,342		264,409						(112,688)	264,409			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/09/2020	10/09/2021	10/09/2021	Expiration	2,743	9,539,076	3477.13	183,757		414,204						(145,475)	414,204			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/09/2020	10/10/2021	10/10/2021	Expiration	2,416	8,401,006	3477.13	169,266		358,355						(134,002)	358,355			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/09/2020	10/11/2021	10/11/2021	Expiration	4,168	14,494,341	3477.13	293,244		614,366						(232,151)	614,366			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/12/2020	10/12/2021	10/12/2021	Expiration	3,468	12,255,286	3534.22	246,478		511,385						(195,128)	511,385			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	10/14/2021	Expiration	211	6,018,892	28514	111,098		209,087						(87,952)	209,087			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/15/2020	10/15/2021	10/15/2021	Expiration	124	3,540,623	28494.2	62,227		110,507						(49,263)	110,507			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2020	10/19/2021	10/19/2021	Expiration	179	5,041,414	28195.42	89,777		159,594						(71,073)	159,594			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2020	10/20/2021	10/20/2021	Expiration	576	1,984,375	3443.12	28,138		44,648						(22,276)	44,648			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2020	10/21/2021	10/21/2021	Expiration	246	6,928,292	28210.82	129,437		243,317						(102,471)	243,317			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/22/2020	10/22/2021	10/22/2021	Expiration	138	3,913,392	28363.66	61,371		107,168						(48,585)	107,168			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2020	10/27/2021	10/27/2021	Expiration	535	1,815,426	3390.68	25,725		40,847						(20,365)	40,847			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2020	10/28/2021	10/28/2021	Expiration	3,484	11,395,834	3271.03	241,759		574,431						(191,392)	574,431			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2020	10/29/2021	10/29/2021	Expiration	71,082	6,966,000	98	62,500		200,769						(49,479)	200,769			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2020	10/29/2021	10/29/2021	Expiration	200,380	20,038,000	100	248,500								(196,729)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/29/2020	10/29/2021	10/29/2021	Expiration	3,364	11,135,307	3310.11	206,491		462,822						(163,472)	462,822			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/02/2020	11/02/2021	11/02/2021	Expiration	890	2,947,275	3310.24	41,114		66,314						(35,975)	66,314			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/03/2020	11/03/2021	11/03/2021	Expiration	633	2,133,021	3369.16	30,033		47,993						(26,279)	47,993			
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/04/2020	11/04/2021	11/04/2021	Expiration	524	1,803,439	3443.44	25,302		40,577						(22,139)	40,577			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/14/2019	11/12/2021	11/12/2021	Expiration	460	798,500	1736.295	21,208		53,713						(9,279)	53,713			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2020	11/19/2021	11/19/2021	Expiration	3,072	11,003,035	3581.87	202,507		452,611						(177,194)	452,611			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2020	11/19/2021	11/19/2021	Expiration	155	4,579,742	29483.23	78,844		140,611						(68,989)	140,611			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/23/2020	11/23/2021	11/23/2021	Expiration	3,156	11,291,863	3577.59	224,766		484,548						(196,670)	484,548			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/24/2021	11/24/2021	Expiration	120	3,571,243	29872.47	57,449		98,944						(50,268)	98,944			
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/25/2021	11/25/2021	Expiration	100	2,975,287	29872.47	48,529		95,463						(42,463)	95,463			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/26/2021	11/26/2021	Expiration	59	1,770,643	29872.47	33,000		57,240						(28,875)	57,240			
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/30/2020	11/30/2021	11/30/2021	Expiration	485	1,757,537	3621.63	25,414		39,545						(22,237)	39,545			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/02/2020	12/02/2021	12/02/2021	Expiration	866	1,492,293	1722.223	37,173		86,611						(35,624)	86,611			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/08/2020	12/08/2021	12/08/2021	Expiration	229	6,918,119	30173.88	114,501		204,040						(109,730)	204,040			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2020	12/10/2021	12/10/2021	Expiration	220	6,600,957	30046.37	109,635		189,130						(105,067)	189,130			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/11/2021	12/11/2021	Expiration	2,305	8,444,219	3663.46	155,884		340,260						(149,389)	340,260			
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/11/2021	12/11/2021	Expiration	100	2,993,236	30046.37	43,232		79,946						(41,431)	79,946			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/12/2021	12/12/2021	Expiration	2,417	8,855,002	3663.46	150,748		319,051						(144,467)	319,051			
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/12/2021	12/12/2021	Expiration	51	1,540,699	30046.37	27,701		52,811						(26,547)	52,811			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/13/2021	12/13/2021	Expiration	3,609	13,221,326	3663.46	258,826		563,004						(248,041)	563,004			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/13/2021	12/13/2021	Expiration	182	5,461,484	30046.37	99,301		179,802						(95,163)	179,802			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/16/2020	12/16/2021	12/16/2021	Expiration	259	7,801,977	30154.54	133,102		242,504						(127,556)	242,504			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/17/2021	12/17/2021	Expiration	236	7,107,339	30179.05	121,139		205,681						(116,092)	205,681			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2020	12/17/2021	12/17/2021	Expiration	97	2,943,903	30303.37	48,644		87,253						(46,617)	87,253			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/18/2021	12/18/2021	Expiration	2,730	10,127,422	3709.41	176,340		377,253						(168,992)	377,253			
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/18/2021	12/18/2021	Expiration	98	2,953,743	30179.05	40,717		73,153						(39,021)	73,153			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/19/2021	12/19/2021	Expiration	2,414	8,955,637	3709.41	150,139		300,994						(143,883)	300,994			
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/19/2021	12/19/2021	Expiration	42	1,275,731	30179.05	25,678		49,553						(24,608)	49,553			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/20/2021	12/20/2021	Expiration	3,655	13,556,117	3709.41	233,305		474,254						(223,584)	474,254			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/20/2021	12/20/2021	Expiration	241	7,286,793	30179.05	118,630		211,919						(113,687)	211,919			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/21/2020	12/21/2021	12/21/2021	Expiration	159	4,803,980	30216.45	93,939		168,847						(90,025)	168,847			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2020	12/23/2021	12/23/2021	Expiration	3,456	12,753,238	3690.01	248,444		537,843						(238,092)	537,843			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/23/2021	12/23/2021	Expiration	113	3,405,402	30199.87	45,744		76,903						(43,838)	76,903			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/24/2021	12/24/2021	Expiration	1,144	4,234,989	3703.06	74,276		181,175						(71,181)	181,175			
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/24/2021	12/24/2021	Expiration	25	767,841	30199.87	9,759		17,276						(9,353)	17,276			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/26/2021	12/26/2021	Expiration	1,428	5,286,966	3703.06	78,320		148,302						(75,057)	148,302			
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/26/2021	12/26/2021	Expiration	27	815,018	30199.87	8,264		14,263						(7,920)	14,263			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/27/2021	12/27/2021	Expiration	2,560	9,479,013	3703.06	189,557		421,528						(181,659)	421,528			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/27/2021	12/27/2021	Expiration	197	5,948,029	30199.87	108,534		193,117						(104,012)	193,117			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2020	12/28/2021	12/28/2021	Expiration	1,460	2,518,890	1725.08	51,810		142,981						(49,651)	142,981			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2020	12/28/2021	12/28/2021	Expiration	4,181	15,615,904	3735.36	294,979		626,193						(282,688)	626,193			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2020	12/28/2021	12/28/2021	Expiration	269	8,170,093	30403.97	144,721		259,156						(138,691)	259,156			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/30/2020	12/30/2021	12/30/2021	Expiration	3,735	13,940,422	3732.04	264,796		566,429						(253,763)	566,429			
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2021	12/31/2021	Expiration	3,575	13,428,950	3756.07	239,115		473,514						(229,152)	473,514			
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2021	12/31/2021	Expiration	326	9,975,798	30606.48	172,439		299,483						(165,254)	299,483			
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/06/2020	01/06/2021	01/06/2021	Expiration	4,539	13,419,399	2956.52	197,058								(8,211)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/08/2020	01/08/2021	01/08/2021	Expiration	5,435	16,046,561	2952.59	247,893								(10,329)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/16/2020	01/15/2021	01/15/2021	Expiration	3,498	6,181,417	1767.032	134,773								(5,616)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/15/2020	01/15/2021	01/15/2021	Expiration	4,387	13,020,330	2967.85	194,439								(8,102)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/16/2020	01/15/2021	01/15/2021	Expiration	2,771	8,261,295	2981.11	131,784								(5,491)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/22/2019	01/22/2021	01/22/2021	Expiration	1,363	2,257,979	1656.859	73,159		104,248						(1,524)	104,248			
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/22/2020	01/22/2021	01/22/2021	Expiration	5,608	16,717,428	2981.17	254,829								(10,618)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/29/2020	01/29/2021	01/29/2021	Expiration	62,531	6,128,000	98	55,500								(2,313)				
UST 1.75% 11/15/29 Total Return Options			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/29/2020	01/29/2021	01/29/2021	Expiration	103,300	10,330,000	100	152,000		307,578						(6,333)	307,578			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/07/2019	02/05/2021	02/05/2021	Expiration	557	929,175	1668.638	30,105		37,027						(1,882)	37,027			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/12/2019	02/12/2021	02/12/2021	Expiration	1,669	2,801,344	1678.074	89,853		105,009						(5,616)	105,009			
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/13/2020	02/12/2021	02/12/2021	Expiration	7,542	25,446,052	3373.94	765,366		1,867,379						(95,671)	1,867,379			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/19/2019	02/19/2021	02/19/2021	Expiration	1,403	2,365,037	1685.151	76,509		74,472						(4,782)	74,472			
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/19/2020	02/19/2021	02/19/2021	Expiration	3,774	11,210,240	2970.15	165,338								(20,667)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/19/2020	02/19/2021	02/19/2021	Expiration	10,989	37,211,724	3386.15	1,073,268		2,466,144						(134,158)	2,466,144			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/28/2020	02/26/2021	02/26/2021	Expiration	2,729	4,543,065	1664.838	88,474		163,509						(11,059)	163,509			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/27/2020	02/26/2021	02/26/2021	Expiration	4,892	8,308,071	1698.44	171,484		193,420						(21,435)	193,420			
Dow Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/28/2020	02/26/2021	02/26/2021	Expiration	158	4,019,263	25409.36	65,095		164,389						(8,137)	164,389			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/28/2020	02/28/2021	02/28/2021	Expiration	91	2,301,691	25409.36	43,205		75,543						(5,401)	75,543			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/28/2020	03/01/2021	03/01/2021	Expiration	1,047	1,742,261	1664.838	35,284		74,979						(4,411)	74,979			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/01/2019	03/01/2021	03/01/2021	Expiration	371	625,822	1687.333	20,151		20,802						(2,099)	20,802			
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/28/2020	03/01/2021	03/01/2021	Expiration	149	3,789,205	25409.36	60,486		120,015						(7,561)	120,015			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/03/2020	03/03/2021	03/03/2021	Expiration	1,851	3,105,625	1678.038	63,559		107,185						(13,241)	107,185			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/04/2020	03/04/2021	03/04/2021	Expiration	64,796	6,350,000	98	67,500		165,560						(14,063)	165,560			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/04/2020	03/04/2021	03/04/2021	Expiration	129,550	12,955,000	100	186,000								(38,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/06/2020	03/05/2021	03/05/2021	Expiration	4,568	7,674,553	1679.892	159,760		295,207						(33,283)	295,207			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/06/2020	03/08/2021	03/08/2021	Expiration	934	1,568,976	1679.892	36,400		70,900						(7,583)	70,900			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/10/2020	03/10/2021	03/10/2021	Expiration	1,604	2,683,339	1672.835	53,053		120,759						(11,053)	120,759			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/13/2020	03/12/2021	03/12/2021	Expiration	3,501	5,798,842	1656.462	117,036		323,511						(24,383)	323,511			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/13/2020	03/15/2021	03/15/2021	Expiration	1,318	2,183,387	1656.462	46,343		133,482						(9,655)	133,482			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/16/2020	03/16/2021	03/16/2021	Expiration	1,439	2,355,805	1637.114	45,763		145,973						(9,534)	145,973			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/19/2020	03/19/2021	03/19/2021	Expiration	3,805	6,236,023	1638.765	122,456		374,424						(25,512)	374,424			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/23/2020	03/23/2021	03/23/2021	Expiration	1,863	3,030,611	1626.821	61,612		209,385						(12,836)	209,385			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/27/2020	03/26/2021	03/26/2021	Expiration	3,920	6,442,299	1643.385	122,990		427,787						(25,623)	427,787			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/27/2020	03/29/2021	03/29/2021	Expiration	1,781	2,926,278	1643.385	61,197		218,522						(12,749)	218,522			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/30/2020	03/30/2021	03/30/2021	Expiration	2,131	3,508,824	1646.563	73,885		253,624						(15,393)	253,624			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/02/2020	04/01/2021	04/01/2021	Expiration	2,982	4,898,625	1642.726	102,583		364,779						(29,920)	364,779			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/15/2020	04/15/2021	04/15/2021	Expiration	2,681	4,428,307	1651.988	86,395		300,240						(25,199)	300,240			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/20/2020	04/20/2021	04/20/2021	Expiration	1,634	2,702,183	1653.65	56,424		204,704						(16,457)	204,704			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/23/2020	04/23/2021	04/23/2021	Expiration	3,418	5,645,129	1651.819	117,319		452,639						(34,218)	452,639			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/05/2020	05/05/2021	05/05/2021	Expiration	1,309	2,164,370	1653.663	40,094		167,914						(15,035)	167,914			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/05/2020	05/05/2021	05/05/2021	Expiration	6,606	18,578,313	2812.39	160,831		1,203,019						(60,311)	1,203,019			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/06/2020	05/06/2021	05/06/2021	Expiration	1,626	2,685,254	1651.692	53,911		236,399						(20,216)	236,399			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/07/2020	05/07/2021	05/07/2021	Expiration	4,626	7,649,613	1653.695	150,310		655,557						(56,366)	655,557			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/08/2020	05/07/2021	05/07/2021	Expiration	4,466	7,403,500	1657.688	135,470		547,055						(50,801)	547,055			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/09/2019	05/07/2021	05/07/2021	Expiration	394	666,059	1689.285	21,847		52,823						(4,096)	52,823			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/08/2020	05/10/2021	05/10/2021	Expiration	1,664	2,758,830	1657.688	53,344		224,555						(20,004)	224,555			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/11/2020	05/11/2021	05/11/2021	Expiration	1,547	2,563,573	1656.75	45,566		179,081						(17,087)	179,081			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2020	05/12/2021	05/12/2021	Expiration	1,743	2,880,478	1652.908	58,478		233,250						(21,929)	233,250			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/13/2020	05/13/2021	05/13/2021	Expiration	2,883	4,753,434	1648.826	89,372		362,218						(33,515)	362,218			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/14/2020	05/14/2021	05/14/2021	Expiration	4,514	7,452,000	1650.793	153,488		675,478						(57,558)	675,478			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/20/2020	05/20/2021	05/20/2021	Expiration	2,192	3,637,017	1659.215	70,931		269,039						(26,599)	269,039			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/22/2020	05/21/2021	05/21/2021	Expiration	3,421	5,674,015	1658.654	114,905		463,954						(43,089)	463,954			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/22/2020	05/24/2021	05/24/2021	Expiration	1,959	3,249,533	1658.654	61,999		238,656						(23,250)	238,656			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/29/2020	05/28/2021	05/28/2021	Expiration	7,503	12,507,831	1667.035	247,076		956,303						(92,653)	956,303			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/02/2020	06/02/2021	06/02/2021	Expiration	1,353	2,258,363	1669.76	40,571		152,775						(18,595)	152,775			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/03/2020	06/03/2021	06/03/2021	Expiration	2,371	3,970,385	1674.443	79,761		297,915						(36,557)	297,915			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/05/2019	06/04/2021	06/04/2021	Expiration	869	1,470,720	1692.104	47,651		115,860						(10,920)	115,860			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/09/2020	06/09/2021	06/09/2021	Expiration	1,545	2,594,413	1679.595	47,754		163,085						(21,887)	163,085			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/10/2019	06/10/2021	06/10/2021	Expiration	915	1,557,237	1702.31	50,143		107,583						(11,491)	107,583			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/11/2020	06/11/2021	06/11/2021	Expiration	3,917	6,518,912	1664.386	124,757		479,692						(57,180)	479,692			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/11/2020	06/11/2021	06/11/2021	Expiration	4,893	13,865,117	2833.64	121,218		822,744						(55,558)	822,744			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2020	06/15/2021	06/15/2021	Expiration	1,477	2,466,184	1669.299	44,226		151,534						(20,270)	151,534			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/07/2020	06/15/2021	06/15/2021	Expiration	539	900,000	1670.632	19,890		79,852						(9,945)	79,852			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2020	06/15/2021	06/15/2021	Expiration	5,136	14,596,730	2842.13	136,663		835,755						(62,637)	835,755			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/19/2020	06/18/2021	06/18/2021	Expiration	5,705	9,529,176	1670.204	182,541		538,688						(83,664)	538,688			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/18/2020	06/18/2021	06/18/2021	Expiration	3,593	6,006,233	1671.608	122,147		366,132						(55,984)	366,132			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/19/2020	06/21/2021	06/21/2021	Expiration	1,379	2,302,913	1670.204	47,125		156,388						(21,599)	156,388			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/22/2020	06/22/2021	06/22/2021	Expiration	1,191	1,989,299	1670.078	35,350		110,482						(16,202)	110,482			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/22/2020	06/22/2021	06/22/2021	Expiration	6,317	17,964,603	2843.79	170,352		863,017						(78,078)	863,017			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/01/2020	07/01/2021	07/01/2021	Expiration	2,503	4,176,277	1668.725	83,604		299,905						(45,286)	299,905			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/02/2020	07/02/2021	07/02/2021	Expiration	8,196	13,691,798	1670.568	274,524		979,039						(148,700)	979,039			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/02/2019	07/02/2021	07/02/2021	Expiration	1,570	2,696,309	1717.265	87,900		151,254						(23,806)	151,254			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/03/2019	07/02/2021	07/02/2021	Expiration	921	1,588,520	1724.672	51,786		81,905						(14,025)	81,905			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/07/2020	07/07/2021	07/07/2021	Expiration	1,879	3,139,837	1670.632	60,046		212,549						(32,525)	212,549			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/08/2020	07/08/2021	07/08/2021	Expiration	2,218	3,706,263	1670.623	74,474		253,995						(40,340)	253,995			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/08/2020	07/08/2021	07/08/2021	Expiration	4,037	11,487,946	2845.58	103,899		537,579						(56,279)	537,579			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/10/2020	07/09/2021	07/09/2021	Expiration	5,777	9,653,460	1671.036	193,278		682,571						(104,692)	682,571			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/10/2020	07/12/2021	07/12/2021	Expiration	1,521	2,540,908	1671.036	53,133		194,754						(28,781)	194,754			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/15/2020	07/15/2021	07/15/2021	Expiration	3,155	5,299,341	1679.639	97,167		310,519						(52,632)	310,519			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/16/2019	07/16/2021	07/16/2021	Expiration	1,185	2,040,359	1722.272	67,128		107,148						(18,180)	107,148			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/16/2020	07/16/2021	07/16/2021	Expiration	3,617	10,350,092	2861.48	86,785		433,477						(47,009)	433,477			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/24/2020	07/23/2021	07/23/2021	Expiration	4,135	6,956,067	1682.052	145,690		493,045						(78,915)	493,045			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/24/2020	07/23/2021	07/23/2021	Expiration	9,096	26,067,699	2865.71	269,588		1,312,632						(146,027)	1,312,632			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/24/2020	07/26/2021	07/26/2021	Expiration	1,834	3,085,348	1682.052	64,686		221,435						(35,038)	221,435			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/24/2020	07/26/2021	07/26/2021	Expiration	2,954	8,464,771	2865.71	85,667		432,835						(46,403)	432,835			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/29/2020	07/29/2021	07/29/2021	Expiration	2,815	4,744,460	1685.33	98,780		346,565						(53,506)	346,565			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/29/2020	07/29/2021	07/29/2021	Expiration	4,805	13,797,179	2871.28	127,437		669,401						(69,029)	669,401			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/03/2020	08/03/2021	08/03/2021	Expiration	1,287	2,164,719	1681.61	41,784		145,190						(26,115)	145,190			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/03/2020	08/03/2021	08/03/2021	Expiration	4,375	12,536,446	2865.24	119,263		662,821						(74,539)	662,821			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/05/2020	08/05/2021	08/05/2021	Expiration	4,544	13,043,757	2870.78	125,721		619,476						(78,575)	619,476			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/06/2020	08/06/2021	08/06/2021	Expiration	3,738	6,295,302	1684.17	133,835		469,845						(83,647)	469,845			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/06/2021	08/06/2021	Expiration	5,263	8,882,842	1687.656	170,440		558,353						(106,525)	558,353			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/06/2020	08/06/2021	08/06/2021	Expiration	3,613	10,368,511	2869.73	100,541		516,328						(62,838)	516,328			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/09/2021	08/09/2021	Expiration	1,508	2,544,200	1687.656	59,534		208,040						(37,209)	208,040			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/11/2020	08/11/2021	08/11/2021	Expiration	1,377	2,329,192	1691.587	44,612		146,655						(27,883)	146,655			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/12/2020	08/12/2021	08/12/2021	Expiration	2,634	4,461,464	1693.745	85,615		287,957						(53,510)	287,957			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/18/2020	08/18/2021	08/18/2021	Expiration	5,558	16,019,322	2882.1	153,067		726,742						(95,667)	726,742			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/19/2020	08/19/2021	08/19/2021	Expiration	3,897	11,224,956	2880.3	107,950		508,081						(67,468)	508,081			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/20/2020	08/20/2021	08/20/2021	Expiration	5,044	8,519,633	1689.004	156,498		508,807						(97,811)	508,807			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/20/2020	08/20/2021	08/20/2021	Expiration	3,655	10,519,836	2878.37	103,895		527,207						(64,934)	527,207			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2020	08/24/2021	08/24/2021	Expiration	1,496	2,532,737	1693.166	50,832		162,490						(31,770)	162,490			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2020	08/24/2021	08/24/2021	Expiration	4,682	13,509,505	2885.56	137,302		655,488						(85,814)	655,488			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/25/2020	08/25/2021	08/25/2021	Expiration	5,957	17,177,501	2883.79	181,000		890,845						(113,125)	890,845			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2020	08/26/2021	08/26/2021	Expiration	3,658	6,189,165	1691.987	128,411		425,929						(80,257)	425,929			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2019	08/26/2021	08/26/2021	Expiration	1,360	2,301,782	1692.699	75,959		189,026						(23,737)	189,026			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2020	08/26/2021	08/26/2021	Expiration	3,732	10,761,650	2883.6	108,620		502,190						(67,888)	502,190			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/27/2020	08/27/2021	08/27/2021	Expiration	2,977	5,041,461	1693.57	106,083		361,413						(66,302)	361,413			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/28/2019	08/27/2021	08/27/2021	Expiration	1,119	1,897,725	1695.3	62,815		158,760						(19,630)	158,760			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/28/2020	08/27/2021	08/27/2021	Expiration	5,423	9,197,492	1696.045	186,060		602,702						(116,287)	602,702			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/27/2020	08/27/2021	08/27/2021	Expiration	4,294	12,393,133	2886.3	123,083		598,524						(76,927)	598,524			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/28/2020	08/27/2021	08/27/2021	Expiration	8,399	24,279,174	2890.63	266,843		1,220,345						(166,777)	1,220,345			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/28/2020	08/30/2021	08/30/2021	Expiration	1,189	2,016,540	1696.045	48,599		169,657						(30,374)	169,657			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/28/2020	08/30/2021	08/30/2021	Expiration	4,349	12,572,629	2890.63	141,808		665,600						(88,630)	665,600			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/04/2020	09/03/2021	09/03/2021	Expiration	7,593	12,857,116	1693.288	258,793		883,531						(183,311)	883,531			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/04/2020	09/07/2021	09/07/2021	Expiration	292	493,681	1693.288	11,750		39,236						(8,323)	39,236			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/09/2020	09/09/2021	09/09/2021	Expiration	2,171	3,673,915	1692.116	83,015		267,861						(58,802)	267,861			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/11/2020	09/10/2021	09/10/2021	Expiration	5,591	9,447,020	1689.593	188,909		588,840						(133,810)	588,840			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/11/2020	09/13/2021	09/13/2021	Expiration	1,648	2,784,730	1689.593	66,277		220,703						(46,946)	220,703			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/15/2020	09/15/2021	09/15/2021	Expiration	1,341	2,271,291	1693.734	44,727		131,792						(31,682)	131,792			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/18/2020	09/17/2021	09/17/2021	Expiration	5,367	9,085,487	1692.706	188,385		519,169						(133,439)	519,169			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/18/2020	09/17/2021	09/17/2021	Expiration	10,344	29,851,282	2885.75	340,419		1,141,178						(241,130)	1,141,178			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/18/2020	09/20/2021	09/20/2021	Expiration	1,691	2,862,404	1692.706	65,781		168,367						(46,595)	168,367			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/18/2020	09/20/2021	09/20/2021	Expiration	4,438	12,805,668	2885.75	146,697		403,892						(103,911)	403,892			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/22/2020	09/22/2021	09/22/2021	Expiration	2,514	4,235,785	1684.774	92,368		254,438						(65,428)	254,438			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/29/2020	09/29/2021	09/29/2021	Expiration	2,037	3,430,077	1684.199	66,047		181,939						(46,783)	181,939			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/01/2020	10/01/2021	10/01/2021	Expiration	3,678	6,203,803	1686.904	131,683		344,130						(104,249)	344,130			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/01/2020	10/01/2021	10/01/2021	Expiration	3,663	10,535,904	2876.16	107,950		285,931						(85,460)	285,931			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/05/2020	10/05/2021	10/05/2021	Expiration	1,575	2,670,970	1695.716	60,692		147,396						(48,048)	147,396			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/05/2020	10/05/2021	10/05/2021	Expiration	4,678	13,526,702	2891.31	149,394		350,204						(118,270)	350,204			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/06/2020	10/06/2021	10/06/2021	Expiration	1,302	2,202,708	1692.225	34,002		79,116						(26,918)	79,116			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/07/2019	10/07/2021	10/07/2021	Expiration	566	964,812	1703.448	32,128		57,240						(12,717)	57,240			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/08/2020	10/08/2021	10/08/2021	Expiration	4,349	7,408,155	1703.311	157,560		366,859						(124,735)	366,859			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/10/2019	10/08/2021	10/08/2021	Expiration	429	731,023	1703.64	24,343		42,359						(9,636)	42,359			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/09/2020	10/08/2021	10/08/2021	Expiration	4,290	7,313,186	1704.713	147,552		334,726						(116,812)	334,726			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/09/2020	10/11/2021	10/11/2021	Expiration	1,781	3,036,312	1704.713	69,853		157,230						(55,300)	157,230			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/12/2020	10/12/2021	10/12/2021	Expiration	1,982	3,385,011	1707.547	68,695		150,957						(54,384)	150,957			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/13/2020	10/13/2021	10/13/2021	Expiration	5,905	17,156,033	2905.11	186,221		379,568						(147,425)	379,568			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2019	10/14/2021	10/14/2021	Expiration	679	1,161,119	1708.957	38,665		72,403						(15,305)	72,403			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2020	10/15/2021	10/15/2021	Expiration	3,961	6,750,192	1704.328	145,100		381,085						(114,871)	381,085			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2019	10/15/2021	10/15/2021	Expiration	950	1,629,702	1715.847	54,106		96,222						(21,417)	96,222			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/18/2019	10/18/2021	10/18/2021	Expiration	637	1,092,984	1716.984	36,396		62,092						(14,407)	62,092			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/20/2020	10/20/2021	10/20/2021	Expiration	2,237	3,804,133	1700.516	82,114		233,482						(65,007)	233,482			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/21/2020	10/21/2021	10/21/2021	Expiration	2,687	4,568,326	1699.843	99,559		285,818						(78,817)	285,818			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/22/2020	10/22/2021	10/22/2021	Expiration	3,432	5,843,100	1702.408	121,876		343,209						(96,485)	343,209			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/23/2020	10/22/2021	10/22/2021	Expiration	5,244	8,935,829	1704.072	197,618		545,702						(156,447)	545,702			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/22/2019	10/22/2021	10/22/2021	Expiration	1,389	2,385,467	1717.657	78,959		151,892						(31,255)	151,892			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/23/2020	10/25/2021	10/25/2021	Expiration	2,392	4,076,130	1704.072	92,384		264,554						(73,138)	264,554			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/26/2020	10/26/2021	10/26/2021	Expiration	1,839	3,117,800	1695.373	71,258		219,167						(56,412)	219,167			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/27/2020	10/27/2021	10/27/2021	Expiration	2,282	3,851,239	1687.825	75,031		216,218						(59,400)	216,218			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/28/2020	10/28/2021	10/28/2021	Expiration	5,691	16,256,818	2856.56	176,207		942,524						(139,497)	942,524			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	10/29/2021	10/29/2021	Expiration	7,601	12,745,528	1676.769	268,701		932,723						(212,722)	932,723			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	10/29/2021	10/29/2021	Expiration	11,788	33,711,725	2859.82	391,231		1,988,878						(309,725)	1,988,878			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	11/01/2021	11/01/2021	Expiration	2,045	3,428,301	1676.769	86,050		325,599						(68,123)	325,599			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	11/01/2021	11/01/2021	Expiration	4,768	13,635,711	2859.82	157,247		840,368						(124,487)	840,368			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/12/2020	11/12/2021	11/12/2021	Expiration	3,144	5,385,555	1712.71	118,301		364,768						(103,513)	364,768			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/17/2020	11/17/2021	11/17/2021	Expiration	1,034	1,782,017	1723.216	33,358		90,391						(29,188)	90,391			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/18/2020	11/18/2021	11/18/2021	Expiration	3,003	5,161,888	1719.13	117,006		340,057						(102,380)	340,057			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/20/2020	11/19/2021	11/19/2021	Expiration	6,491	11,153,138	1718.199	255,648		745,552						(223,692)	745,552			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/19/2020	11/19/2021	11/19/2021	Expiration	4,494	7,729,183	1720.061	169,137		484,260						(147,995)	484,260			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/20/2020	11/22/2021	11/22/2021	Expiration	1,012	1,738,127	1718.199	33,048		94,748						(28,917)	94,748			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/23/2020	11/23/2021	11/23/2021	Expiration	1,917	3,300,642	1722.096	75,026		220,231						(65,648)	220,231			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/24/2020	11/24/2021	11/24/2021	Expiration	1,662	2,872,409	1728.68	65,857		180,061						(57,625)	180,061			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/27/2019	11/26/2021	11/26/2021	Expiration	480	838,119	1746.619	27,742		40,811						(12,137)	40,811			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/30/2020	11/30/2021	11/30/2021	Expiration	4,115	12,085,653	2937.23	147,042		233,220						(128,662)	233,220			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/01/2020	12/01/2021	12/01/2021	Expiration	1,729	2,979,920	1723.49	60,028		119,605						(57,527)	119,605			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/01/2020	12/01/2021	12/01/2021	Expiration	6,431	18,909,851	2940.32	216,429		225,138						(207,411)	225,138			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/01/2020	12/01/2021	12/01/2021	Expiration	14,981	54,866,223	3662.45	1,309,545		2,769,990						(1,254,981)	2,769,990			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/03/2020	12/03/2021	12/03/2021	Expiration	4,296	7,401,248	1722.679	173,171		398,318						(165,955)	398,318			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/03/2019	12/03/2021	12/03/2021	Expiration	1,107	1,916,615	1730.884	63,823		103,192						(30,582)	103,192			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/04/2019	12/03/2021	12/03/2021	Expiration	409	711,134	1736.72	23,681		35,770						(11,347)	35,770			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2020	12/09/2021	12/09/2021	Expiration	2,492	4,305,560	1727.728	93,929		226,892						(90,016)	226,892			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2019	12/09/2021	12/09/2021	Expiration	379	661,023	1744.504	21,483		35,270						(10,294)	35,270			
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/10/2020	12/10/2021	12/10/2021	Expiration	10,794	39,594,367	3668.1	925,383		2,198,577						(886,825)	2,198,577			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/14/2020	12/14/2021	12/14/2021	Expiration	2,029	3,490,274	1720.285	81,638		220,956						(78,237)	220,956			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/14/2020	12/14/2021	12/14/2021	Expiration	5,841	17,145,914	2935.3	196,685		604,463						(188,489)	604,463			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2020	12/17/2021	12/17/2021	Expiration	4,214	7,278,143	1727.261	157,638		383,893						(151,070)	383,893			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/22/2020	12/22/2021	12/22/2021	Expiration	7,835	22,998,061	2935.44	257,042		737,537						(246,332)	737,537			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/23/2020	12/23/2021	12/23/2021	Expiration	1,938	3,336,464	1721.803	77,307		204,680						(74,086)	204,680			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/24/2020	12/23/2021	12/23/2021	Expiration	4,115	7,091,508	1723.286	165,295		424,832						(158,408)	424,832			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/23/2019	12/23/2021	12/23/2021	Expiration	298	523,257	1758.114	17,267		25,078						(8,274)	25,078			
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/23/2020	12/23/2021	12/23/2021	Expiration	6,932	20,365,066	2938.01	211,295		626,308						(202,491)	626,308			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index .			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/24/2020	12/27/2021	12/27/2021	Expiration	3,270	5,635,443	1723.286	131,447		354,750						(125,970)	354,750			
SPXD5UN Index Option PTPT ..			Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/28/2020	12/28/2021	12/28/2021	Expiration	8,262	24,322,561	2943.75	298,956		999,920						(286,499)	999,920			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/03/2020	01/03/2021	01/03/2021	Expiration	2,396	7,751,274	3234.85	122,265								(5,094)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/03/2020	01/03/2021	01/03/2021	Expiration	38	1,078,956	28634.88	16,827								(701)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/03/2020	01/04/2021	01/04/2021	Expiration	5,122	16,569,254	3234.85	304,204		46,261						(12,675)	46,261			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/03/2020	01/04/2021	01/04/2021	Expiration	350	10,016,294	28634.88	173,462		172,319						(7,228)	172,319			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/03/2020	01/05/2021	01/05/2021	Expiration	3,995	12,924,597	3234.85	226,238		106,961						(9,427)	106,961			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/03/2020	01/05/2021	01/05/2021	Expiration	131	3,739,316	28634.88	63,539		73,330						(2,647)	73,330			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/06/2020	01/06/2021	01/06/2021	Expiration	179	5,133,370	28703.38	91,267		110,297						(3,803)	110,297			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/08/2020	01/08/2021	01/08/2021	Expiration	165	4,747,108	28745.09	69,812		62,905						(2,909)	62,905			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/10/2020	01/10/2021	01/10/2021	Expiration	3,263	10,653,343	3265.35	188,854		97,882						(7,869)	97,882			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/10/2020	01/11/2021	01/11/2021	Expiration	2,907	9,493,810	3265.35	170,390		2,357						(7,100)	2,357			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/10/2020	01/12/2021	01/12/2021	Expiration	3,493	11,404,579	3265.35	208,149								(8,673)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/15/2020	01/15/2021	01/15/2021	Expiration	188	5,443,825	29030.22	99,933		107,772						(4,164)	107,772			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/17/2020	01/15/2021	01/15/2021	Expiration	221	6,476,220	29348.1	118,393		199,580						(4,933)	199,580			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/17/2020	01/17/2021	01/17/2021	Expiration	2,246	7,477,398	3329.62	120,597								(5,025)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/17/2020	01/17/2021	01/17/2021	Expiration	74	2,158,128	29348.1	29,664								(1,236)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/17/2020	01/18/2021	01/18/2021	Expiration	3,247	10,809,973	3329.62	205,339								(8,556)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/17/2020	01/18/2021	01/18/2021	Expiration	65	1,901,304	29348.1	38,099								(1,587)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/17/2020	01/19/2021	01/19/2021	Expiration	3,391	11,291,933	3329.62	200,100								(8,338)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/17/2020	01/19/2021	01/19/2021	Expiration	136	3,980,384	29348.1	68,692		85,768						(2,862)	85,768			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/17/2020	01/20/2021	01/20/2021	Expiration	2,430	8,092,161	3329.62	138,383								(5,766)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/17/2020	01/20/2021	01/20/2021	Expiration	116	3,415,402	29348.1	54,212		58,913						(2,259)	58,913			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/21/2020	01/21/2021	01/21/2021	Expiration	2,162	7,178,490	3320.79	127,134								(5,297)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/24/2020	01/22/2021	01/22/2021	Expiration	80	2,312,698	28989.73	35,224		62,481						(1,468)	62,481			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/23/2020	01/22/2021	01/22/2021	Expiration	69	2,021,848	29160.09	32,936		58,980						(1,372)	58,980			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/22/2020	01/22/2021	01/22/2021	Expiration	129	3,759,151	29186.27	63,233		62,847						(2,635)	62,847			
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/23/2020	01/23/2021	01/23/2021	Expiration	46	1,353,429	29160.09	19,737								(822)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/24/2020	01/24/2021	01/24/2021	Expiration	64	1,844,105	28989.73	28,696								(1,196)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/24/2020	01/25/2021	01/25/2021	Expiration	155	4,482,032	28989.73	84,301		94,286						(3,513)	94,286			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/24/2020	01/26/2021	01/26/2021	Expiration	112	3,254,720	28989.73	58,044		67,302						(2,419)	67,302			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/27/2020	01/27/2021	01/27/2021	Expiration	3,253	10,550,014	3243.63	205,930		6,665						(8,580)	6,665			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/28/2020	01/28/2021	01/28/2021	Expiration	2,714	8,891,655	3276.24	156,369								(6,515)				
S&P Digital			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/31/2020	01/29/2021	01/29/2021	Expiration	438	1,413,480	3225.52	20,495		31,803						(854)	31,803			
S&P Digital			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/30/2020	01/29/2021	01/29/2021	Expiration	179	587,470	3283.66	8,518		13,218						(355)	13,218			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/31/2020	01/29/2021	01/29/2021	Expiration	109	3,087,637	28256.03	53,624		95,527						(2,234)	95,527			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/29/2020	01/29/2021	01/29/2021	Expiration	182	5,229,382	28734.45	91,722		89,934						(3,822)	89,934			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/30/2020	01/29/2021	01/29/2021	Expiration	44	1,271,302	28859.44	24,092		40,664						(1,004)	40,664			
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/30/2020	01/30/2021	01/30/2021	Expiration	21	618,376	28859.44	7,915								(330)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/31/2020	01/31/2021	01/31/2021	Expiration	118	3,344,668	28256.03	52,955								(2,206)				
S&P Digital			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/31/2020	02/01/2021	02/01/2021	Expiration	263	849,419	3225.52	12,317		19,112						(513)	19,112			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/31/2020	02/01/2021	02/01/2021	Expiration	193	5,455,328	28256.03	109,507		112,475						(4,563)	112,475			
S&P Digital			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/31/2020	02/02/2021	02/02/2021	Expiration	427	1,377,953	3225.52	19,980		31,004						(833)	31,004			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	01/31/2020	02/02/2021	02/02/2021	Expiration	142	4,020,241	28256.03	76,396		81,800						(3,183)	81,800			
S&P Digital			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/06/2020	02/05/2021	02/05/2021	Expiration	390	1,304,186	3345.78	18,780		29,344						(2,348)	29,344			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/07/2020	02/05/2021	02/05/2021	Expiration	113	3,281,752	29102.51	57,325		102,025						(7,166)	102,025			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/05/2020	02/05/2021	02/05/2021	Expiration	126	3,695,832	29290.85	71,432		66,830						(8,929)	66,830			
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/07/2020	02/07/2021	02/07/2021	Expiration	64	1,866,750	29102.51	33,148								(4,144)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/07/2020	02/08/2021	02/08/2021	Expiration	137	3,995,915	29102.51	68,425		53,142						(8,553)	53,142			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/07/2020	02/09/2021	02/09/2021	Expiration	124	3,615,799	29102.51	65,479		79,084						(8,185)	79,084			
S&P Digital			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/10/2020	02/10/2021	02/10/2021	Expiration	317	1,061,790	3352.09	15,290		23,890						(1,911)	23,890			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/11/2020	02/11/2021	02/11/2021	Expiration	2,879	9,665,828	3357.75	169,157								(21,145)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/14/2020	02/12/2021	02/12/2021	Expiration	169	4,957,771	29398.08	95,521		169,552						(11,940)	169,552			
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/14/2020	02/14/2021	02/14/2021	Expiration	72	2,113,778	29398.08	34,865								(4,358)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/14/2020	02/15/2021	02/15/2021	Expiration	36	1,069,661	29398.08	17,451								(2,181)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/14/2020	02/16/2021	02/16/2021	Expiration	76	2,239,362	29398.08	37,085		51,138						(4,636)	51,138			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/14/2020	02/17/2021	02/17/2021	Expiration	102	2,997,358	29398.08	52,545		48,169						(6,568)	48,169			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/21/2020	02/19/2021	02/19/2021	Expiration	120	3,471,620	28992.41	58,046		105,965						(7,256)	105,965			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/19/2020	02/19/2021	02/19/2021	Expiration	148	4,349,574	29348.03	68,703		60,877						(8,588)	60,877			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/21/2020	02/21/2021	02/21/2021	Expiration	2,005	6,691,791	3337.75	112,127								(14,016)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/21/2020	02/21/2021	02/21/2021	Expiration	58	1,671,623	28992.41	26,444								(3,306)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/21/2020	02/22/2021	02/22/2021	Expiration	2,776	9,264,639	3337.75	176,491								(22,061)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/21/2020	02/22/2021	02/22/2021	Expiration	80	2,321,645	28992.41	49,381		53,144						(6,173)	53,144			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/21/2020	02/23/2021	02/23/2021	Expiration	2,439	8,141,301	3337.75	153,325								(19,166)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	02/21/2020	02/23/2021	02/23/2021	Expiration	96	2,773,897	28992.41	48,491		58,624						(6,061)	58,624			
S&P Digital			Equity/Index.	SUN 549300V8MB5QISCSJ683	03/04/2020	03/04/2021	03/04/2021	Expiration	381	1,193,500	3130.12	16,709		26,854						(3,481)	26,854			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	03/04/2020	03/04/2021	03/04/2021	Expiration	235	6,357,445	27090.86	118,667		167,465						(24,722)	167,465			
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MB5QISCSJ683	03/06/2020	03/05/2021	03/05/2021	Expiration	207	5,353,542	25864.78	96,825		171,445						(20,172)	171,445			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	03/06/2020	03/06/2021	03/06/2021	Expiration	2,202	6,546,337	2972.37	147,394		266,905						(30,707)	266,905			
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	03/06/2020	03/06/2021	03/06/2021	Expiration	53	1,366,823	25864.78	27,573		49,372						(5,744)	49,372			
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	03/06/2020	03/07/2021	03/07/2021	Expiration	2,455	7,298,409	2972.37	167,790		306,019						(34,956)	306,019			
Dow Index Option MAV			Equity/Index.	SUN 549300V8MB5QISCSJ683	03/06/2020	03/07/2021	03/07/2021	Expiration	57	1,484,931	25864.78	25,640		44,780						(5,342)	44,780			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/06/2020	03/08/2021	03/08/2021	Expiration	2,420	7,193,265	2972.37	169,128		313,411						(35,235)	313,411			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/06/2020	03/08/2021	03/08/2021	Expiration	112	2,904,115	25864.78	53,268		93,890						(11,097)	93,890			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/10/2020	03/10/2021	03/10/2021	Expiration	244	6,098,970	25018.16	113,375		206,334						(23,620)	206,334			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/11/2020	03/11/2021	03/11/2021	Expiration	244	5,738,344	23553.22	123,874		225,832						(25,807)	225,832			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/12/2020	03/12/2021	03/12/2021	Expiration	261	5,536,128	21200.62	91,567		165,721						(19,076)	165,721			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/13/2020	03/12/2021	03/12/2021	Expiration	238	5,529,544	23185.62	92,819		168,077						(19,337)	168,077			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/13/2020	03/13/2021	03/13/2021	Expiration	3,237	8,776,343	2711.02	207,538		420,282						(43,237)	420,282			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/13/2020	03/13/2021	03/13/2021	Expiration	74	1,713,376	23185.62	28,272		49,725						(5,890)	49,725			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/13/2020	03/14/2021	03/14/2021	Expiration	2,918	7,909,618	2711.02	219,467		463,514						(45,722)	463,514			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/13/2020	03/14/2021	03/14/2021	Expiration	104	2,408,429	23185.62	43,338		76,984						(9,029)	76,984			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/13/2020	03/15/2021	03/15/2021	Expiration	3,649	9,892,033	2711.02	264,870		550,189						(55,181)	550,189			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/13/2020	03/15/2021	03/15/2021	Expiration	215	4,977,404	23185.62	103,002		188,607						(21,459)	188,607			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/16/2020	03/16/2021	03/16/2021	Expiration	170	3,433,083	20188.52	71,109		126,798						(14,814)	126,798			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/24/2020	03/24/2021	03/24/2021	Expiration	310	6,426,411	20704.91	134,281		240,751						(27,975)	240,751			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/25/2020	03/25/2021	03/25/2021	Expiration	258	5,465,689	21200.55	110,314		200,180						(22,982)	200,180			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/27/2020	03/26/2021	03/26/2021	Expiration	34,265	87,084,230	2541.47	3,561,880		13,364,126						(742,058)	13,364,126			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/26/2020	03/26/2021	03/26/2021	Expiration	3,799	9,992,606	2630.07	228,506		526,356						(47,605)	526,356			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/26/2020	03/26/2021	03/26/2021	Expiration	214	4,830,913	22552.17	86,171		149,181						(17,952)	149,181			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/27/2020	03/27/2021	03/27/2021	Expiration	5,074	12,895,162	2541.47	310,645		722,204						(64,718)	722,204			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/27/2020	03/28/2021	03/28/2021	Expiration	3,164	8,042,093	2541.47	198,814		538,416						(41,420)	538,416			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/27/2020	03/29/2021	03/29/2021	Expiration	17,899	45,490,769	2541.47	1,996,679		7,385,853						(415,975)	7,385,853			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/31/2020	03/31/2021	03/31/2021	Expiration	293	6,422,950	21917.16	130,397		224,722						(27,166)	224,722			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/03/2020	04/01/2021	04/01/2021	Expiration	274	5,770,818	21052.53	117,753		205,466						(34,345)	205,466			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/03/2020	04/03/2021	04/03/2021	Expiration	134	2,822,281	21052.53	46,416		80,196						(13,538)	80,196			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/03/2020	04/04/2021	04/04/2021	Expiration	99	2,086,779	21052.53	43,991		77,736						(12,831)	77,736			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/03/2020	04/05/2021	04/05/2021	Expiration	288	6,073,012	21052.53	122,566		212,333						(35,748)	212,333			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/07/2020	04/07/2021	04/07/2021	Expiration	15,018	39,939,400	2659.41	1,287,192		4,128,641						(375,431)	4,128,641			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/07/2020	04/07/2021	04/07/2021	Expiration	160	3,623,986	22653.86	72,459		120,194						(21,134)	120,194			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/17/2020	04/16/2021	04/16/2021	Expiration	238	5,776,500	24242.49	109,836		183,013						(32,035)	183,013			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/17/2020	04/17/2021	04/17/2021	Expiration	153	3,709,834	24242.49	61,720		103,077						(18,002)	103,077			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/17/2020	04/18/2021	04/18/2021	Expiration	82	1,983,843	24242.49	43,069		74,921						(12,562)	74,921			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/17/2020	04/19/2021	04/19/2021	Expiration	205	4,970,617	24242.49	98,258		165,024						(28,658)	165,024			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/20/2020	04/20/2021	04/20/2021	Expiration	3,517	9,928,733	2823.16	242,904		547,083						(70,847)	547,083			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/21/2020	04/21/2021	04/21/2021	Expiration	16,457	45,035,542	2736.56	1,378,739		4,122,740						(402,132)	4,122,740			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/21/2020	04/21/2021	04/21/2021	Expiration	294	6,757,305	23018.88	129,010		215,172						(37,628)	215,172			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/23/2020	04/23/2021	04/23/2021	Expiration	214	5,026,638	23515.26	95,691		158,871						(27,910)	158,871			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/28/2020	04/28/2021	04/28/2021	Expiration	3,443	9,857,801	2863.39	241,393		576,901						(70,406)	576,901			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/29/2020	04/29/2021	04/29/2021	Expiration	218	5,367,912	24633.86	112,988		193,746						(32,955)	193,746			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/30/2020	04/30/2021	04/30/2021	Expiration	3,395	9,887,982	2912.43	198,226		425,564						(57,816)	425,564			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/01/2020	04/30/2021	04/30/2021	Expiration	259	6,141,078	23723.69	127,689		218,855						(47,884)	218,855			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/01/2020	05/01/2021	05/01/2021	Expiration	3,352	9,487,506	2830.71	232,577		541,638						(87,216)	541,638			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/01/2020	05/01/2021	05/01/2021	Expiration	140	3,311,591	23723.69	65,907		113,972						(24,715)	113,972			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/01/2020	05/02/2021	05/02/2021	Expiration	3,961	11,213,248	2830.71	258,167		593,538						(96,813)	593,538			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/01/2020	05/02/2021	05/02/2021	Expiration	110	2,601,189	23723.69	47,438		81,169						(17,789)	81,169			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/01/2020	05/03/2021	05/03/2021	Expiration	3,312	9,375,067	2830.71	214,100		464,801						(80,287)	464,801			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/01/2020	05/03/2021	05/03/2021	Expiration	151	3,589,848	23723.69	68,676		115,821						(25,754)	115,821			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/05/2020	05/05/2021	05/05/2021	Expiration	3,767	10,804,516	2868.44	250,875		577,088						(94,078)	577,088			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/06/2020	05/06/2021	05/06/2021	Expiration	4,406	12,550,533	2848.42	284,895		706,061						(106,836)	706,061			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/06/2020	05/06/2021	05/06/2021	Expiration	289	6,832,325	23664.64	142,890		247,867						(53,584)	247,867			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/07/2020	05/07/2021	05/07/2021	Expiration	12,514	36,055,382	2881.19	1,278,211		4,494,724						(479,329)	4,494,724			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/12/2020	05/12/2021	05/12/2021	Expiration	16,062	46,100,105	2870.12	1,240,667		3,297,945						(465,250)	3,297,945			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/12/2020	05/12/2021	05/12/2021	Expiration	185	4,406,561	23764.78	91,608		156,727						(34,353)	156,727			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/14/2020	05/14/2021	05/14/2021	Expiration	226	5,346,356	23625.34	90,816		153,123						(34,056)	153,123			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/20/2020	05/20/2021	05/20/2021	Expiration	189	4,653,381	24575.9	99,946		170,887						(37,480)	170,887			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/22/2020	05/21/2021	05/21/2021	Expiration	335	8,206,838	24465.16	144,505		241,992						(54,189)	241,992			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/21/2020	05/21/2021	05/21/2021	Expiration	175	4,285,385	24474.12	75,408		130,040						(28,278)	130,040			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/22/2020	05/22/2021	05/22/2021	Expiration	3,572	10,557,066	2955.45	213,201		503,365						(79,951)	503,365			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/22/2020	05/22/2021	05/22/2021	Expiration	102	2,502,467	24465.16	47,818		84,044						(17,932)	84,044			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/22/2020	05/23/2021	05/23/2021	Expiration	2,728	8,062,596	2955.45	179,693		455,677						(67,385)	455,677			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/22/2020	05/23/2021	05/23/2021	Expiration	120	2,936,150	24465.16	45,137		76,430						(16,926)	76,430			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/22/2020	05/24/2021	05/24/2021	Expiration	3,718	10,989,701	2955.45	254,526		577,889						(95,447)	577,889			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/22/2020	05/24/2021	05/24/2021	Expiration	269	6,572,966	24465.16	121,012		206,682						(45,379)	206,682			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/22/2020	05/25/2021	05/25/2021	Expiration	2,281	6,741,114	2955.45	162,609		368,009						(60,979)	368,009			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/22/2020	05/25/2021	05/25/2021	Expiration	108	2,638,110	24465.16	56,367		97,104						(21,138)	97,104			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/27/2020	05/27/2021	05/27/2021	Expiration	4,136	12,556,923	3036.13	279,816		618,393						(104,931)	618,393			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/28/2020	05/28/2021	05/28/2021	Expiration	3,531	10,698,044	3029.73	216,648		464,726						(81,243)	464,726			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/01/2020	06/01/2021	06/01/2021	Expiration	221	5,626,049	25475.02	114,227		196,946						(52,354)	196,946			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/02/2020	06/02/2021	06/02/2021	Expiration	3,856	11,879,823	3080.82	252,426		556,807						(115,695)	556,807			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/02/2020	06/02/2021	06/02/2021	Expiration	218	5,614,094	25742.65	112,123		191,816						(51,390)	191,816			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/03/2020	06/03/2021	06/03/2021	Expiration	212	5,579,887	26269.89	114,378		206,809						(52,423)	206,809			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/04/2020	06/04/2021	06/04/2021	Expiration	3,593	11,182,185	3112.35	210,020		431,863						(96,259)	431,863			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/16/2020	06/16/2021	06/16/2021	Expiration	3,608	11,273,885	3124.74	244,408		517,057						(112,020)	517,057			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/16/2020	06/16/2021	06/16/2021	Expiration	221	5,805,723	26289.98	111,440		194,511						(51,077)	194,511			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/19/2020	06/18/2021	06/18/2021	Expiration	289	7,471,888	25871.46	139,242		246,591						(63,819)	246,591			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/19/2020	06/19/2021	06/19/2021	Expiration	4,099	12,697,409	3097.74	240,929		507,355						(110,426)	507,355			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/19/2020	06/19/2021	06/19/2021	Expiration	142	3,686,025	25871.46	64,687		114,176						(29,648)	114,176			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/19/2020	06/20/2021	06/20/2021	Expiration	2,457	7,610,031	3097.74	159,685		367,847						(73,189)	367,847			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/19/2020	06/20/2021	06/20/2021	Expiration	63	1,638,171	25871.46	26,801		46,284						(12,284)	46,284			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/19/2020	06/21/2021	06/21/2021	Expiration	3,390	10,500,513	3097.74	235,294		507,115						(107,843)	507,115			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/19/2020	06/21/2021	06/21/2021	Expiration	216	5,578,058	25871.46	96,314		166,481						(44,144)	166,481			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/26/2020	06/25/2021	06/25/2021	Expiration	289	7,238,238	25015.55	136,964		242,940						(62,775)	242,940			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/26/2020	06/26/2021	06/26/2021	Expiration	111	2,768,195	25015.55	54,880		100,021						(25,153)	100,021			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/26/2020	06/27/2021	06/27/2021	Expiration	87	2,178,558	25015.55	44,230		79,966						(20,272)	79,966			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/26/2020	06/28/2021	06/28/2021	Expiration	171	4,286,552	25015.55	74,706		130,752						(34,240)	130,752			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/30/2020	06/30/2021	06/30/2021	Expiration	185	4,778,162	25812.88	87,598		151,805						(40,149)	151,805			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/01/2020	07/01/2021	07/01/2021	Expiration	3,603	11,227,593	3115.86	252,562		568,310						(136,804)	568,310			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/02/2020	07/02/2021	07/02/2021	Expiration	311	8,040,716	25827.36	130,653		226,535						(70,771)	226,535			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/02/2020	07/03/2021	07/03/2021	Expiration	61	1,583,818	25827.36	38,995		75,010						(21,122)	75,010			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/02/2020	07/05/2021	07/05/2021	Expiration	21	530,343	25827.36	6,311		10,607						(3,419)	10,607			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/06/2020	07/06/2021	07/06/2021	Expiration	196	5,157,129	26287.03	101,763		181,467						(55,122)	181,467			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/07/2020	07/07/2021	07/07/2021	Expiration	3,355	10,553,841	3145.32	233,609		542,214						(126,538)	542,214			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/07/2020	07/07/2021	07/07/2021	Expiration	203	5,266,867	25890.18	107,549		192,161						(58,256)	192,161			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/08/2020	07/08/2021	07/08/2021	Expiration	231	6,033,986	26067.28	121,528		221,541						(65,828)	221,541			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/10/2020	07/09/2021	07/09/2021	Expiration	219	5,722,458	26075.3	101,311		174,425						(54,877)	174,425			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/10/2020	07/10/2021	07/10/2021	Expiration	87	2,273,796	26075.3	44,459		81,448						(24,082)	81,448			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/10/2020	07/11/2021	07/11/2021	Expiration	64	1,681,466	26075.3	26,691		46,944						(14,458)	46,944			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/10/2020	07/12/2021	07/12/2021	Expiration	114	2,982,813	26075.3	56,114		98,647						(30,395)	98,647			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/15/2020	07/15/2021	07/15/2021	Expiration	215	5,788,514	26870.1	115,383		210,991						(62,499)	210,991			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/17/2020	07/16/2021	07/16/2021	Expiration	241	6,428,100	26671.95	109,781		189,740						(59,465)	189,740			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/16/2020	07/16/2021	07/16/2021	Expiration	102	2,732,933	26734.71	44,088		76,527						(23,881)	76,527			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/17/2020	07/17/2021	07/17/2021	Expiration	95	2,544,068	26671.95	45,039		82,189						(24,396)	82,189			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/17/2020	07/18/2021	07/18/2021	Expiration	37	985,743	26671.95	16,875		30,133						(9,141)	30,133			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/17/2020	07/19/2021	07/19/2021	Expiration	125	3,344,308	26671.95	67,174		119,947						(36,386)	119,947			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/24/2020	07/23/2021	07/23/2021	Expiration	22,781	73,255,395	3215.63	2,019,552		5,607,530						(1,093,924)	5,607,530			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/23/2020	07/23/2021	07/23/2021	Expiration	2,480	8,025,941	3235.66	143,216		301,094						(77,575)	301,094			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/24/2020	07/24/2021	07/24/2021	Expiration	2,685	8,634,043	3215.63	187,151		420,987						(101,373)	420,987			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/24/2020	07/25/2021	07/25/2021	Expiration	3,187	10,248,809	3215.63	212,230		459,356						(114,958)	459,356			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/24/2020	07/26/2021	07/26/2021	Expiration	15,079	48,488,599	3215.63	1,311,536		3,467,673						(710,415)	3,467,673			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	07/30/2020	07/30/2021	07/30/2021	Expiration	423	1,372,430	3246.22	19,900		30,880						(10,779)	30,880			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/31/2020	07/30/2021	07/30/2021	Expiration	26,139	85,504,621	3271.12	2,499,844		6,611,430						(1,354,082)	6,611,430			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/30/2020	07/30/2021	07/30/2021	Expiration	95	2,487,296	26313.65	39,277		66,767						(21,275)	66,767			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/31/2020	08/02/2021	08/02/2021	Expiration	10,946	35,805,115	3271.12	1,042,179		2,637,994						(564,514)	2,637,994			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/06/2020	08/06/2021	08/06/2021	Expiration	105	2,865,938	27386.98	43,314		74,415						(27,071)	74,415			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/12/2020	08/12/2021	08/12/2021	Expiration	211	5,901,039	27976.84	112,601		204,572						(70,376)	204,572			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/14/2020	08/13/2021	08/13/2021	Expiration	246	6,867,773	27931.02	122,645		215,076						(76,653)	215,076			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/14/2020	08/14/2021	08/14/2021	Expiration	126	3,518,189	27931.02	57,937		104,852						(36,210)	104,852			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/14/2020	08/15/2021	08/15/2021	Expiration	59	1,661,517	27931.02	28,095		51,263						(17,559)	51,263			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/14/2020	08/16/2021	08/16/2021	Expiration	145	4,061,822	27931.02	82,751		148,347						(51,720)	148,347			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/17/2020	08/17/2021	08/17/2021	Expiration	128	3,556,753	27844.91	67,050		118,807						(41,906)	118,807			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/18/2020	08/18/2021	08/18/2021	Expiration	13,529	45,861,340	3389.78	979,166		2,006,992						(611,979)	2,006,992			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/19/2020	08/19/2021	08/19/2021	Expiration	11,359	38,335,043	3374.85	892,652		1,952,342						(557,908)	1,952,342			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/21/2020	08/20/2021	08/20/2021	Expiration	22,992	78,108,898	3397.16	2,043,885		5,064,859						(1,277,428)	5,064,859			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/21/2020	08/20/2021	08/20/2021	Expiration	258	7,219,018	27930.33	124,410		216,013						(77,756)	216,013			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/21/2020	08/21/2021	08/21/2021	Expiration	107	2,987,054	27930.33	55,459		102,387						(34,662)	102,387			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/21/2020	08/22/2021	08/22/2021	Expiration	42	1,159,237	27930.33	15,302		26,083						(9,564)	26,083			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/21/2020	08/23/2021	08/23/2021	Expiration	10,497	35,659,320	3397.16	978,850		2,471,729						(611,781)	2,471,729			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/21/2020	08/23/2021	08/23/2021	Expiration	168	4,688,536	27930.33	88,660		159,016						(55,412)	159,016			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/26/2020	08/26/2021	08/26/2021	Expiration	247	7,007,369	28331.92	131,280		244,960						(82,050)	244,960			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/28/2020	08/27/2021	08/27/2021	Expiration	234	6,716,718	28653.87	118,874		210,013						(74,296)	210,013			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/28/2020	08/28/2021	08/28/2021	Expiration	87	2,506,226	28653.87	44,137		81,069						(27,586)	81,069			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/28/2020	08/29/2021	08/29/2021	Expiration	39	1,104,804	28653.87	25,442		48,410						(15,902)	48,410			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/28/2020	08/30/2021	08/30/2021	Expiration	141	4,047,660	28653.87	76,433		136,379						(47,771)	136,379			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/03/2020	09/03/2021	09/03/2021	Expiration	134	3,781,218	28292.73	66,946		118,374						(47,420)	118,374			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/08/2020	09/08/2021	09/08/2021	Expiration	9,095	30,302,675	3331.84	756,020		1,729,627						(535,514)	1,729,627			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/08/2020	09/08/2021	09/08/2021	Expiration	139	3,809,810	27500.89	73,459		130,416						(52,033)	130,416			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	09/09/2020	09/09/2021	09/09/2021	Expiration	4,180	14,207,642	3398.96	278,253		591,551						(197,096)	591,551			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/11/2020	09/10/2021	09/10/2021	Expiration	19,389	64,779,533	3340.97	1,742,533		4,490,772						(1,234,294)	4,490,772			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	09/11/2020	09/11/2021	09/11/2021	Expiration	3,093	10,333,915	3340.97	192,279		420,008						(136,198)	420,008			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	09/11/2020	09/12/2021	09/12/2021	Expiration	2,260	7,548,948	3340.97	167,715		377,654						(118,798)	377,654			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/11/2020	09/13/2021	09/13/2021	Expiration	13,040	43,564,628	3340.97	1,137,791		2,819,564						(805,935)	2,819,564			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/15/2020	09/15/2021	09/15/2021	Expiration	154	4,308,454	27995.6	75,216		135,665						(53,278)	135,665			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/25/2020	09/24/2021	09/24/2021	Expiration	232	6,314,019	27173.96	107,677		192,742						(76,271)	192,742			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	09/25/2020	09/25/2021	09/25/2021	Expiration	70	1,904,560	27173.96	32,785		61,548						(23,223)	61,548			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	09/25/2020	09/26/2021	09/26/2021	Expiration	86	2,349,837	27173.96	47,252		90,432						(33,470)	90,432			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/25/2020	09/27/2021	09/27/2021	Expiration	206	5,600,040	27173.96	113,326		219,962						(80,272)	219,962			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/28/2020	09/28/2021	09/28/2021	Expiration	165	4,561,681	27584.06	85,984		155,498						(60,905)	155,498			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/29/2020	09/29/2021	09/29/2021	Expiration	11,793	39,335,381	3335.47	979,368		2,165,456						(693,719)	2,165,456			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/30/2020	09/30/2021	09/30/2021	Expiration	11,863	39,896,309	.3363	937,798		1,971,042						(664,274)	1,971,042			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/30/2020	09/30/2021	09/30/2021	Expiration	262	7,291,844	.27781.7	142,273		262,954						(100,777)	262,954			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/02/2020	10/01/2021	10/01/2021	Expiration	224	6,193,095	27682.81	106,336		190,385						(84,183)	190,385			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/02/2020	10/02/2021	10/02/2021	Expiration	43	1,194,019	27682.81	22,558		42,960						(17,858)	42,960			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/02/2020	10/03/2021	10/03/2021	Expiration	124	3,433,903	27682.81	67,299		128,270						(53,279)	128,270			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/02/2020	10/04/2021	10/04/2021	Expiration	183	5,062,415	27682.81	89,984		164,052						(71,237)	164,052			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/05/2020	10/05/2021	10/05/2021	Expiration	179	5,029,014	28148.64	93,643		167,914						(74,134)	167,914			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	10/09/2020	10/08/2021	10/08/2021	Expiration	785	2,729,034	.3477.13	38,479		61,403						(30,463)	61,403			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/08/2020	10/08/2021	10/08/2021	Expiration	142	4,038,830	28425.51	67,691		119,830						(53,589)	119,830			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/09/2020	10/08/2021	10/08/2021	Expiration	225	6,437,921	28586.9	117,234		209,037						(92,810)	209,037			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/09/2020	10/09/2021	10/09/2021	Expiration	95	2,722,622	28586.9	48,042		89,648						(38,033)	89,648			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/09/2020	10/10/2021	10/10/2021	Expiration	81	2,303,539	28586.9	45,633		86,700						(36,126)	86,700			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	10/09/2020	10/11/2021	10/11/2021	Expiration	316	1,098,467	.3477.13	15,488		24,716						(12,262)	24,716			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/09/2020	10/11/2021	10/11/2021	Expiration	189	5,410,997	28586.9	105,847		192,885						(83,796)	192,885			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/23/2020	10/22/2021	10/22/2021	Expiration	196	5,540,329	28335.57	97,079		172,162						(76,854)	172,162			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/23/2020	10/23/2021	10/23/2021	Expiration	75	2,124,607	28335.57	36,597		68,222						(28,973)	68,222			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/23/2020	10/24/2021	10/24/2021	Expiration	98	2,788,433	28335.57	49,483		92,300						(39,174)	92,300			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/23/2020	10/25/2021	10/25/2021	Expiration	176	4,988,778	28335.57	99,325		182,535						(78,632)	182,535			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/30/2020	10/29/2021	10/29/2021	Expiration	206	5,451,713	26501.6	90,699		163,410						(71,803)	163,410			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/30/2020	10/30/2021	10/30/2021	Expiration	3,331	10,891,077	3269.96	220,141		520,054						(174,279)	520,054			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/30/2020	10/30/2021	10/30/2021	Expiration	120	3,178,537	26501.6	55,668		102,397						(44,070)	102,397			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/30/2020	10/31/2021	10/31/2021	Expiration	2,955	9,661,982	3269.96	196,417		437,300						(155,497)	437,300			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/30/2020	10/31/2021	10/31/2021	Expiration	47	1,255,076	26501.6	28,241		53,630						(22,358)	53,630			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/30/2020	11/01/2021	11/01/2021	Expiration	3,501	11,447,744	3269.96	237,131		540,985						(187,728)	540,985			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/30/2020	11/01/2021	11/01/2021	Expiration	199	5,265,924	26501.6	94,670		173,191						(74,947)	173,191			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/03/2020	11/03/2021	11/03/2021	Expiration	160	4,408,692	27480.03	77,649		139,282						(67,943)	139,282			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/06/2020	11/05/2021	11/05/2021	Expiration	224	6,339,737	28323.4	114,268		204,468						(99,985)	204,468			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/05/2020	11/05/2021	11/05/2021	Expiration	143	4,070,069	28390.18	64,881		115,044						(56,770)	115,044			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/06/2020	11/06/2021	11/06/2021	Expiration	66	1,877,276	28323.4	32,147		61,599						(28,129)	61,599			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/06/2020	11/07/2021	11/07/2021	Expiration	67	1,884,150	28323.4	36,455		70,536						(31,898)	70,536			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/06/2020	11/08/2021	11/08/2021	Expiration	149	4,219,251	28323.4	71,442		127,655						(62,512)	127,655			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/11/2020	11/11/2021	11/11/2021	Expiration	196	5,769,320	29397.63	110,989		210,362						(97,116)	210,362			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/12/2020	11/12/2021	11/12/2021	Expiration	179	5,208,409	29080.17	86,555		152,795						(75,736)	152,795			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/17/2020	11/17/2021	11/17/2021	Expiration	252	7,511,206	29783.35	136,276		243,024						(119,242)	243,024			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/18/2020	11/18/2021	11/18/2021	Expiration	194	5,717,848	29438.42	101,136		181,110						(88,494)	181,110			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/20/2020	11/19/2021	11/19/2021	Expiration	233	6,824,081	29263.48	114,653		197,593						(100,322)	197,593			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/20/2020	11/20/2021	11/20/2021	Expiration	106	3,100,375	29263.48	55,230		105,799						(48,326)	105,799			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/20/2020	11/21/2021	11/21/2021	Expiration	54	1,591,718	29263.48	24,270		44,796						(21,236)	44,796			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/20/2020	11/22/2021	11/22/2021	Expiration	157	4,602,954	29263.48	79,790		142,206						(69,817)	142,206			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	11/27/2020	11/26/2021	11/26/2021	Expiration	427	1,552,120	3638.35	22,351		34,923						(19,557)	34,923			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	11/27/2020	11/29/2021	11/29/2021	Expiration	441	1,603,701	3638.35	23,093		36,083						(20,207)	36,083			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/02/2020	12/02/2021	12/02/2021	Expiration	178	5,330,236	29883.79	95,502		170,788						(91,523)	170,788			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/04/2020	12/03/2021	12/03/2021	Expiration	186	5,628,685	30218.26	97,420		168,699						(93,361)	168,699			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/04/2020	12/04/2021	12/04/2021	Expiration	122	3,698,024	30218.26	67,152		127,933						(64,354)	127,933			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/04/2020	12/05/2021	12/05/2021	Expiration	25	742,961	30218.26	9,584		16,717						(9,185)	16,717			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/04/2020	12/06/2021	12/06/2021	Expiration	162	4,882,493	30218.26	91,876		168,297						(88,048)	168,297			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/22/2020	12/22/2021	12/22/2021	Expiration	14,401	53,100,399	3687.26	1,348,287		2,998,768						(1,292,108)	2,998,768			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/28/2020	12/28/2021	12/28/2021	Expiration	15,795	58,998,264	3735.36	1,539,168		3,674,802						(1,475,036)	3,674,802			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/29/2020	12/29/2021	12/29/2021	Expiration	153	4,636,807	30335.67	82,380		144,813						(78,948)	144,813			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2020	01/06/2021	01/06/2021	Expiration	7,988	25,929,825	3246.28	591,380		1,174,143						(24,641)	1,174,143			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/07/2020	01/07/2021	01/07/2021	Expiration	4,172	12,297,098	.2947.77	161,968								(6,749)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/07/2020	01/07/2021	01/07/2021	Expiration	10,545	34,134,461	3237.18	863,915		1,858,059						(35,996)	1,858,059			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2020	01/08/2021	01/08/2021	Expiration	3,173	9,388,352	.2958.61	135,964								(5,665)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/08/2020	01/08/2021	01/08/2021	Expiration	9,741	31,689,432	3253.05	898,125		2,146,420						(37,422)	2,146,420			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/10/2020	01/08/2021	01/08/2021	Expiration	10,845	35,413,382	3265.35	928,549		2,106,557						(38,690)	2,106,557			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2020	01/08/2021	01/08/2021	Expiration	7,421	24,302,980	.3274.7	713,929		1,677,603						(29,747)	1,677,603			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/10/2020	01/11/2021	01/11/2021	Expiration	12,123	39,584,594	3265.35	1,057,755		2,279,628						(44,073)	2,279,628			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/10/2020	01/12/2021	01/12/2021	Expiration	10,355	33,813,076	3265.35	870,300		1,874,058						(36,263)	1,874,058			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/14/2020	01/14/2021	01/14/2021	Expiration	10,196	33,476,038	3283.15	874,934		1,887,549						(36,456)	1,887,549			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2020	01/15/2021	01/15/2021	Expiration	9,746	32,057,135	3289.29	928,373		2,022,905						(38,682)	2,022,905			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/17/2020	01/15/2021	01/15/2021	Expiration	20,583	68,532,100	3329.62	1,806,056		3,566,507						(75,252)	3,566,507			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/17/2020	01/19/2021	01/19/2021	Expiration	11,655	38,807,298	3329.62	1,040,736		2,112,986						(43,364)	2,112,986			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/17/2020	01/20/2021	01/20/2021	Expiration	6,385	21,260,324	3329.62	488,431		984,039						(20,351)	984,039			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/21/2020	01/21/2021	01/21/2021	Expiration	3,635	10,834,425	.2980.21	151,433								(6,310)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2020	01/22/2021	01/22/2021	Expiration	4,305	7,603,906	.1766.377	156,364								(6,515)				
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/28/2020	01/28/2021	01/28/2021	Expiration	17,216	56,404,659	3276.24	1,089,078		1,488,077						(45,378)	1,488,077			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2020	01/30/2021	01/30/2021	Expiration	8,082	26,538,607	3283.66	361,008								(15,042)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/31/2020	01/31/2021	01/31/2021	Expiration	2,836	9,146,658	3225.52	170,581		87,243						(7,108)	87,243			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/31/2020	02/01/2021	02/01/2021	Expiration	2,883	9,299,783	3225.52	179,221		86,902						(7,468)	86,902			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/31/2020	02/02/2021	02/02/2021	Expiration	3,145	10,144,016	3225.52	199,431		187,244						(8,310)	187,244			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/03/2020	02/03/2021	02/03/2021	Expiration	17,119	55,617,119	3248.92	1,059,485		1,552,107						(132,436)	1,552,107			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/04/2020	02/04/2021	02/04/2021	Expiration	5,258	15,508,736	2949.81	210,063								(26,258)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/04/2020	02/04/2021	02/04/2021	Expiration	10,778	35,540,100	3297.59	924,947		2,106,126						(115,618)	2,106,126			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2020	02/05/2021	02/05/2021	Expiration	4,858	8,535,851	1757.088	177,151								(22,144)				
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2020	02/05/2021	02/05/2021	Expiration	6,476	19,221,218	2968.11	276,865								(34,608)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/10/2020	02/10/2021	02/10/2021	Expiration	111	3,259,191	29276.82	53,350		53,901						(6,669)	53,901			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/19/2020	02/19/2021	02/19/2021	Expiration	5,848	10,274,094	1756.894	208,846								(26,106)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/20/2020	02/19/2021	02/19/2021	Expiration	8,019	27,049,928	3373.23	919,379		2,195,948						(114,922)	2,195,948			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/24/2020	02/24/2021	02/24/2021	Expiration	2,553	8,236,530	3225.89	156,836		196,325						(19,604)	196,325			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/02/2020	03/02/2021	03/02/2021	Expiration	2,977	9,201,097	3090.23	195,588		334,314						(40,747)	334,314			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/03/2020	03/03/2021	03/03/2021	Expiration	3,326	9,989,205	3003.37	237,778		441,381						(49,537)	441,381			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2020	03/04/2021	03/04/2021	Expiration	4,959	14,213,379	2866.02	162,125		37,478						(33,776)	37,478			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2020	03/09/2021	03/09/2021	Expiration	574	1,577,678	2746.56	21,614		35,498						(4,503)	35,498			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2020	03/10/2021	03/10/2021	Expiration	7,615	21,601,000	2836.74	196,913		468,398						(41,024)	468,398			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2020	03/11/2021	03/11/2021	Expiration	466	1,276,487	2741.38	17,488		28,721						(3,643)	28,721			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2020	03/11/2021	03/11/2021	Expiration	4,717	13,283,931	2816.1	101,533		338,551						(21,153)	338,551			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/12/2020	03/12/2021	03/12/2021	Expiration	379	940,537	2480.64	12,509		21,162						(2,606)	21,162			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2020	03/12/2021	03/12/2021	Expiration	1,210	3,281,038	2711.02	45,935		73,823						(9,570)	73,823			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2020	03/12/2021	03/12/2021	Expiration	11,173	31,390,064	2809.35	342,946		1,193,982						(71,447)	1,193,982			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2020	03/15/2021	03/15/2021	Expiration	481	1,304,091	2711.02	18,257		29,342						(3,804)	29,342			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2020	03/15/2021	03/15/2021	Expiration	4,466	12,545,412	2809.35	127,259		473,548						(26,512)	473,548			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2020	03/17/2021	03/17/2021	Expiration	13,014	32,915,860	2529.19	1,243,220		3,838,419						(259,004)	3,838,419			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2020	03/17/2021	03/17/2021	Expiration	6,120	17,092,111	2792.78	148,284		708,503						(30,892)	708,503			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/18/2020	03/18/2021	03/18/2021	Expiration	2,944	4,826,261	1639.444	101,424		341,059						(21,130)	341,059			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/18/2020	03/18/2021	03/18/2021	Expiration	264	5,245,563	19898.92	111,140		190,145						(23,154)	190,145			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2020	03/19/2021	03/19/2021	Expiration	31,739	73,155,843	2304.92	3,539,297		15,242,815						(737,353)	15,242,815			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2020	03/19/2021	03/19/2021	Expiration	11,843	32,765,231	2766.57	334,157		1,668,053						(69,616)	1,668,053			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2020	03/22/2021	03/22/2021	Expiration	18,301	42,182,043	2304.92	1,924,506		8,039,137						(400,939)	8,039,137			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2020	03/22/2021	03/22/2021	Expiration	4,722	13,063,657	2766.57	132,970		671,288						(27,702)	671,288			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2020	03/24/2021	03/24/2021	Expiration	15,405	37,701,962	2447.33	1,155,587		4,239,475						(240,747)	4,239,475			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2020	03/24/2021	03/24/2021	Expiration	6,474	17,963,780	2774.66	166,102		811,774						(34,605)	811,774			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2019	03/25/2021	03/25/2021	Expiration	846	1,423,979	1682.432	45,710		72,096						(4,761)	72,096			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/26/2020	03/26/2021	03/26/2021	Expiration	3,100	5,101,849	1645.784	102,267		362,271						(21,306)	362,271			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/26/2020	03/26/2021	03/26/2021	Expiration	5,855	16,328,401	2788.97	143,145		799,387						(29,822)	799,387			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2020	03/30/2021	03/30/2021	Expiration	3,671	10,239,786	2789.64	89,776		493,324						(18,703)	493,324			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2019	04/01/2021	04/01/2021	Expiration	562	956,551	1702.637	30,897		41,864						(4,506)	41,864			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021	04/01/2021	Expiration	4,429	10,942,738	2470.5	262,573		644,194						(76,584)	644,194			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/02/2020	04/01/2021	04/01/2021	Expiration	4,726	13,156,623	2783.7	122,381		678,995						(35,694)	678,995			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/08/2020	04/08/2021	04/08/2021	Expiration	2,406	3,976,923	1652.797	82,914		286,324						(24,183)	286,324			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/08/2020	04/08/2021	04/08/2021	Expiration	13,103	36,034,155	2749.98	1,340,471		4,474,322						(390,971)	4,474,322			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2019	04/09/2021	04/09/2021	Expiration	460	782,644	1699.773	25,201		38,105						(3,675)	38,105			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2020	04/14/2021	04/14/2021	Expiration	5,754	16,162,638	2809.01	141,924		739,760						(41,395)	739,760			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/15/2020	04/15/2021	04/15/2021	Expiration	4,629	12,974,130	2803.06	121,515		676,601						(35,442)	676,601			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/16/2020	04/16/2021	04/16/2021	Expiration	4,024	6,648,734	1652.086	136,914		506,856						(39,933)	506,856			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/17/2019	04/16/2021	04/16/2021	Expiration	1,269	2,161,577	1703.539	70,143		112,993						(10,229)	112,993			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/20/2020	04/20/2021	04/20/2021	Expiration	13,291	37,521,436	2823.16	1,407,018		4,474,130						(410,380)	4,474,130			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/21/2020	04/21/2021	04/21/2021	Expiration	12,937	35,403,874	2736.56	280,224		3,123,248						(81,732)	3,123,248			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/23/2020	04/23/2021	04/23/2021	Expiration	13,589	38,018,596	2797.8	1,608,993		5,723,238						(469,290)	5,723,238			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/23/2020	04/23/2021	04/23/2021	Expiration	4,472	12,542,618	2804.82	102,124		692,857						(29,786)	692,857			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2020	04/27/2021	04/27/2021	Expiration	14,922	42,951,810	2878.48	1,412,118		4,229,753						(411,868)	4,229,753			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/28/2020	04/28/2021	04/28/2021	Expiration	7,512	21,168,946	2817.95	191,379		1,095,772						(55,819)	1,095,772			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/30/2020	04/30/2021	04/30/2021	Expiration	4,468	7,404,311	1657.312	150,763		569,354						(43,972)	569,354			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2020	05/04/2021	05/04/2021	Expiration	5,409	15,205,285	2811.19	147,080		1,012,184						(55,155)	1,012,184			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2020	05/04/2021	05/04/2021	Expiration	12,331	35,054,791	2842.74	1,348,192		4,332,722						(505,572)	4,332,722			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2020	05/04/2021	05/04/2021	Expiration	145	3,432,387	23749.76	75,524		128,423						(28,321)	128,423			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/05/2020	05/05/2021	05/05/2021	Expiration	12,510	35,884,845	2868.44	1,027,529		2,771,116						(385,324)	2,771,116			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/07/2020	05/07/2021	05/07/2021	Expiration	3,728	10,485,443	2812.92	75,371		681,334						(28,264)	681,334			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2020	05/11/2021	05/11/2021	Expiration	5,904	16,640,056	2818.42	138,588		1,069,332						(51,971)	1,069,332			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2020	05/11/2021	05/11/2021	Expiration	3,344	9,800,164	2930.32	225,505		521,396						(84,564)	521,396			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2019	05/13/2021	05/13/2021	Expiration	753	1,264,346	1678.306	41,091		103,749						(7,705)	103,749			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2020	05/13/2021	05/13/2021	Expiration	5,168	14,497,024	2805.13	121,050		969,523						(45,394)	969,523			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/15/2020	05/14/2021	05/14/2021	Expiration	13,811	38,812,174	2810.17	372,005		2,781,606						(139,502)	2,781,606			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/14/2020	05/14/2021	05/14/2021	Expiration	17,716	50,536,072	2852.5	1,680,573		5,389,780						(630,215)	5,389,780			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/15/2020	05/17/2021	05/17/2021	Expiration	4,467	12,552,987	2810.17	114,698		875,713						(43,012)	875,713			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/18/2020	05/18/2021	05/18/2021	Expiration	4,988	14,082,486	2823.52	128,909		855,982						(48,341)	855,982			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2020	05/20/2021	05/20/2021	Expiration	16,007	47,565,423	2971.61	1,312,206		3,568,099						(492,077)	3,568,099			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/22/2020	05/21/2021	05/21/2021	Expiration	26,572	78,531,256	2955.45	3,003,591		10,029,781						(1,126,347)	10,029,781			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/22/2020	05/24/2021	05/24/2021	Expiration	13,587	40,155,387	2955.45	1,563,136		5,275,737						(586,176)	5,275,737			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	05/25/2021	Expiration	9,874	29,183,239	2955.45	1,007,056		3,080,077						(377,646)	3,080,077			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/26/2020	05/26/2021	05/26/2021	Expiration	908	1,509,786	1663.415	28,526		105,468						(10,697)	105,468			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/27/2020	05/27/2021	05/27/2021	Expiration	6,459	18,327,547	2837.39	152,565		1,026,403						(57,212)	1,026,403			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/27/2020	05/27/2021	05/27/2021	Expiration	13,210	40,108,018	3036.13	1,086,582		2,752,044						(407,468)	2,752,044			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/27/2020	05/27/2021	05/27/2021	Expiration	294	7,509,923	25548.27	155,085		270,164						(58,157)	270,164			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/28/2020	05/28/2021	05/28/2021	Expiration	3,212	9,110,844	2836.47	74,380		514,101						(27,892)	514,101			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2020	06/01/2021	06/01/2021	Expiration	815	1,358,744	1667.902	29,485		124,350						(13,514)	124,350			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2020	06/01/2021	06/01/2021	Expiration	6,113	17,355,798	2839.05	151,623		1,030,303						(69,494)	1,030,303			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2020	06/01/2021	06/01/2021	Expiration	13,865	42,367,953	3055.73	1,254,151		3,423,088						(574,819)	3,423,088			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/03/2020	06/03/2021	06/03/2021	Expiration	11,985	37,429,033	3122.87	1,049,863		2,896,915						(481,187)	2,896,915			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2019	06/04/2021	06/04/2021	Expiration	556	942,388	1696.216	30,533		71,775						(6,997)	71,775			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/04/2020	06/04/2021	06/04/2021	Expiration	4,088	11,654,058	2850.9	99,827		637,772						(45,754)	637,772			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/04/2020	06/04/2021	06/04/2021	Expiration	135	3,543,505	26281.82	57,545		99,861						(26,375)	99,861			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/05/2020	06/04/2021	06/04/2021	Expiration	218	5,919,833	27110.98	99,635		169,328						(45,666)	169,328			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/05/2020	06/05/2021	06/05/2021	Expiration	97	2,621,434	27110.98	45,472		83,426						(20,841)	83,426			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/05/2020	06/06/2021	06/06/2021	Expiration	92	2,488,983	27110.98	40,542		73,267						(18,582)	73,267			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/05/2020	06/07/2021	06/07/2021	Expiration	88	2,378,522	27110.98	49,520		87,805						(22,697)	87,805			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2020	06/08/2021	06/08/2021	Expiration	5,597	16,039,973	2865.78	157,474		833,926						(72,175)	833,926			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2020	06/08/2021	06/08/2021	Expiration	110	3,039,583	27572.44	56,653		98,094						(25,966)	98,094			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2020	06/10/2021	06/10/2021	Expiration	3,723	10,625,609	2853.72	81,448		511,547						(37,330)	511,547			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2020	06/10/2021	06/10/2021	Expiration	251	6,761,314	26989.99	125,707		231,191						(57,616)	231,191			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/11/2020	06/11/2021	06/11/2021	Expiration	152	3,807,675	25128.17	68,512		117,699						(31,401)	117,699			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/12/2020	06/11/2021	06/11/2021	Expiration	261	6,676,471	25605.54	122,853		216,338						(56,308)	216,338			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/12/2020	06/12/2021	06/12/2021	Expiration	118	3,017,983	25605.54	61,403		110,820						(28,143)	110,820			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/12/2020	06/13/2021	06/13/2021	Expiration	43	1,099,474	25605.54	19,361		33,979						(8,874)	33,979			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/12/2020	06/14/2021	06/14/2021	Expiration	148	3,793,278	25605.54	72,258		127,081						(33,118)	127,081			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/15/2020	06/15/2021	06/15/2021	Expiration	180	4,624,691	25763.16	88,582		153,307						(40,600)	153,307			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2020	06/17/2021	06/17/2021	Expiration	4,298	12,233,624	2846.43	99,777		514,937						(45,731)	514,937			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2020	06/17/2021	06/17/2021	Expiration	13,051	40,634,345	3113.49	1,163,618		2,958,973						(533,325)	2,958,973			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2020	06/17/2021	06/17/2021	Expiration	242	6,310,420	26119.61	119,694		214,627						(54,860)	214,627			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/18/2020	06/18/2021	06/18/2021	Expiration	4,241	12,069,887	2846.19	102,200		411,470						(46,842)	411,470			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/18/2020	06/18/2021	06/18/2021	Expiration	13,349	41,587,267	3115.34	1,188,166		3,034,679						(544,576)	3,034,679			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/18/2020	06/18/2021	06/18/2021	Expiration	155	4,030,341	26080.1	61,768		104,575						(28,310)	104,575			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/22/2020	06/22/2021	06/22/2021	Expiration	12,011	37,449,060	3117.86	1,174,692		3,130,136						(538,401)	3,130,136			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/22/2020	06/22/2021	06/22/2021	Expiration	127	3,299,249	26024.96	63,236		109,799						(28,983)	109,799			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/23/2020	06/23/2021	06/23/2021	Expiration	168	4,400,723	26156.1	84,833		146,296						(38,882)	146,296			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2020	06/29/2021	06/29/2021	Expiration	12,628	38,556,797	3053.24	1,069,699		2,681,287						(490,279)	2,681,287			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2020	06/29/2021	06/29/2021	Expiration	120	3,083,070	25595.8	58,894		103,685						(26,993)	103,685			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/30/2020	06/30/2021	06/30/2021	Expiration	6,681	18,994,147	2843.15	159,416		905,653						(73,066)	905,653			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2020	07/01/2021	07/01/2021	Expiration	4,472	12,708,347	2841.85	117,134		658,762						(63,447)	658,762			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2020	07/01/2021	07/01/2021	Expiration	11,839	36,887,314	3115.86	954,170		2,472,405						(516,842)	2,472,405			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2020	07/06/2021	07/06/2021	Expiration	7,139	20,340,631	2849.1	205,104		1,021,631						(111,098)	1,021,631			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2020	07/06/2021	07/06/2021	Expiration	14,641	46,552,872	3179.72	1,258,264		3,141,166						(681,559)	3,141,166			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/09/2020	07/09/2021	07/09/2021	Expiration	11,711	36,914,651	3152.05	932,714		2,569,244						(505,220)	2,569,244			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2020	07/13/2021	07/13/2021	Expiration	5,596	15,930,960	2846.72	151,047		843,442						(81,817)	843,442			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	07/14/2021	Expiration	963	1,614,032	1675.708	29,994		97,479						(16,247)	97,479			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	07/14/2021	Expiration	5,996	17,113,432	2854.37	154,074		818,658						(83,457)	818,658			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/17/2020	07/16/2021	07/16/2021	Expiration	10,547	30,192,620	2862.57	301,017		1,414,916						(163,051)	1,414,916			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/16/2020	07/16/2021	07/16/2021	Expiration	10,775	34,646,528	3215.57	964,412		2,507,326						(522,390)	2,507,326			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/17/2020	07/19/2021	07/19/2021	Expiration	4,257	12,186,877	2862.57	134,996		532,376						(73,123)	532,376			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/20/2020	07/20/2021	07/20/2021	Expiration	11,588	37,683,321	3251.84	946,317		2,179,293						(512,588)	2,179,293			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/21/2020	07/21/2021	07/21/2021	Expiration	149	3,993,896	26840.4	71,324		124,576						(38,634)	124,576			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2020	07/27/2021	07/27/2021	Expiration	4,640	13,307,205	2867.74	127,881		650,656						(69,269)	650,656			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2020	07/27/2021	07/27/2021	Expiration	11,996	38,860,127	3239.41	1,038,515		2,577,227						(562,529)	2,577,227			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/28/2020	07/28/2021	07/28/2021	Expiration	5,805	16,630,688	2865.08	152,187		771,189						(82,435)	771,189			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/28/2020	07/28/2021	07/28/2021	Expiration	208	5,477,008	26379.28	106,636		190,914						(57,761)	190,914			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/29/2020	07/29/2021	07/29/2021	Expiration	13,759	44,832,491	3258.44	1,118,984		2,709,690						(606,116)	2,709,690			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2019	07/30/2021	07/30/2021	Expiration	2,978	5,110,332	1716.025	168,641		322,271						(45,674)	322,271			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2020	07/30/2021	07/30/2021	Expiration	7,788	22,309,647	2864.46	234,286		1,197,383						(126,905)	1,197,383			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2019	07/31/2021	07/31/2021	Expiration	38	113,747	2980.38	2,821		11,747						(764)	11,747			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2020	08/02/2021	08/02/2021	Expiration	4,038	11,565,444	2864.46	124,645		627,667						(67,516)	627,667			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2020	08/03/2021	08/03/2021	Expiration	156	4,157,804	26664.4	87,261		158,286						(54,538)	158,286			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/05/2020	08/05/2021	08/05/2021	Expiration	12,472	41,504,678	3327.77	1,072,037		2,675,645							2,675,645			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/06/2019	08/06/2021	08/06/2021	Expiration	2,056	3,470,908	1687.824	113,499		285,586						(35,468)	285,586			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/06/2021	08/06/2021	Expiration	9,323	26,808,772	2875.68	275,504		1,356,825						(172,190)	1,356,825			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/06/2021	08/06/2021	Expiration	23,145	77,566,248	3351.28	2,017,125		5,268,891						(1,260,703)	5,268,891			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/06/2021	08/06/2021	Expiration	252	6,911,937	27433.48	124,670		219,497						(77,919)	219,497			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/07/2021	08/07/2021	Expiration	81	2,227,935	27433.48	40,615		78,148						(25,384)	78,148			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/08/2021	08/08/2021	Expiration	33	895,844	27433.48	11,467		20,156						(7,167)	20,156			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/09/2021	08/09/2021	Expiration	4,250	12,220,937	2875.68	134,205		642,107						(83,878)	642,107			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/09/2021	08/09/2021	Expiration	12,100	40,548,877	3351.28	1,082,369		2,675,775						(676,481)	2,675,775			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/09/2021	08/09/2021	Expiration	185	5,072,448	27433.48	90,511		163,277						(56,569)	163,277			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2020	08/10/2021	08/10/2021	Expiration	12,890	43,315,754	3360.47	1,040,318		2,327,366						(650,199)	2,327,366			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2020	08/11/2021	08/11/2021	Expiration	5,400	15,565,912	2882.39	152,012		807,584						(95,008)	807,584			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2019	08/12/2021	08/12/2021	Expiration	1,514	2,561,317	1692.02	84,523		221,633						(26,414)	221,633			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2020	08/12/2021	08/12/2021	Expiration	12,147	41,060,020	3380.35	990,160		2,307,220						(618,850)	2,307,220			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/15/2019	08/13/2021	08/13/2021	Expiration	519	874,924	1687.07	28,610		79,716						(8,941)	79,716			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	08/13/2021	Expiration	8,202	23,649,640	2883.39	255,248		1,317,554						(159,530)	1,317,554			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	08/13/2021	Expiration	20,230	68,234,072	3372.85	1,717,650		4,301,277						(1,073,531)	4,301,277			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2019	08/14/2021	08/14/2021	Expiration	51	144,235	2840.6	4,515		21,635						(1,411)	21,635			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021	08/16/2021	Expiration	3,940	11,359,701	2883.39	124,276		665,805						(77,672)	665,805			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021	08/16/2021	Expiration	11,154	37,620,198	3372.85	1,019,833		2,528,094						(637,396)	2,528,094			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2020	08/18/2021	08/18/2021	Expiration	171	4,742,049	27778.07	88,250		158,131						(55,156)	158,131			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2020	08/19/2021	08/19/2021	Expiration	234	6,481,479	27692.88	129,856		240,269						(81,160)	240,269			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2019	08/20/2021	08/20/2021	Expiration	1,771	3,002,444	1695.351	97,579		243,740						(30,494)	243,740			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2019	08/20/2021	08/20/2021	Expiration	474	806,276	1700.468	26,285		62,831						(8,214)	62,831			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/01/2020	09/01/2021	09/01/2021	Expiration	5,867	16,947,798	2888.61	162,040		820,793						(114,778)	820,793			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2020	09/02/2021	09/02/2021	Expiration	7,423	26,579,704	3580.84	625,019		1,325,315						(442,722)	1,325,315			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/04/2019	09/03/2021	09/03/2021	Expiration	1,826	3,110,264	1703.596	101,706		247,281						(36,021)	247,281			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/04/2020	09/03/2021	09/03/2021	Expiration	11,418	32,954,088	2886.13	349,434		1,745,725						(247,516)	1,745,725			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/04/2020	09/07/2021	09/07/2021	Expiration	3,602	10,395,779	2886.13	118,020		503,379						(83,598)	503,379			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/09/2020	09/09/2021	09/09/2021	Expiration	7,373	21,265,956	2884.3	223,329		960,218						(158,192)	960,218			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2019	09/10/2021	09/10/2021	Expiration	792	1,361,031	1717.842	44,234		82,975						(15,666)	82,975			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2020	09/10/2021	09/10/2021	Expiration	9,272	26,702,821	2880.07	287,039		1,216,917						(203,319)	1,216,917			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2020	09/13/2021	09/13/2021	Expiration	3,797	10,935,350	2880.07	122,668		519,735						(86,890)	519,735			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/15/2020	09/15/2021	09/15/2021	Expiration	5,865	16,935,177	2887.34	163,981		672,890						(116,153)	672,890			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2020	09/21/2021	09/21/2021	Expiration	980	1,649,509	1682.587	33,364		87,095						(23,633)	87,095			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2020	09/21/2021	09/21/2021	Expiration	5,546	15,908,663	2868.59	178,053		552,911						(126,121)	552,911			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2020	09/22/2021	09/22/2021	Expiration	6,156	17,683,147	2872.37	175,964		571,038						(124,641)	571,038			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/23/2020	09/23/2021	09/23/2021	Expiration	4,792	13,695,381	2858.18	145,189		610,058						(102,842)	610,058			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/25/2020	09/24/2021	09/24/2021	Expiration	22,747	75,031,104	3298.46	2,163,930		5,745,558						(1,532,784)	5,745,558			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/25/2020	09/27/2021	09/27/2021	Expiration	11,176	36,864,068	3298.46	1,069,891		2,797,157						(757,840)	2,797,157			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2020	09/28/2021	09/28/2021	Expiration	5,860	16,856,781	2876.63	184,448		558,809						(130,651)	558,809			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/01/2021	10/01/2021	Expiration	5,065	8,556,865	1689.525	181,209		458,860						(143,457)	458,860			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2019	10/01/2021	10/01/2021	Expiration	493	837,008	1698.843	27,496		47,327						(10,884)	47,327			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/01/2021	10/01/2021	Expiration	11,602	33,420,965	2880.66	356,267		934,940						(282,045)	934,940			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/01/2020	10/01/2021	10/01/2021	Expiration	10,772	36,418,739	3380.8	855,495		1,933,584						(677,267)	1,933,584			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/04/2021	10/04/2021	Expiration	1,219	2,059,468	1689.525	44,552		110,185						(35,271)	110,185			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/04/2021	10/04/2021	Expiration	4,175	12,025,894	2880.66	142,689		364,818						(112,962)	364,818			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/07/2020	10/07/2021	10/07/2021	Expiration	5,140	14,886,127	2896.39	160,254		404,533						(126,868)	404,533			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2019	10/08/2021	10/08/2021	Expiration	964	1,638,068	1698.767	53,729		99,888						(21,268)	99,888			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2020	10/08/2021	10/08/2021	Expiration	22,067	76,728,194	3477.13	2,073,909		4,868,362						(1,641,844)	4,868,362			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2020	10/11/2021	10/11/2021	Expiration	11,295	39,274,410	3477.13	1,009,790		2,211,120						(799,417)	2,211,120			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/16/2020	10/15/2021	10/15/2021	Expiration	7,579	12,919,350	1704.668	262,143		677,787						(207,530)	677,787			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/16/2019	10/15/2021	10/15/2021	Expiration	382	653,416	1711.954	21,301		40,153						(8,432)	40,153			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/16/2020	10/15/2021	10/15/2021	Expiration	9,596	27,895,133	2907.02	321,148		899,982						(254,242)	899,982			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/15/2020	10/15/2021	10/15/2021	Expiration	10,075	35,095,095	3483.34	858,248		2,026,193						(679,446)	2,026,193			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/16/2020	10/18/2021	10/18/2021	Expiration	1,216	2,073,490	1704.668	47,068		133,626						(37,262)	133,626			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/16/2020	10/18/2021	10/18/2021	Expiration	5,276	15,337,607	2907.02	192,062		519,459						(152,049)	519,459			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/23/2019	10/22/2021	10/22/2021	Expiration	508	872,390	1718.878	28,614		54,889						(11,327)	54,889			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/23/2020	10/22/2021	10/22/2021	Expiration	10,093	29,331,221	2906.2	335,652		1,125,129						(265,724)	1,125,129			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/23/2020	10/25/2021	10/25/2021	Expiration	4,269	12,405,143	2906.2	156,144		530,296						(123,614)	530,296			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/29/2020	10/29/2021	10/29/2021	Expiration	4,132	6,934,195	1678.272	164,118		596,692						(129,927)	596,692			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/02/2020	11/02/2021	11/02/2021	Expiration	11,588	38,358,252	3310.24	1,057,716		2,873,847						(925,502)	2,873,847			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2020	11/03/2021	11/03/2021	Expiration	1,720	2,916,060	1695.39	61,298		198,659						(53,636)	198,659			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/05/2020	11/05/2021	11/05/2021	Expiration	4,006	6,808,302	1699.419	145,815		467,110						(127,588)	467,110			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/05/2020	11/05/2021	11/05/2021	Expiration	3,759	10,894,202	2898.5	103,490		503,599						(90,554)	503,599			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/06/2020	11/05/2021	11/05/2021	Expiration	9,903	28,710,729	2899.11	339,391		1,529,854						(296,967)	1,529,854			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/06/2020	11/05/2021	11/05/2021	Expiration	22,009	77,240,960	3509.44	2,067,108		5,667,187						(1,808,720)	5,667,187			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/06/2020	11/08/2021	11/08/2021	Expiration	3,958	11,474,507	2899.11	134,733		619,205						(117,892)	619,205			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/06/2020	11/08/2021	11/08/2021	Expiration	9,536	33,466,206	3509.44	806,165		2,107,147						(705,394)	2,107,147			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/09/2020	11/09/2021	11/09/2021	Expiration	1,621	2,776,902	1713.461	55,937		156,986						(48,945)	156,986			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/10/2020	11/10/2021	11/10/2021	Expiration	175	5,159,727	29420.92	89,533		159,766						(78,342)	159,766			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/11/2020	11/11/2021	11/11/2021	Expiration	2,307	3,962,730	1717.56	87,137		250,479						(76,245)	250,479			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2020	11/17/2021	11/17/2021	Expiration	6,395	18,799,046	2939.51	210,229		746,094						(183,951)	746,094			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/25/2020	11/24/2021	11/24/2021	Expiration	1,229	2,120,875	1725.499	52,386		153,513						(45,837)	153,513			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/25/2019	11/24/2021	11/24/2021	Expiration	588	1,023,392	1739.748	33,567		65,088						(14,686)	65,088			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/25/2020	11/26/2021	11/26/2021	Expiration	2,431	4,195,112	1725.499	88,298		210,829						(77,260)	210,829			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/02/2020	12/02/2021	12/02/2021	Expiration	8,578	31,471,476	3669.01	287,872		1,757,815						(275,878)	1,757,815			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/04/2020	12/03/2021	12/03/2021	Expiration	9,163	27,028,270	2949.63	317,950		571,548						(304,702)	571,548			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/03/2020	12/03/2021	12/03/2021	Expiration	11,091	40,668,464	3666.72	942,245		2,058,610						(902,985)	2,058,610			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2019	12/06/2021	12/06/2021	Expiration	287	500,392	1745.743	16,263		24,879						(7,793)	24,879			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/04/2020	12/06/2021	12/06/2021	Expiration	4,739	13,976,905	2949.63	169,646		378,438						(162,577)	378,438			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/07/2020	12/07/2021	12/07/2021	Expiration	4,365	12,846,244	2942.78	157,074		425,246						(150,529)	425,246			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/07/2020	12/07/2021	12/07/2021	Expiration	11,782	43,500,412	3691.96	1,111,678		2,543,591						(1,065,358)	2,543,591			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/16/2019	12/16/2021	12/16/2021	Expiration	466	816,512	1752.148	26,455		44,526						(12,676)	44,526			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/16/2020	12/16/2021	12/16/2021	Expiration	12,093	44,758,778	3701.17	941,684		1,966,925						(902,447)	1,966,925			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2021	12/17/2021	Expiration	929	1,626,957	1751.727	52,795		78,708						(25,297)	78,708			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/21/2020	12/21/2021	12/21/2021	Expiration	11,703	43,242,781	3694.92	1,247,341		2,915,723						(1,195,369)	2,915,723			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/24/2020	12/23/2021	12/23/2021	Expiration	4,227	12,429,891	2940.48	129,275		367,673						(123,889)	367,673			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/23/2020	12/23/2021	12/23/2021	Expiration	11,736	43,305,153	3690.01	1,015,283		2,203,935						(972,980)	2,203,935			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/24/2020	12/23/2021	12/23/2021	Expiration	11,370	42,104,168	3703.06	1,075,496		2,813,093						(1,030,684)	2,813,093			
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/24/2020	12/27/2021	12/27/2021	Expiration	3,673	10,800,692	2940.48	141,615		458,640						(135,683)	458,640			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/24/2020	12/27/2021	12/27/2021	Expiration	10,100	37,401,248	3703.06	1,117,715		3,024,260						(1,071,143)	3,024,260			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/30/2020	12/30/2021	12/30/2021	Expiration	14,978	55,898,853	3732.04	1,289,565		2,818,617						(1,235,833)	2,818,617			
0209999999. Subtotal - Purchased Options - Hedging Other - Other												730,234,764		2,276,512,996			XXX			(353,480,806)	2,276,512,996			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												730,234,764		2,276,512,996			XXX			(353,480,806)	2,276,512,996			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other												730,234,764		2,276,512,996			XXX			(353,480,806)	2,276,512,996			XXX
0499999999. Total Purchased Options												730,234,764		2,276,512,996			XXX			(353,480,806)	2,276,512,996			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	08/09/2021	10/05/2021	10/05/2021	Expiration	(127)	(432,000)	3408.63		(41,645)	(34,612)						41,645	(34,612)			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	08/09/2021	10/15/2021	10/15/2021	Expiration	(119)	(415,000)	3483.34		(42,953)	(50,734)						42,953	(50,734)			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	08/09/2021	10/19/2021	10/19/2021	Expiration	(350)	(1,200,000)	3426.92		(85,320)	(125,254)						85,320	(125,254)			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	08/09/2021	10/20/2021	10/20/2021	Expiration	(133)	(459,000)	3443.12		(41,126)	(46,977)						41,126	(46,977)			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	08/09/2021	10/26/2021	10/26/2021	Expiration	(434)	(1,475,000)	3400.97		(98,363)	(147,027)						98,363	(147,027)			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	08/09/2021	11/17/2021	11/17/2021	Expiration	(212)	(765,000)	3609.53		(78,107)	(111,089)						78,107	(111,089)			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	08/09/2021	11/30/2021	11/30/2021	Expiration	(276)	(1,000,000)	3621.63		(63,900)	(47,529)						63,900	(47,529)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	08/09/2021	12/11/2021	12/11/2021	Expiration	(485)	(1,777,825)	3663.46			(102,199)						102,199	(150,465)			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	08/09/2021	12/18/2021	12/18/2021	Expiration	(607)	(2,250,000)	3709.41			(110,250)						110,250	(183,666)			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA	08/09/2021	12/27/2021	12/27/2021	Expiration	(324)	(1,200,000)	3703.06			(75,000)						75,000	(138,007)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CIBC	02/10/2021	03/10/2021	03/10/2021	Expiration	(1,509)	(4,350,000)	2882.23			(224,345)						224,345	(231,714)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CIBC	02/10/2021	03/11/2021	03/11/2021	Expiration	(438)	(1,200,000)	2741.38			(136,700)						136,700	(151,656)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CIBC	02/10/2021	03/13/2021	03/13/2021	Expiration	(221)	(600,000)	2711.02			(55,320)						55,320	(61,524)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CIBC	02/10/2021	03/16/2021	03/16/2021	Expiration	(587)	(1,400,000)	2386.13			(174,510)						174,510	(196,969)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CIBC	02/10/2021	03/20/2021	03/20/2021	Expiration	(217)	(500,000)	2304.92			(71,800)						71,800	(79,186)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CIBC	02/10/2021	03/26/2021	03/26/2021	Expiration	(713)	(1,875,000)	2630.07			(108,825)						108,825	(118,579)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CIBC	02/10/2021	03/28/2021	03/28/2021	Expiration	(256)	(650,000)	2541.47			(43,420)						43,420	(55,088)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CIBC	02/10/2021	03/29/2021	03/29/2021	Expiration	(403)	(1,025,000)	2541.47			(37,285)						37,285	(57,479)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CIBC	02/10/2021	03/30/2021	03/30/2021	Expiration	(533)	(1,400,000)	2626.65			(24,190)						24,190	(43,419)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	10/11/2021	10/11/2021	Expiration	(125)	(435,000)	3477.13			(129,771)						129,771	(110,599)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	10/14/2021	10/14/2021	Expiration	(126)	(438,000)	3488.67			(128,819)						128,819	(119,220)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	10/19/2021	10/19/2021	Expiration	(101)	(345,000)	3426.92			(109,532)						109,532	(110,007)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	10/27/2021	10/27/2021	Expiration	(108)	(365,000)	3390.68			(121,135)						121,135	(124,979)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	10/28/2021	10/28/2021	Expiration	(116)	(380,000)	3271.03			(144,515)						144,515	(153,972)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	10/29/2021	10/29/2021	Expiration	(228)	(745,000)	3269.96			(283,649)						283,649	(304,251)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	11/05/2021	11/05/2021	Expiration	(217)	(760,000)	3509.44			(218,552)						218,552	(257,291)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	11/19/2021	11/19/2021	Expiration	(131)	(470,000)	3581.87			(123,252)						123,252	(146,449)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	11/26/2021	11/26/2021	Expiration	(135)	(490,000)	3638.35			(119,382)						119,382	(128,787)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	12/01/2021	12/01/2021	Expiration	(134)	(490,000)	3662.45			(115,575)						115,575	(113,801)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	12/14/2021	12/14/2021	Expiration	(147)	(538,000)	3647.49			(130,065)						130,065	(145,522)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	12/17/2021	12/17/2021	Expiration	(129)	(478,000)	3709.41			(106,226)						106,226	(117,422)			
S&P 500 Index Option PTPT			Equity/Index	CIBC	09/09/2021	12/20/2021	12/20/2021	Expiration	(109)	(406,000)	3709.41			(90,303)						90,303	(93,976)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/03/2020	01/04/2021	01/04/2021	Expiration	(245)	(723,949)	2954.68	(18,517)								772				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/03/2020	01/04/2021	01/04/2021	Expiration	(514)	(1,663,707)	3234.85	(82,054)		(183,621)						3,419	(183,621)			
S&P Digital			Equity/Index	EGL	01/03/2020	01/05/2021	01/05/2021	Expiration	(388)	(1,253,732)	3234.85	(61,476)		(144,752)						2,562	(144,752)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/06/2020	01/06/2021	01/06/2021	Expiration	(11)	(19,688)	1753.574	(453)								19				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/06/2020	01/06/2021	01/06/2021	Expiration	(7)	(20,378)	2956.52	(526)								22				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/06/2020	01/06/2021	01/06/2021	Expiration	(86)	(279,714)	3246.28	(15,779)		(39,262)						657	(39,262)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/07/2020	01/07/2021	01/07/2021	Expiration	(102)	(178,519)	1748.271	(4,106)								171				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/07/2020	01/07/2021	01/07/2021	Expiration	(322)	(1,042,845)	3237.18	(49,391)		(129,586)						2,058	(129,586)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/10/2020	01/08/2021	01/08/2021	Expiration	(94)	(164,194)	1750.855	(3,793)								158				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/08/2020	01/08/2021	01/08/2021	Expiration	(85)	(149,267)	1751.054	(3,448)								144				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/09/2020	01/08/2021	01/08/2021	Expiration	(150)	(262,435)	1754.345	(6,036)								252				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/08/2020	01/08/2021	01/08/2021	Expiration	(161)	(476,310)	2952.59	(11,384)								474				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/10/2020	01/08/2021	01/08/2021	Expiration	(91)	(267,729)	2952.78	(6,560)								273				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/09/2020	01/08/2021	01/08/2021	Expiration	(47)	(139,194)	2958.61	(3,299)								137				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/08/2020	01/08/2021	01/08/2021	Expiration	(560)	(1,821,468)	3253.05	(93,958)		(262,813)						3,915	(262,813)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/10/2020	01/08/2021	01/08/2021	Expiration	(369)	(1,206,040)	3265.35	(62,893)		(177,464)						2,621	(177,464)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/09/2020	01/08/2021	01/08/2021	Expiration	(491)	(1,606,305)	3274.7	(78,784)		(210,058)						3,283	(210,058)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/10/2020	01/10/2021	01/10/2021	Expiration	(1)	(3,637)	3265.35	(97)								4				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/10/2020	01/11/2021	01/11/2021	Expiration	(563)	(1,837,958)	3265.35	(93,639)		(248,386)						3,902	(248,386)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/10/2020	01/12/2021	01/12/2021	Expiration	(253)	(826,540)	3265.35	(44,274)		(119,805)						1,845	(119,805)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/13/2020	01/13/2021	01/13/2021	Expiration	(11)	(19,950)	1757.955	(459)								19				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/13/2020	01/13/2021	01/13/2021	Expiration	(5)	(15,248)	2965.3	(457)								19				
S&P Digital			Equity/Index	EGL	01/13/2020	01/13/2021	01/13/2021	Expiration	(254)	(836,737)	3288.13	(35,494)		(86,004)						1,479	(86,004)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/14/2020	01/14/2021	01/14/2021	Expiration	(97)	(170,331)	1757.185	(3,918)								163				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/14/2020	01/14/2021	01/14/2021	Expiration	(47)	(138,949)	2964.21	(3,631)								151				
S&P Digital			Equity/Index	EGL	01/14/2020	01/14/2021	01/14/2021	Expiration	(649)	(2,132,329)	3283.15	(103,437)		(262,228)						4,310	(262,228)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/15/2020	01/15/2021	01/15/2021	Expiration	(178)	(313,044)	1759.298	(7,231)								301				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/16/2020	01/15/2021	01/15/2021	Expiration	(117)	(207,134)	1767.032	(4,785)								199				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/17/2020	01/15/2021	01/15/2021	Expiration	(496)	(877,160)	1770.033	(20,350)								848				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/15/2020	01/15/2021	01/15/2021	Expiration	(8)	(24,284)	2967.85	(697)								29				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/16/2020	01/15/2021	01/15/2021	Expiration	(53)	(157,404)	2981.11	(3,612)								150				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/17/2020	01/15/2021	01/15/2021	Expiration	(18)	(52,484)	2986.41	(1,336)								56				
S&P Digital			Equity/Index	EGL	01/15/2020	01/15/2021	01/15/2021	Expiration	(730)	(2,402,123)	3289.29	(120,120)		(291,939)						5,005	(291,939)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/16/2020	01/15/2021	01/15/2021	Expiration	(754)	(2,501,461)	3316.81	(134,959)		(317,003)						5,623	(317,003)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/17/2020	01/15/2021	01/15/2021	Expiration	(919)	(3,059,896)	3329.62	(149,683)		(335,234)						6,237	(335,234)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/17/2020	01/19/2021	01/19/2021	Expiration	(30)	(88,983)	2986.41	(2,398)								100				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/17/2020	01/19/2021	01/19/2021	Expiration	(272)	(907,209)	3329.62	(43,941)		(102,223)						1,831	(102,223)			
S&P Digital			Equity/Index	EGL	01/17/2020	01/20/2021	01/20/2021	Expiration	(217)	(723,174)	3329.62	(27,221)		(61,969)						1,134	(61,969)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/21/2020	01/21/2021	01/21/2021	Expiration	(138)	(244,442)	1765.952	(5,647)								235				
S&P Digital			Equity/Index	EGL	01/21/2020	01/21/2021	01/21/2021	Expiration	(152)	(503,768)	3320.79	(24,389)		(63,508)						1,016	(63,508)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/24/2020	01/22/2021	01/22/2021	Expiration	(46)	(80,000)	1756.989	(1,840)								77				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/23/2020	01/22/2021	01/22/2021	Expiration	(177)	(312,920)	1765.595	(7,135)								297				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/22/2020	01/22/2021	01/22/2021	Expiration	(367)	(648,074)	1766.377	(15,359)								640				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/23/2020	01/22/2021	01/22/2021	Expiration	(30)	(88,305)	2980.05	(2,340)								98				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/22/2020	01/22/2021	01/22/2021	Expiration	(120)	(357,865)	2981.17	(8,803)								367				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/24/2020	01/22/2021	01/22/2021	Expiration	(859)	(2,831,504)	3295.47	(144,104)		(383,140)						6,004	(383,140)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/22/2020	01/22/2021	01/22/2021	Expiration	(755)	(2,508,575)	3321.75	(127,858)		(331,555)						5,327	(331,555)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/23/2020	01/22/2021	01/22/2021	Expiration	(658)	(2,187,569)	3325.54	(116,622)		(302,545)						4,859	(302,545)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/24/2020	01/25/2021	01/25/2021	Expiration	(184)	(546,951)	2965.73	(13,907)								579				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/24/2020	01/25/2021	01/25/2021	Expiration	(550)	(1,812,005)	3295.47	(98,251)		(272,067)						4,094	(272,067)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/24/2020	01/26/2021	01/26/2021	Expiration	(505)	(1,665,567)	3295.47	(76,867)		(195,460)						3,203	(195,460)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/27/2020	01/27/2021	01/27/2021	Expiration	(141)	(245,750)	1743.539	(5,579)								232				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/27/2020	01/27/2021	01/27/2021	Expiration	(16)	(46,010)	2943.47	(1,201)								50				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/27/2020	01/27/2021	01/27/2021	Expiration	(347)	(1,127,011)	3243.63	(51,700)		(120,023)						2,154	(120,023)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/28/2020	01/28/2021	01/28/2021	Expiration	(85)	(149,131)	1748.844	(3,385)								141				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/28/2020	01/28/2021	01/28/2021	Expiration	(35)	(103,020)	2952.73	(2,854)								119				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/28/2020	01/28/2021	01/28/2021	Expiration	(488)	(1,600,016)	3276.24	(79,371)		(191,378)						3,307	(191,378)			
UST 1.75% 11/15/29 Total Return Options			Equity/Index	EGL	01/29/2020	01/29/2021	01/29/2021	Expiration	(384)	(37,600)	98	(357)								15				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/31/2020	01/29/2021	01/29/2021	Expiration	(401)	(693,250)	1729.078	(15,529)								647				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/29/2020	01/29/2021	01/29/2021	Expiration	(200)	(348,209)	1743.477	(7,939)								331				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	01/30/2020	01/29/2021	01/29/2021	Expiration	(31)	(54,076)	1749.29	(1,217)								51				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/29/2020	01/29/2021	01/29/2021	Expiration	(72)	(211,395)	2943.85	(5,264)								219				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/30/2020	01/29/2021	01/29/2021	Expiration	(45)	(131,538)	2953.76	(3,394)								141				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/31/2020	01/29/2021	01/29/2021	Expiration	(828)	(2,670,531)	3225.52	(138,498)		(325,630)						5,771	(325,630)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/29/2020	01/29/2021	01/29/2021	Expiration	(1,012)	(3,313,326)	3273.4	(171,724)		(376,774)						7,155	(376,774)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/30/2020	01/29/2021	01/29/2021	Expiration	(835)	(2,741,639)	3283.66	(137,374)		(288,877)						5,724	(288,877)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/30/2020	01/30/2021	01/30/2021	Expiration	(17)	(56,217)	3283.66	(1,484)								62				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/31/2020	02/01/2021	02/01/2021	Expiration	(67)	(195,943)	2919.88	(5,158)								215				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/31/2020	02/01/2021	02/01/2021	Expiration	(787)	(2,538,484)	3225.52	(147,424)		(395,865)						6,143	(395,865)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/31/2020	02/02/2021	02/02/2021	Expiration	(18)	(53,981)	2919.88	(1,457)								61				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/31/2020	02/02/2021	02/02/2021	Expiration	(431)	(1,390,837)	3225.52	(62,757)		(162,619)						2,615	(162,619)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/03/2020	02/03/2021	02/03/2021	Expiration	(409)	(708,458)	1733.223	(16,153)								2,019				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/03/2020	02/03/2021	02/03/2021	Expiration	(26)	(74,973)	2927.41	(1,934)								242				
S&P Digital			Equity/Index	EGL	02/03/2020	02/03/2021	02/03/2021	Expiration	(379)	(1,231,225)	3248.92	(59,412)		(158,838)						7,426	(158,838)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/04/2020	02/04/2021	02/04/2021	Expiration	(112)	(195,813)	1746.356	(4,445)								556				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/04/2020	02/04/2021	02/04/2021	Expiration	(5)	(14,233)	2949.81	(362)								45				
S&P Digital			Equity/Index	EGL	02/04/2020	02/04/2021	02/04/2021	Expiration	(527)	(1,738,184)	3297.59	(76,434)		(203,272)						9,554	(203,272)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/07/2020	02/05/2021	02/05/2021	Expiration	(115)	(201,747)	1751.089	(4,580)								572				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/06/2020	02/05/2021	02/05/2021	Expiration	(60)	(105,626)	1756.292	(2,408)								301				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/05/2020	02/05/2021	02/05/2021	Expiration	(686)	(1,204,751)	1757.088	(27,589)								3,449				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/07/2020	02/05/2021	02/05/2021	Expiration	(18)	(54,660)	2958.3	(1,237)								155				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/06/2020	02/05/2021	02/05/2021	Expiration	(41)	(122,755)	2966.89	(3,085)								386				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/05/2020	02/05/2021	02/05/2021	Expiration	(37)	(110,590)	2968.11	(2,831)								354				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/07/2020	02/05/2021	02/05/2021	Expiration	(570)	(1,898,190)	3327.71	(92,165)		(249,208)						11,521	(249,208)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/05/2020	02/05/2021	02/05/2021	Expiration	(959)	(3,197,397)	3334.69	(154,053)		(414,762)						19,257	(414,762)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/06/2020	02/05/2021	02/05/2021	Expiration	(610)	(2,040,551)	3345.78	(107,462)		(295,032)						13,433	(295,032)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/07/2020	02/08/2021	02/08/2021	Expiration	(142)	(248,254)	1751.089	(5,660)								708				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/07/2020	02/08/2021	02/08/2021	Expiration	(32)	(95,426)	2958.3	(2,594)								324				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/07/2020	02/08/2021	02/08/2021	Expiration	(934)	(3,109,630)	3327.71	(168,187)		(492,169)						21,023	(492,169)			
S&P Digital			Equity/Index	EGL	02/07/2020	02/09/2021	02/09/2021	Expiration	(391)	(1,301,472)	3327.71	(55,081)		(145,105)						6,885	(145,105)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/10/2020	02/10/2021	02/10/2021	Expiration	(280)	(937,288)	3352.09	(39,751)		(103,275)						4,969	(103,275)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/11/2020	02/11/2021	02/11/2021	Expiration	(620)	(1,088,224)	1755.722	(24,594)								3,074				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/11/2020	02/11/2021	02/11/2021	Expiration	(7)	(21,698)	2966.85	(536)								67				
S&P Digital			Equity/Index	EGL	02/11/2020	02/11/2021	02/11/2021	Expiration	(633)	(2,124,087)	3357.75	(109,389)		(302,264)						13,674	(302,264)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UST 1.75% 11/15/29 Total Return Options			Equity/Index	EGL	02/12/2020	02/12/2021	02/12/2021	Expiration	(106)	(10,400)	98	(99)								12				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/13/2020	02/12/2021	02/12/2021	Expiration	(119)	(208,674)	1758.362	(4,820)								603				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/12/2020	02/12/2021	02/12/2021	Expiration	(109)	(192,582)	1758.793	(4,429)								554				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/14/2020	02/12/2021	02/12/2021	Expiration	(57)	(101,038)	1760.14	(2,324)								290				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/13/2020	02/12/2021	02/12/2021	Expiration	(33)	(98,580)	2971.68	(2,353)								294				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/14/2020	02/12/2021	02/12/2021	Expiration	(46)	(137,392)	2974.92	(3,399)								425				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/13/2020	02/12/2021	02/12/2021	Expiration	(653)	(2,204,075)	3373.94	(112,826)		(315,001)						14,103	(315,001)			
S&P Digital			Equity/Index	EGL	02/12/2020	02/12/2021	02/12/2021	Expiration	(1,087)	(3,674,723)	3379.45	(179,506)		(489,758)						22,438	(489,758)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/14/2020	02/12/2021	02/12/2021	Expiration	(1,495)	(5,054,089)	3380.16	(261,213)		(708,767)						32,652	(708,767)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/13/2020	02/13/2021	02/13/2021	Expiration	(15)	(49,232)	3373.94	(1,172)								146				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/14/2020	02/16/2021	02/16/2021	Expiration	(53)	(93,804)	1760.14	(2,157)								270				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/14/2020	02/16/2021	02/16/2021	Expiration	(57)	(171,051)	2974.92	(4,398)								550				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/14/2020	02/16/2021	02/16/2021	Expiration	(338)	(1,140,943)	3380.16	(50,802)		(130,284)						6,350	(130,284)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/14/2020	02/17/2021	02/17/2021	Expiration	(188)	(635,653)	3380.16	(27,778)		(69,620)						3,472	(69,620)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/18/2020	02/18/2021	02/18/2021	Expiration	(47)	(82,714)	1756.455	(1,894)								237				
S&P Digital			Equity/Index	EGL	02/18/2020	02/18/2021	02/18/2021	Expiration	(322)	(1,083,930)	3370.29	(50,823)		(133,956)						6,353	(133,956)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/21/2020	02/19/2021	02/19/2021	Expiration	(176)	(307,792)	1753.583	(7,018)								877				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/19/2020	02/19/2021	02/19/2021	Expiration	(211)	(369,899)	1756.894	(8,693)								1,087				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/20/2020	02/19/2021	02/19/2021	Expiration	(121)	(213,417)	1757.656	(4,866)								608				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/21/2020	02/19/2021	02/19/2021	Expiration	(26)	(77,117)	2964.92	(1,997)								250				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/19/2020	02/19/2021	02/19/2021	Expiration	(185)	(548,572)	2970.15	(13,585)								1,698				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/20/2020	02/19/2021	02/19/2021	Expiration	(63)	(186,491)	2971.57	(3,926)								491				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/21/2020	02/19/2021	02/19/2021	Expiration	(727)	(2,426,512)	3337.75	(115,730)		(304,090)						14,466	(304,090)			
S&P Digital			Equity/Index	EGL	02/20/2020	02/19/2021	02/19/2021	Expiration	(1,085)	(3,660,206)	3373.23	(191,713)		(503,509)						23,964	(503,509)			
S&P Digital			Equity/Index	EGL	02/19/2020	02/19/2021	02/19/2021	Expiration	(744)	(2,519,222)	3386.15	(132,261)		(344,425)						16,533	(344,425)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/21/2020	02/22/2021	02/22/2021	Expiration	(13)	(22,428)	1753.583	(516)								64				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/21/2020	02/22/2021	02/22/2021	Expiration	(100)	(296,156)	2964.92	(7,255)								907				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/21/2020	02/22/2021	02/22/2021	Expiration	(565)	(1,885,541)	3337.75	(99,906)		(257,347)						12,488	(257,347)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/21/2020	02/23/2021	02/23/2021	Expiration	(76)	(226,546)	2964.92	(5,505)								688				
S&P Digital			Equity/Index	EGL	02/21/2020	02/23/2021	02/23/2021	Expiration	(499)	(1,667,030)	3337.75	(75,152)		(183,210)						9,394	(183,210)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/24/2020	02/24/2021	02/24/2021	Expiration	(18)	(30,991)	1732.271	(719)		(285)						90	(285)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/24/2020	02/24/2021	02/24/2021	Expiration	(25)	(72,697)	2929.33	(1,551)		(254)						194	(254)			
S&P Digital			Equity/Index	EGL	02/24/2020	02/24/2021	02/24/2021	Expiration	(344)	(1,108,181)	3225.89	(50,549)		(144,203)						6,319	(144,203)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/25/2020	02/25/2021	02/25/2021	Expiration	(807)	(1,377,208)	1705.977	(31,235)		(27,191)						3,904	(27,191)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/25/2020	02/25/2021	02/25/2021	Expiration	(3)	(10,000)	2885.24	(166)								21				
S&P Digital			Equity/Index	EGL	02/25/2020	02/25/2021	02/25/2021	Expiration	(781)	(2,441,810)	3128.21	(156,993)		(487,365)						19,624	(487,365)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/28/2020	02/26/2021	02/26/2021	Expiration	(146)	(242,725)	1664.838	(5,558)		(9,720)						695	(9,720)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/27/2020	02/26/2021	02/26/2021	Expiration	(221)	(370,275)	1672.57	(8,479)		(13,047)						1,060	(13,047)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/26/2020	02/26/2021	02/26/2021	Expiration	(69)	(117,870)	1698.44	(2,723)		(2,295)						340	(2,295)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/28/2020	02/26/2021	02/26/2021	Expiration	(19)	(54,285)	2816.51	(1,282)		(1,966)						160	(1,966)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/27/2020	02/26/2021	02/26/2021	Expiration	(91)	(256,664)	2829.23	(5,606)		(7,036)						701	(7,036)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/26/2020	02/26/2021	02/26/2021	Expiration	(9)	(25,907)	2872.69	(630)		(435)						79	(435)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/28/2020	02/26/2021	02/26/2021	Expiration	(1,156)	(3,416,071)	2954.22	(240,480)		(787,888)						30,060	(787,888)			
S&P Digital			Equity/Index	EGL	02/27/2020	02/26/2021	02/26/2021	Expiration	(732)	(2,179,933)	2978.76	(134,762)		(481,409)						16,845	(481,409)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/26/2020	02/26/2021	02/26/2021	Expiration	(1,078)	(3,358,840)	3116.39	(179,914)		(527,121)						22,489	(527,121)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	02/28/2020	03/01/2021	03/01/2021	Expiration	(79)	(131,732)	1664.838	(3,030)		(6,218)						379	(6,218)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/28/2020	03/01/2021	03/01/2021	Expiration	(12)	(33,228)	2816.51	(807)		(1,481)						101	(1,481)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/28/2020	03/01/2021	03/01/2021	Expiration	(1,139)	(3,365,514)	2954.22	(230,514)		(822,245)						28,814	(822,245)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/03/2020	03/02/2021	03/02/2021	Expiration	(254)	(427,615)	1686.099	(7,165)		(14,370)						1,493	(14,370)			
S&P Digital			Equity/Index	EGL	03/02/2020	03/02/2021	03/02/2021	Expiration	(700)	(2,164,121)	3090.23	(121,435)		(406,822)						25,299	(406,822)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/03/2020	03/03/2021	03/03/2021	Expiration	(200)	(336,313)	1678.038	(7,769)		(12,644)						1,619	(12,644)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/03/2020	03/03/2021	03/03/2021	Expiration	(33)	(92,992)	2841.55	(2,169)		(3,048)						452	(3,048)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/03/2020	03/03/2021	03/03/2021	Expiration	(481)	(1,443,882)	3003.37	(91,703)		(310,731)						19,105	(310,731)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/04/2020	03/04/2021	03/04/2021	Expiration	(470)	(795,656)	1692.687	(17,186)		(18,853)						3,580	(18,853)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/04/2020	03/04/2021	03/04/2021	Expiration	(105)	(300,880)	2866.02	(5,595)		(4,186)						1,166	(4,186)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/04/2020	03/04/2021	03/04/2021	Expiration	(968)	(3,030,701)	3130.12	(185,532)		(505,468)						38,652	(505,468)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/06/2020	03/05/2021	03/05/2021	Expiration	(792)	(1,330,916)	1679.892	(30,744)		(54,455)						6,405	(54,455)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/05/2020	03/05/2021	03/05/2021	Expiration	(207)	(348,272)	1683.068	(7,244)		(13,566)						1,509	(13,566)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/06/2020	03/05/2021	03/05/2021	Expiration	(241)	(684,651)	2846.76	(14,593)		(22,427)						3,040	(22,427)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/05/2020	03/05/2021	03/05/2021	Expiration	(43)	(121,434)	2852.06	(2,805)		(3,990)						584	(3,990)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/06/2020	03/05/2021	03/05/2021	Expiration	(1,881)	(5,592,256)	2972.37	(402,209)		(1,207,865)						83,793	(1,207,865)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/05/2020	03/05/2021	03/05/2021	Expiration	(639)	(1,931,624)	3023.94	(125,735)		(396,340)						26,195	(396,340)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/06/2020	03/06/2021	03/06/2021	Expiration	(8)	(23,423)	2972.37	(454)		(331)						95	(331)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/06/2020	03/08/2021	03/08/2021	Expiration	(170)	(286,134)	1679.892	(6,638)		(12,930)						1,383	(12,930)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/06/2020	03/08/2021	03/08/2021	Expiration	(37)	(105,575)	2846.76	(2,398)		(4,199)						500	(4,199)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/06/2020	03/08/2021	03/08/2021	Expiration	(865)	(2,570,692)	2972.37	(216,914)		(657,855)						45,190	(657,855)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/09/2020	03/09/2021	03/09/2021	Expiration	(153)	(254,955)	1662.32	(5,940)		(14,004)						1,238	(14,004)			
S&P Digital			Equity/Index	EGL	03/09/2020	03/09/2021	03/09/2021	Expiration	(506)	(1,390,451)	2746.56	(115,552)		(427,205)						24,073	(427,205)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/09/2020	03/09/2021	03/09/2021	Expiration	(16)	(44,977)	2817.94	(1,133)		(2,263)						236	(2,263)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/10/2020	03/10/2021	03/10/2021	Expiration	(35)	(98,820)	2836.74	(1,235)		(3,254)						257	(3,254)			
S&P Digital			Equity/Index	EGL	03/10/2020	03/10/2021	03/10/2021	Expiration	(518)	(1,492,827)	2882.23	(77,669)		(238,347)						16,181	(238,347)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/11/2020	03/11/2021	03/11/2021	Expiration	(63)	(105,278)	1660.695	(2,242)		(6,352)						467	(6,352)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/11/2020	03/11/2021	03/11/2021	Expiration	(895)	(2,452,815)	2741.38	(223,449)		(872,555)						46,552	(872,555)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/11/2020	03/11/2021	03/11/2021	Expiration	(1)	(1,550)	2816.1	(26)		(82)						5	(82)			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	EGL	03/11/2020	03/12/2021	03/12/2021	Expiration	(294)	(28,800)	98	(368)		(907)						77	(907)			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	EGL	03/11/2020	03/12/2021	03/12/2021	Expiration	(202)	(20,200)	100	(342)		(279)						71	(279)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/12/2020	03/12/2021	03/12/2021	Expiration	(233)	(382,094)	1641.976	(8,139)		(28,729)						1,696	(28,729)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/13/2020	03/12/2021	03/12/2021	Expiration	(166)	(275,421)	1656.462	(6,362)		(18,119)						1,325	(18,119)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/12/2020	03/12/2021	03/12/2021	Expiration	(1,088)	(2,697,905)	2480.64	(231,330)		(1,004,000)						48,194	(1,004,000)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/13/2020	03/12/2021	03/12/2021	Expiration	(2,020)	(5,477,410)	2711.02	(526,919)		(1,822,888)						109,775	(1,822,888)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/12/2020	03/12/2021	03/12/2021	Expiration	(25)	(70,888)	2784.5	(1,652)		(4,986)						344	(4,986)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/13/2020	03/12/2021	03/12/2021	Expiration	(156)	(438,143)	2809.35	(7,930)		(25,404)						1,652	(25,404)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/13/2020	03/15/2021	03/15/2021	Expiration	(891)	(2,415,700)	2711.02	(256,304)		(919,330)						53,397	(919,330)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/16/2020	03/16/2021	03/16/2021	Expiration	(257)	(420,000)	1637.114	(9,702)		(32,772)						2,021	(32,772)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/16/2020	03/16/2021	03/16/2021	Expiration	(854)	(2,036,674)	2386.13	(191,058)		(842,450)						39,804	(842,450)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/16/2020	03/16/2021	03/16/2021	Expiration	(20)	(56,397)	2776.02	(1,359)		(4,136)						283	(4,136)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/17/2020	03/17/2021	03/17/2021	Expiration	(72)	(119,269)	1647.119	(2,767)		(8,601)						576	(8,601)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/17/2020	03/17/2021	03/17/2021	Expiration	(518)	(1,308,898)	2529.19	(113,781)		(436,975)						23,704	(436,975)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/17/2020	03/17/2021	03/17/2021	Expiration	(23)	(64,485)	2792.78	(1,254)		(4,510)						261	(4,510)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/18/2020	03/18/2021	03/18/2021	Expiration	(379)	(621,199)	1639.444	(13,728)		(47,068)						2,860	(47,068)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/18/2020	03/18/2021	03/18/2021	Expiration	(778)	(1,865,252)	2398.1	(259,235)		(924,707)						54,007	(924,707)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/18/2020	03/18/2021	03/18/2021	Expiration	(42)	(115,966)	2778.75	(2,964)		(8,704)						617	(8,704)			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	EGL	03/18/2020	03/19/2021	03/19/2021	Expiration	(357)	(35,000)	98	(480)		(1,008)						100	(1,008)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/20/2020	03/19/2021	03/19/2021	Expiration	(405)	(661,105)	1632.707	(14,875)		(52,078)						3,099	(52,078)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/19/2020	03/19/2021	03/19/2021	Expiration	(163)	(267,149)	1638.765	(6,171)		(19,979)						1,286	(19,979)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/20/2020	03/19/2021	03/19/2021	Expiration	(2,567)	(5,917,624)	2304.92	(617,087)		(3,154,684)						128,560	(3,154,684)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/19/2020	03/19/2021	03/19/2021	Expiration	(1,928)	(4,645,820)	2409.39	(551,556)		(2,350,061)						114,908	(2,350,061)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/20/2020	03/19/2021	03/19/2021	Expiration	(132)	(364,861)	2766.57	(6,475)		(26,114)						1,349	(26,114)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/19/2020	03/19/2021	03/19/2021	Expiration	(106)	(293,302)	2777.27	(7,087)		(20,391)						1,476	(20,391)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/20/2020	03/22/2021	03/22/2021	Expiration	(1,526)	(3,518,137)	2304.92	(345,506)		(1,764,548)						71,980	(1,764,548)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/20/2020	03/22/2021	03/22/2021	Expiration	(94)	(259,868)	2766.57	(5,353)		(20,351)						1,115	(20,351)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/23/2020	03/23/2021	03/23/2021	Expiration	(57)	(92,575)	1626.821	(2,120)		(7,490)						442	(7,490)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/23/2020	03/23/2021	03/23/2021	Expiration	(1,203)	(2,690,659)	2237.4	(244,055)		(1,343,586)						50,845	(1,343,586)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/23/2020	03/23/2021	03/23/2021	Expiration	(18)	(48,316)	2756.89	(1,227)		(3,597)						256	(3,597)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/24/2020	03/24/2021	03/24/2021	Expiration	(203)	(332,220)	1637.278	(7,907)		(25,022)						1,647	(25,022)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/24/2020	03/24/2021	03/24/2021	Expiration	(1,157)	(2,830,877)	2447.33	(169,881)		(866,149)						35,392	(866,149)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/24/2020	03/24/2021	03/24/2021	Expiration	(81)	(224,198)	2774.66	(3,855)		(15,255)						803	(15,255)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/25/2020	03/25/2021	03/25/2021	Expiration	(390)	(639,826)	1639.534	(13,628)		(49,983)						2,839	(49,983)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/25/2020	03/25/2021	03/25/2021	Expiration	(1,182)	(2,926,682)	2475.56	(325,680)		(1,667,579)						67,850	(1,667,579)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/25/2020	03/25/2021	03/25/2021	Expiration	(35)	(96,503)	2778.49	(2,297)		(7,153)						478	(7,153)			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	EGL	03/25/2020	03/26/2021	03/26/2021	Expiration	(184)	(18,000)	98	(251)		(567)						52	(567)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/27/2020	03/26/2021	03/26/2021	Expiration	(125)	(205,253)	1643.385	(4,557)		(16,902)						949	(16,902)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/26/2020	03/26/2021	03/26/2021	Expiration	(96)	(158,161)	1645.784	(3,385)		(12,774)						705	(12,774)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/27/2020	03/26/2021	03/26/2021	Expiration	(2,297)	(5,837,759)	2541.47	(498,529)		(2,251,721)						103,860	(2,251,721)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/26/2020	03/26/2021	03/26/2021	Expiration	(1,372)	(3,608,508)	2630.07	(306,496)		(1,339,578)						63,853	(1,339,578)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/27/2020	03/26/2021	03/26/2021	Expiration	(119)	(330,623)	2784.31	(7,641)		(25,444)						1,592	(25,444)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/26/2020	03/26/2021	03/26/2021	Expiration	(92)	(257,731)	2788.97	(4,481)		(19,154)						934	(19,154)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/27/2020	03/29/2021	03/29/2021	Expiration	(280)	(460,837)	1643.385	(10,277)		(37,864)						2,141	(37,864)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/27/2020	03/29/2021	03/29/2021	Expiration	(1,457)	(3,703,062)	2541.47	(382,591)		(1,802,575)						79,706	(1,802,575)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/27/2020	03/29/2021	03/29/2021	Expiration	(36)	(98,861)	2784.31	(2,244)		(7,514)						468	(7,514)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/30/2020	03/30/2021	03/30/2021	Expiration	(390)	(641,426)	1646.563	(14,432)		(50,647)						3,007	(50,647)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/30/2020	03/30/2021	03/30/2021	Expiration	(769)	(2,021,027)	2626.65	(165,218)		(702,155)						34,420	(702,155)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/30/2020	03/30/2021	03/30/2021	Expiration	(12)	(34,458)	2789.64	(606)		(2,509)						126	(2,509)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	03/31/2020	03/31/2021	03/31/2021	Expiration	(128)	(210,568)	1644.887	(4,843)		(16,523)						1,009	(16,523)			
S&P Digital			Equity/Index	EGL	03/31/2020	03/31/2021	03/31/2021	Expiration	(709)	(1,833,661)	2584.59	(133,641)		(557,693)						27,842	(557,693)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/31/2020	03/31/2021	03/31/2021	Expiration	(34)	(94,018)	2787.07	(2,003)		(6,790)						417	(6,790)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/01/2020	04/01/2021	04/01/2021	Expiration	(129)	(212,062)	1640.814	(4,983)		(17,621)						1,454	(17,621)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/03/2020	04/01/2021	04/01/2021	Expiration	(231)	(378,790)	1641.261	(8,561)		(31,363)						2,497	(31,363)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/02/2020	04/01/2021	04/01/2021	Expiration	(96)	(157,037)	1642.726	(3,502)		(12,851)						1,021	(12,851)			
S&P Digital			Equity/Index	EGL	04/01/2020	04/01/2021	04/01/2021	Expiration	(1,216)	(3,004,889)	.2470.5	(272,541)		(1,261,102)						79,491	(1,261,102)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/03/2020	04/01/2021	04/01/2021	Expiration	(2,698)	(6,714,206)	2488.65	(636,141)		(3,028,062)						185,541	(3,028,062)			
S&P Digital			Equity/Index	EGL	04/02/2020	04/01/2021	04/01/2021	Expiration	(1,444)	(3,647,763)	.2526.9	(372,939)		(1,700,598)						108,774	(1,700,598)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/03/2020	04/01/2021	04/01/2021	Expiration	(76)	(210,370)	2781.79	(4,341)		(16,006)						1,266	(16,006)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/02/2020	04/01/2021	04/01/2021	Expiration	(23)	(62,809)	.2783.7	(1,112)		(4,744)						324	(4,744)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/03/2020	04/04/2021	04/04/2021	Expiration	(16)	(40,445)	2488.65	(708)		(4,712)						206	(4,712)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/03/2020	04/05/2021	04/05/2021	Expiration	(1,246)	(3,101,103)	2488.65	(307,081)		(1,532,209)						89,565	(1,532,209)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/03/2020	04/05/2021	04/05/2021	Expiration	(256)	(712,817)	2781.79	(15,577)		(58,103)						4,543	(58,103)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/06/2020	04/06/2021	04/06/2021	Expiration	(311)	(511,882)	1648.238	(11,620)		(41,915)						3,389	(41,915)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/06/2020	04/06/2021	04/06/2021	Expiration	(463)	(1,234,491)	2663.68	(110,311)		(505,393)						32,174	(505,393)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/07/2020	04/07/2021	04/07/2021	Expiration	(246)	(405,088)	1648.723	(9,114)		(32,207)						2,658	(32,207)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/07/2020	04/07/2021	04/07/2021	Expiration	(557)	(1,481,800)	2659.41	(114,810)		(510,439)						33,486	(510,439)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/07/2020	04/07/2021	04/07/2021	Expiration	(43)	(120,410)	.2795.2	(2,122)		(8,019)						619	(8,019)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/08/2020	04/08/2021	04/08/2021	Expiration	(106)	(175,733)	1652.797	(3,813)		(13,395)						1,112	(13,395)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/08/2020	04/08/2021	04/08/2021	Expiration	(1,024)	(2,815,979)	2749.98	(224,914)		(945,846)						65,600	(945,846)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/08/2020	04/08/2021	04/08/2021	Expiration	(14)	(37,848)	2802.48	(844)		(2,622)						246	(2,622)			
UST 1.50% 02/15/30 Total Return Options			Equity/Index	EGL	04/08/2020	04/09/2021	04/09/2021	Expiration	(212)	(20,800)	98	(275)		(655)						80	(655)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/09/2020	04/09/2021	04/09/2021	Expiration	(345)	(570,268)	1654.926	(12,375)		(43,971)						3,609	(43,971)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/09/2020	04/09/2021	04/09/2021	Expiration	(2,678)	(7,471,811)	2789.82	(656,835)		(2,852,307)						191,577	(2,852,307)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/09/2020	04/09/2021	04/09/2021	Expiration	(188)	(528,768)	2806.31	(11,503)		(37,673)						3,355	(37,673)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/09/2020	04/12/2021	04/12/2021	Expiration	(67)	(110,882)	1654.926	(2,406)		(8,740)						702	(8,740)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/09/2020	04/12/2021	04/12/2021	Expiration	(947)	(2,642,133)	2789.82	(239,731)		(1,046,635)						69,921	(1,046,635)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/13/2020	04/13/2021	04/13/2021	Expiration	(62)	(102,942)	1652.453	(2,285)		(8,094)						667	(8,094)			
S&P Digital			Equity/Index	EGL	04/13/2020	04/13/2021	04/13/2021	Expiration	(613)	(1,691,907)	2761.63	(136,365)		(594,059)						39,773	(594,059)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/13/2020	04/13/2021	04/13/2021	Expiration	(29)	(80,853)	2803.29	(1,469)		(5,402)						428	(5,402)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/14/2020	04/14/2021	04/14/2021	Expiration	(175)	(290,308)	1655.748	(7,084)		(22,354)						2,066	(22,354)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/14/2020	04/14/2021	04/14/2021	Expiration	(254)	(721,943)	2846.06	(39,621)		(150,249)						11,556	(150,249)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/15/2020	04/15/2021	04/15/2021	Expiration	(155)	(255,703)	1651.988	(5,702)		(21,026)						1,663	(21,026)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/15/2020	04/15/2021	04/15/2021	Expiration	(1,108)	(3,083,802)	2783.36	(262,412)		(1,157,017)						76,537	(1,157,017)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/15/2020	04/15/2021	04/15/2021	Expiration	(141)	(396,392)	2803.06	(5,900)		(27,133)						1,721	(27,133)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/16/2020	04/16/2021	04/16/2021	Expiration	(268)	(441,970)	1652.086	(9,635)		(37,588)						2,810	(37,588)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/17/2020	04/16/2021	04/16/2021	Expiration	(1,881)	(3,115,820)	1656.443	(71,041)		(256,095)						14,359	(256,095)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/16/2020	04/16/2021	04/16/2021	Expiration	(844)	(2,362,964)	2799.55	(235,920)		(1,046,015)						68,810	(1,046,015)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/17/2020	04/16/2021	04/16/2021	Expiration	(136)	(381,305)	2811.14	(7,569)		(27,670)						2,208	(27,670)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/17/2020	04/16/2021	04/16/2021	Expiration	(1,996)	(5,737,413)	2874.56	(509,927)		(2,104,867)						148,729	(2,104,867)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/17/2020	04/19/2021	04/19/2021	Expiration	(4)	(11,567)	2811.14	(244)		(858)						71	(858)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/17/2020	04/19/2021	04/19/2021	Expiration	(519)	(1,491,377)	2874.56	(134,000)		(545,012)						39,083	(545,012)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/20/2020	04/20/2021	04/20/2021	Expiration	(6)	(17,989)	2806.96	(378)		(1,362)						110	(1,362)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/20/2020	04/20/2021	04/20/2021	Expiration	(706)	(1,992,780)	2823.16	(141,732)		(545,418)						41,338	(545,418)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/21/2020	04/21/2021	04/21/2021	Expiration	(118)	(194,095)	1650.374	(4,270)		(17,615)						1,245	(17,615)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/21/2020	04/21/2021	04/21/2021	Expiration	(458)	(1,253,023)	2736.56	(93,673)		(379,939)						27,321	(379,939)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/22/2020	04/22/2021	04/22/2021	Expiration	(212)	(349,781)	1652.233	(7,695)		(30,297)						2,244	(30,297)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/22/2020	04/22/2021	04/22/2021	Expiration	(782)	(2,188,125)	2799.31	(190,685)		(753,346)						55,617	(753,346)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/22/2020	04/22/2021	04/22/2021	Expiration	(22)	(60,340)	2805.25	(936)		(4,512)						273	(4,512)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/23/2020	04/23/2021	04/23/2021	Expiration	(110)	(180,984)	1651.819	(4,036)		(16,217)						1,177	(16,217)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/24/2020	04/23/2021	04/23/2021	Expiration	(623)	(1,030,118)	1653.825	(22,560)		(90,940)						6,580	(90,940)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/23/2020	04/23/2021	04/23/2021	Expiration	(1,141)	(3,191,630)	2797.8	(316,305)		(1,336,845)						92,256	(1,336,845)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/24/2020	04/23/2021	04/23/2021	Expiration	(132)	(370,484)	2808.54	(6,807)		(28,259)						1,985	(28,259)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/24/2020	04/23/2021	04/23/2021	Expiration	(2,120)	(6,014,857)	2836.74	(580,358)		(2,343,986)						169,271	(2,343,986)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/24/2020	04/26/2021	04/26/2021	Expiration	(994)	(2,818,513)	2836.74	(266,285)		(1,075,480)						77,666	(1,075,480)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/27/2020	04/27/2021	04/27/2021	Expiration	(27)	(44,165)	1657.04	(998)		(3,744)						291	(3,744)			
S&P Digital			Equity/Index	EGL	04/27/2020	04/27/2021	04/27/2021	Expiration	(688)	(1,980,056)	2878.48	(138,414)		(547,953)						40,371	(547,953)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/28/2020	04/28/2021	04/28/2021	Expiration	(249)	(413,172)	1658.547	(8,925)		(34,413)						2,603	(34,413)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/28/2020	04/28/2021	04/28/2021	Expiration	(21)	(59,848)	2817.95	(921)		(4,233)						269	(4,233)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/28/2020	04/28/2021	04/28/2021	Expiration	(561)	(1,606,492)	2863.39	(99,889)		(395,176)						29,134	(395,176)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/29/2020	04/29/2021	04/29/2021	Expiration	(168)	(279,089)	1660.633	(6,000)		(24,150)						1,750	(24,150)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/29/2020	04/29/2021	04/29/2021	Expiration	(39)	(109,661)	2822.14	(2,083)		(8,313)						607	(8,313)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/29/2020	04/29/2021	04/29/2021	Expiration	(667)	(1,960,087)	2939.51	(141,868)		(577,076)						41,378	(577,076)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/01/2020	04/30/2021	04/30/2021	Expiration	(80)	(131,832)	1652.924	(2,795)		(11,789)						1,048	(11,789)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	04/30/2020	04/30/2021	04/30/2021	Expiration	(154)	(254,696)	1657.312	(5,527)		(22,041)						1,612	(22,041)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/01/2020	04/30/2021	04/30/2021	Expiration	(134)	(375,846)	2810.57	(7,213)		(29,505)						2,705	(29,505)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/30/2020	04/30/2021	04/30/2021	Expiration	(17)	(47,133)	2817.08	(1,032)		(3,758)						301	(3,758)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/01/2020	04/30/2021	04/30/2021	Expiration	(2,132)	(6,035,695)	2830.71	(529,994)		(2,214,424)						198,748	(2,214,424)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/30/2020	04/30/2021	04/30/2021	Expiration	(817)	(2,380,668)	2912.43	(190,085)		(775,705)						55,441	(775,705)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/01/2020	05/01/2021	05/01/2021	Expiration	(1)	(3,711)	2830.71	(59)		(409)						22	(409)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/01/2020	05/03/2021	05/03/2021	Expiration	(99)	(163,039)	1652.924	(3,473)		(15,344)						1,302	(15,344)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/01/2020	05/03/2021	05/03/2021	Expiration	(1,003)	(2,839,271)	2830.71	(214,712)		(864,919)						80,517	(864,919)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/04/2020	05/04/2021	05/04/2021	Expiration	(25)	(40,610)	1653.149	(865)		(3,924)						324	(3,924)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/04/2020	05/04/2021	05/04/2021	Expiration	(33)	(91,875)	2811.19	(1,619)		(8,139)						607	(8,139)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/04/2020	05/04/2021	05/04/2021	Expiration	(678)	(1,926,998)	2842.74	(136,905)		(537,112)						51,339	(537,112)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/05/2020	05/05/2021	05/05/2021	Expiration	(49)	(81,131)	1653.663	(1,761)		(7,921)						660	(7,921)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/05/2020	05/05/2021	05/05/2021	Expiration	(3)	(9,813)	2812.39	(129)		(788)						48	(788)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/05/2020	05/05/2021	05/05/2021	Expiration	(337)	(966,993)	2868.44	(55,478)		(207,809)						20,804	(207,809)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/06/2020	05/06/2021	05/06/2021	Expiration	(34)	(56,611)	1651.692	(1,234)		(5,739)						463	(5,739)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/06/2020	05/06/2021	05/06/2021	Expiration	(5)	(13,522)	2809.28	(214)		(1,136)						80	(1,136)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/06/2020	05/06/2021	05/06/2021	Expiration	(406)	(1,156,443)	2848.42	(79,772)		(330,018)						29,915	(330,018)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/07/2020	05/07/2021	05/07/2021	Expiration	(492)	(812,933)	1653.695	(17,803)		(83,355)						6,676	(83,355)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/08/2020	05/07/2021	05/07/2021	Expiration	(540)	(895,799)	1657.688	(19,708)		(89,472)						7,390	(89,472)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/08/2020	05/07/2021	05/07/2021	Expiration	(91)	(257,367)	2819.86	(4,588)		(22,612)						1,721	(22,612)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/07/2020	05/07/2021	05/07/2021	Expiration	(435)	(1,253,516)	2881.19	(102,840)		(452,269)						38,565	(452,269)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/08/2020	05/07/2021	05/07/2021	Expiration	(1,843)	(5,399,472)	2929.8	(444,046)		(1,927,762)						166,517	(1,927,762)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/08/2020	05/10/2021	05/10/2021	Expiration	(128)	(211,565)	1657.688	(4,654)		(21,640)						1,745	(21,640)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/08/2020	05/10/2021	05/10/2021	Expiration	(1,205)	(3,529,625)	2929.8	(254,130)		(1,018,452)						95,299	(1,018,452)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/11/2020	05/11/2021	05/11/2021	Expiration	(77)	(128,130)	1656.75	(2,806)		(12,446)						1,052	(12,446)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/11/2020	05/11/2021	05/11/2021	Expiration	(447)	(1,309,177)	2930.32	(81,843)		(322,865)						30,691	(322,865)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/12/2020	05/12/2021	05/12/2021	Expiration	(255)	(420,979)	1652.908	(9,262)		(38,188)						3,473	(38,188)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/12/2020	05/12/2021	05/12/2021	Expiration	(19)	(54,380)	2811.95	(1,042)		(4,286)						391	(4,286)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/12/2020	05/12/2021	05/12/2021	Expiration	(484)	(1,388,990)	2870.12	(74,431)		(274,407)						27,911	(274,407)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/13/2020	05/13/2021	05/13/2021	Expiration	(158)	(260,519)	1648.826	(5,784)		(26,418)						2,169	(26,418)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/13/2020	05/13/2021	05/13/2021	Expiration	(507)	(1,428,929)	.2820	(132,234)		(562,889)						49,588	(562,889)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/14/2020	05/14/2021	05/14/2021	Expiration	(184)	(303,227)	1650.793	(6,762)		(31,259)						2,536	(31,259)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/15/2020	05/14/2021	05/14/2021	Expiration	(456)	(753,332)	1651.574	(16,573)		(77,266)						6,215	(77,266)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/14/2020	05/14/2021	05/14/2021	Expiration	(7)	(21,063)	2808.74	(438)		(1,958)						164	(1,958)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/15/2020	05/14/2021	05/14/2021	Expiration	(94)	(263,463)	2810.17	(4,475)		(24,407)						1,678	(24,407)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/14/2020	05/14/2021	05/14/2021	Expiration	(741)	(2,113,382)	.2852.5	(181,444)		(767,734)						68,042	(767,734)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/15/2020	05/14/2021	05/14/2021	Expiration	(1,646)	(4,713,867)	.2863.7	(389,740)		(1,675,458)						146,152	(1,675,458)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/15/2020	05/17/2021	05/17/2021	Expiration	(19)	(31,005)	1651.574	(685)		(3,150)						257	(3,150)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/15/2020	05/17/2021	05/17/2021	Expiration	(868)	(2,484,910)	.2863.7	(208,893)		(892,849)						78,335	(892,849)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/18/2020	05/18/2021	05/18/2021	Expiration	(227)	(376,229)	1659.311	(6,584)		(35,102)						2,469	(35,102)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/18/2020	05/18/2021	05/18/2021	Expiration	(31)	(88,763)	2823.52	(1,500)		(7,372)						563	(7,372)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/18/2020	05/18/2021	05/18/2021	Expiration	(789)	(2,331,776)	2953.91	(159,801)		(629,051)						59,926	(629,051)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/19/2020	05/19/2021	05/19/2021	Expiration	(87)	(143,590)	1656.559	(3,374)		(13,363)						1,265	(13,363)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/19/2020	05/19/2021	05/19/2021	Expiration	(11)	(31,854)	2818.91	(475)		(2,478)						178	(2,478)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/19/2020	05/19/2021	05/19/2021	Expiration	(318)	(929,930)	2922.94	(51,942)		(193,460)						19,478	(193,460)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/20/2020	05/20/2021	05/20/2021	Expiration	(167)	(277,015)	1659.215	(6,261)		(26,055)						2,348	(26,055)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/20/2020	05/20/2021	05/20/2021	Expiration	(24)	(67,191)	2823.49	(1,384)		(5,629)						519	(5,629)			
S&P Digital			Equity/Index	EGL	05/20/2020	05/20/2021	05/20/2021	Expiration	(750)	(2,230,109)	2971.61	(129,212)		(480,336)						48,455	(480,336)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/22/2020	05/21/2021	05/21/2021	Expiration	(243)	(403,303)	1658.654	(8,994)		(38,267)						3,373	(38,267)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/21/2020	05/21/2021	05/21/2021	Expiration	(70)	(115,639)	1658.911	(2,567)		(10,953)						963	(10,953)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/22/2020	05/21/2021	05/21/2021	Expiration	(190)	(535,898)	2822.73	(9,986)		(44,040)						3,745	(44,040)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/21/2020	05/21/2021	05/21/2021	Expiration	(30)	(84,282)	2823.13	(1,172)		(6,480)						439	(6,480)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/21/2020	05/21/2021	05/21/2021	Expiration	(613)	(1,807,481)	2948.51	(147,848)		(610,025)						55,443	(610,025)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/22/2020	05/21/2021	05/21/2021	Expiration	(2,247)	(6,640,648)	2955.45	(512,958)		(2,071,325)						192,359	(2,071,325)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/22/2020	05/24/2021	05/24/2021	Expiration	(16)	(46,502)	2822.73	(1,018)		(4,095)						382	(4,095)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/22/2020	05/24/2021	05/24/2021	Expiration	(1,091)	(3,223,688)	2955.45	(248,952)		(1,034,609)						93,357	(1,034,609)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/22/2020	05/25/2021	05/25/2021	Expiration	(16)	(45,368)	2822.73	(964)		(3,889)						362	(3,889)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/22/2020	05/25/2021	05/25/2021	Expiration	(454)	(1,342,955)	2955.45	(90,704)		(357,357)						34,014	(357,357)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/26/2020	05/26/2021	05/26/2021	Expiration	(178)	(296,331)	1663.415	(6,579)		(27,148)						2,467	(27,148)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/26/2020	05/26/2021	05/26/2021	Expiration	(48)	(137,182)	2830.96	(2,853)		(11,148)						1,070	(11,148)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/26/2020	05/26/2021	05/26/2021	Expiration	(389)	(1,163,254)	2991.77	(65,378)		(246,554)						24,517	(246,554)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/27/2020	05/27/2021	05/27/2021	Expiration	(68)	(113,866)	1667.171	(2,516)		(10,301)						944	(10,301)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/27/2020	05/27/2021	05/27/2021	Expiration	(66)	(186,989)	2837.39	(2,244)		(12,815)						841	(12,815)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/27/2020	05/27/2021	05/27/2021	Expiration	(286)	(869,533)	3036.13	(36,390)		(117,196)						13,646	(117,196)			
UST .625% 05/28/21 Total Return Option			Equity/Index	EGL	05/27/2020	05/28/2021	05/28/2021	Expiration	(112)	(11,000)	98	(117)		(347)						44	(347)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/28/2020	05/28/2021	05/28/2021	Expiration	(134)	(224,097)	1666.564	(4,953)		(20,521)						1,857	(20,521)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	05/29/2020	05/28/2021	05/28/2021	Expiration	(285)	(474,451)	1667.035	(10,485)		(43,301)						3,932	(43,301)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/28/2020	05/28/2021	05/28/2021	Expiration	(67)	(188,894)	2836.47	(2,538)		(13,912)						952	(13,912)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/29/2020	05/28/2021	05/28/2021	Expiration	(365)	(1,037,026)	.2837.4	(19,273)		(81,113)						7,227	(81,113)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/28/2020	05/28/2021	05/28/2021	Expiration	(491)	(1,486,148)	3029.73	(98,888)		(399,180)						37,083	(399,180)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/29/2020	05/28/2021	05/28/2021	Expiration	(3,217)	(9,794,892)	3044.31	(752,032)		(2,991,128)						282,012	(2,991,128)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/01/2020	06/01/2021	06/01/2021	Expiration	(110)	(183,650)	1667.902	(3,985)		(16,807)						1,827	(16,807)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/01/2020	06/01/2021	06/01/2021	Expiration	(73)	(207,727)	2839.05	(3,488)		(17,059)						1,599	(17,059)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/01/2020	06/01/2021	06/01/2021	Expiration	(703)	(2,149,161)	3055.73	(110,689)		(385,889)						50,732	(385,889)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/02/2020	06/02/2021	06/02/2021	Expiration	(94)	(156,779)	1669.76	(3,465)		(14,281)						1,588	(14,281)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/02/2020	06/02/2021	06/02/2021	Expiration	(455)	(1,402,328)	3080.82	(53,567)		(157,906)						24,552	(157,906)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/03/2020	06/03/2021	06/03/2021	Expiration	(155)	(259,804)	1674.443	(5,794)		(23,005)						2,655	(23,005)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/03/2020	06/03/2021	06/03/2021	Expiration	(28)	(80,368)	2850.37	(1,698)		(6,295)						778	(6,295)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/03/2020	06/03/2021	06/03/2021	Expiration	(423)	(1,321,668)	3122.87	(80,515)		(291,993)						36,903	(291,993)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/04/2020	06/04/2021	06/04/2021	Expiration	(94)	(157,009)	1674.71	(3,438)		(14,128)						1,576	(14,128)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/05/2020	06/04/2021	06/04/2021	Expiration	(134)	(224,431)	1680.652	(4,915)		(19,330)						2,253	(19,330)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/04/2020	06/04/2021	06/04/2021	Expiration	(15)	(44,130)	.2850.9	(790)		(3,615)						362	(3,615)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/05/2020	06/04/2021	06/04/2021	Expiration	(331)	(946,854)	2861.12	(18,394)		(70,930)						8,431	(70,930)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	EGL	06/04/2020	06/04/2021	06/04/2021	Expiration	(507)	(1,577,306)	3112.35	(96,748)		(367,585)						44,343	(367,585)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/05/2020	06/04/2021	06/04/2021	Expiration	(1,623)	(5,182,276)	3193.93	(297,916)		(1,073,225)						136,545	(1,073,225)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/05/2020	06/07/2021	06/07/2021	Expiration	(138)	(232,282)	1680.652	(5,087)		(19,577)						2,332	(19,577)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/05/2020	06/07/2021	06/07/2021	Expiration	(654)	(2,088,831)	3193.93	(132,991)		(497,821)						60,954	(497,821)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/08/2020	06/08/2021	06/08/2021	Expiration	(50)	(84,212)	1683.306	(1,937)		(6,972)						888	(6,972)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/08/2020	06/08/2021	06/08/2021	Expiration	(8)	(24,155)	2865.78	(408)		(1,743)						187	(1,743)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/08/2020	06/08/2021	06/08/2021	Expiration	(422)	(1,364,987)	3232.39	(63,689)		(200,826)						29,191	(200,826)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/09/2020	06/09/2021	06/09/2021	Expiration	(89)	(149,298)	1679.595	(3,359)		(12,408)						1,540	(12,408)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/09/2020	06/09/2021	06/09/2021	Expiration	(11)	(31,779)	2859.52	(648)		(2,302)						297	(2,302)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/09/2020	06/09/2021	06/09/2021	Expiration	(608)	(1,948,583)	3207.18	(92,006)		(283,332)						42,169	(283,332)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/10/2020	06/10/2021	06/10/2021	Expiration	(286)	(479,407)	1676.188	(11,026)		(41,108)						5,054	(41,108)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/10/2020	06/10/2021	06/10/2021	Expiration	(641)	(2,044,964)	3190.14	(100,437)		(338,223)						46,034	(338,223)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/11/2020	06/11/2021	06/11/2021	Expiration	(321)	(534,801)	1664.386	(12,033)		(50,580)						5,515	(50,580)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/12/2020	06/11/2021	06/11/2021	Expiration	(226)	(376,229)	1667.203	(8,202)		(34,887)						3,759	(34,887)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/11/2020	06/11/2021	06/11/2021	Expiration	(41)	(115,163)	2833.64	(1,774)		(9,384)						813	(9,384)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/12/2020	06/11/2021	06/11/2021	Expiration	(61)	(172,675)	2838.51	(3,299)		(13,948)						1,512	(13,948)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/11/2020	06/11/2021	06/11/2021	Expiration	(567)	(1,702,039)	3002.1	(111,842)		(412,942)						51,261	(412,942)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/12/2020	06/11/2021	06/11/2021	Expiration	(1,421)	(4,321,889)	3041.31	(306,038)		(1,059,353)						140,267	(1,059,353)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/12/2020	06/14/2021	06/14/2021	Expiration	(49)	(80,994)	1667.203	(1,774)		(7,326)						813	(7,326)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/12/2020	06/14/2021	06/14/2021	Expiration	(19)	(53,681)	2838.51	(1,176)		(4,419)						539	(4,419)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/12/2020	06/14/2021	06/14/2021	Expiration	(779)	(2,370,387)	3041.31	(162,997)		(561,406)						74,707	(561,406)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/15/2020	06/15/2021	06/15/2021	Expiration	(95)	(159,290)	1669.299	(3,632)		(14,271)						1,665	(14,271)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/07/2020	06/15/2021	06/15/2021	Expiration	(431)	(720,000)	1670.632	(15,912)		(63,882)						7,956	(63,882)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/15/2020	06/15/2021	06/15/2021	Expiration	(46)	(130,126)	2842.13	(1,808)		(9,279)						829	(9,279)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/15/2020	06/15/2021	06/15/2021	Expiration	(582)	(1,785,616)	3066.59	(133,854)		(511,692)						61,350	(511,692)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/16/2020	06/16/2021	06/16/2021	Expiration	(236)	(394,465)	1673.01	(9,191)		(32,606)						4,213	(32,606)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/16/2020	06/16/2021	06/16/2021	Expiration	(7)	(20,347)	2848.63	(378)		(1,412)						173	(1,412)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/16/2020	06/16/2021	06/16/2021	Expiration	(372)	(1,160,960)	3124.74	(52,425)		(155,173)						24,028	(155,173)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/17/2020	06/17/2021	06/17/2021	Expiration	(174)	(290,865)	1671.732	(6,428)		(22,817)						2,946	(22,817)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/17/2020	06/17/2021	06/17/2021	Expiration	(13)	(38,243)	2846.43	(597)		(2,493)						273	(2,493)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/17/2020	06/17/2021	06/17/2021	Expiration	(609)	(1,897,549)	3113.49	(102,154)		(328,093)						46,821	(328,093)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/19/2020	06/18/2021	06/18/2021	Expiration	(435)	(726,587)	1670.204	(16,566)		(51,596)						7,593	(51,596)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/18/2020	06/18/2021	06/18/2021	Expiration	(322)	(538,646)	1671.608	(12,173)		(37,766)						5,579	(37,766)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/19/2020	06/18/2021	06/18/2021	Expiration	(131)	(372,805)	2843.9	(7,064)		(22,017)						3,238	(22,017)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/18/2020	06/18/2021	06/18/2021	Expiration	(18)	(49,842)	2846.19	(892)		(3,081)						409	(3,081)			
S&P Digital			Equity/Index	EGL	06/19/2020	06/18/2021	06/18/2021	Expiration	(1,025)	(3,175,475)	3097.74	(169,841)		(524,777)						77,844	(524,777)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/18/2020	06/18/2021	06/18/2021	Expiration	(1,020)	(3,178,773)	3115.34	(178,975)		(542,047)						82,030	(542,047)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	06/19/2020	06/20/2021	06/20/2021	Expiration	(1)	(3,257)	3097.74	(55)		(469)						25	(469)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/19/2020	06/21/2021	06/21/2021	Expiration	(11)	(18,951)	1670.204	(432)		(1,512)						198	(1,512)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/19/2020	06/21/2021	06/21/2021	Expiration	(49)	(139,661)	2843.9	(2,897)		(9,844)						1,328	(9,844)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/19/2020	06/21/2021	06/21/2021	Expiration	(784)	(2,427,705)	3097.74	(142,198)		(472,421)						65,174	(472,421)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/22/2020	06/22/2021	06/22/2021	Expiration	(183)	(304,809)	1670.078	(6,980)		(24,601)						3,199	(24,601)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/22/2020	06/22/2021	06/22/2021	Expiration	(11)	(31,547)	2843.79	(517)		(2,205)						237	(2,205)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/22/2020	06/22/2021	06/22/2021	Expiration	(861)	(2,685,483)	3117.86	(199,065)		(724,533)						91,238	(724,533)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/23/2020	06/23/2021	06/23/2021	Expiration	(11)	(19,125)	1670.248	(432)		(1,509)						198	(1,509)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/23/2020	06/23/2021	06/23/2021	Expiration	(318)	(996,383)	3131.29	(42,942)		(128,381)						19,682	(128,381)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/24/2020	06/24/2021	06/24/2021	Expiration	(83)	(137,757)	1664.462	(3,361)		(11,629)						1,541	(11,629)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/24/2020	06/24/2021	06/24/2021	Expiration	(51)	(144,885)	2834.35	(3,091)		(10,835)						1,417	(10,835)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/24/2020	06/24/2021	06/24/2021	Expiration	(551)	(1,679,763)	3050.33	(113,328)		(415,911)						51,942	(415,911)			
UST .625% 05/28/21 Total Return Option			Equity/Index	EGL	06/24/2020	06/25/2021	06/25/2021	Expiration	(371)	(36,400)	98	(387)		(387)						177	(387)			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	EGL	06/24/2020	06/25/2021	06/25/2021	Expiration	(130)	(13,000)	100	(214)								98				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/26/2020	06/25/2021	06/25/2021	Expiration	(505)	(839,675)	1662.432	(18,725)		(74,297)						8,582	(74,297)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/25/2020	06/25/2021	06/25/2021	Expiration	(247)	(411,534)	1666.176	(9,301)		(35,407)						4,263	(35,407)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/26/2020	06/25/2021	06/25/2021	Expiration	(78)	(221,035)	2830.9	(4,054)		(16,592)						1,858	(16,592)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/25/2020	06/25/2021	06/25/2021	Expiration	(29)	(81,737)	2837.4	(1,568)		(5,890)						719	(5,890)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/26/2020	06/25/2021	06/25/2021	Expiration	(1,570)	(4,725,005)	3009.05	(308,251)		(1,188,425)						141,282	(1,188,425)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/25/2020	06/25/2021	06/25/2021	Expiration	(577)	(1,780,608)	3083.76	(118,565)		(428,239)						54,342	(428,239)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/26/2020	06/28/2021	06/28/2021	Expiration	(707)	(1,176,000)	1662.432	(26,342)		(102,646)						12,074	(102,646)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/26/2020	06/28/2021	06/28/2021	Expiration	(70)	(199,413)	2830.9	(4,212)		(15,546)						1,930	(15,546)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/26/2020	06/28/2021	06/28/2021	Expiration	(534)	(1,608,006)	3009.05	(101,537)		(388,196)						46,538	(388,196)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/29/2020	06/29/2021	06/29/2021	Expiration	(78)	(130,792)	1666.93	(3,074)		(10,951)						1,409	(10,951)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/29/2020	06/29/2021	06/29/2021	Expiration	(15)	(42,483)	2838.67	(854)		(3,095)						391	(3,095)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/29/2020	06/29/2021	06/29/2021	Expiration	(541)	(1,651,476)	3053.24	(88,535)		(308,377)						40,579	(308,377)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	06/30/2020	06/30/2021	06/30/2021	Expiration	(170)	(284,268)	1669.491	(6,794)		(23,666)						3,114	(23,666)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/30/2020	06/30/2021	06/30/2021	Expiration	(11)	(31,301)	2843.15	(354)		(1,814)						162	(1,814)			
S&P Digital			Equity/Index	EGL	06/30/2020	06/30/2021	06/30/2021	Expiration	(368)	(1,140,037)	3100.29	(46,522)		(141,136)						21,323	(141,136)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/01/2020	07/01/2021	07/01/2021	Expiration	(501)	(835,891)	1668.725	(18,808)		(71,810)						10,187	(71,810)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/01/2020	07/01/2021	07/01/2021	Expiration	(29)	(81,635)	2841.85	(1,478)		(6,327)						800	(6,327)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/01/2020	07/01/2021	07/01/2021	Expiration	(558)	(1,738,927)	3115.86	(80,180)		(269,040)						43,431	(269,040)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/02/2020	07/02/2021	07/02/2021	Expiration	(117)	(195,478)	1670.568	(4,418)		(16,736)						2,393	(16,736)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/02/2020	07/02/2021	07/02/2021	Expiration	(302)	(857,975)	2845.05	(14,671)		(59,757)						7,947	(59,757)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/02/2020	07/02/2021	07/02/2021	Expiration	(2,172)	(6,797,262)	3130.01	(386,417)		(1,497,789)						209,309	(1,497,789)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/06/2020	07/06/2021	07/06/2021	Expiration	(230)	(384,463)	1672.873	(8,574)		(31,188)						4,644	(31,188)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/06/2020	07/06/2021	07/06/2021	Expiration	(79)	(224,168)	2849.1	(3,878)		(15,844)						2,101	(15,844)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/06/2020	07/06/2021	07/06/2021	Expiration	(492)	(1,564,861)	3179.72	(76,254)		(262,322)						41,304	(262,322)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/07/2020	07/07/2021	07/07/2021	Expiration	(245)	(410,130)	1670.632	(9,351)		(35,399)						5,065	(35,399)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/07/2020	07/07/2021	07/07/2021	Expiration	(42)	(118,375)	2845.51	(2,439)		(8,916)						1,321	(8,916)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/07/2020	07/07/2021	07/07/2021	Expiration	(320)	(1,005,615)	3145.32	(51,299)		(185,103)						27,787	(185,103)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/08/2020	07/08/2021	07/08/2021	Expiration	(50)	(83,878)	1670.623	(1,921)		(6,848)						1,040	(6,848)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/08/2020	07/08/2021	07/08/2021	Expiration	(17)	(49,553)	2845.58	(768)		(3,376)						416	(3,376)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/08/2020	07/08/2021	07/08/2021	Expiration	(445)	(1,410,306)	3169.94	(60,415)		(186,696)						32,725	(186,696)			
UST .625% 05/28/21 Total Return Option			Equity/Index	EGL	07/08/2020	07/09/2021	07/09/2021	Expiration	(484)	(47,400)	98	(522)		(1,375)						283	(1,375)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/09/2020	07/09/2021	07/09/2021	Expiration	(91)	(151,448)	1667.183	(3,408)		(13,600)						1,846	(13,600)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/10/2020	07/09/2021	07/09/2021	Expiration	(241)	(402,274)	1671.036	(9,252)		(35,113)						5,012	(35,113)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/09/2020	07/09/2021	07/09/2021	Expiration	(68)	(193,064)	2839.72	(3,050)		(13,773)						1,652	(13,773)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/10/2020	07/09/2021	07/09/2021	Expiration	(97)	(276,114)	2846.36	(5,231)		(20,593)						2,833	(20,593)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/09/2020	07/09/2021	07/09/2021	Expiration	(476)	(1,501,849)	3152.05	(90,696)		(352,651)						49,127	(352,651)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/10/2020	07/09/2021	07/09/2021	Expiration	(1,095)	(3,486,067)	3185.04	(180,352)		(629,307)						97,691	(629,307)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/10/2020	07/12/2021	07/12/2021	Expiration	(20)	(32,872)	1671.036	(756)		(2,923)						410	(2,923)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/10/2020	07/12/2021	07/12/2021	Expiration	(566)	(1,801,357)	3185.04	(92,405)		(325,165)						50,053	(325,165)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/13/2020	07/13/2021	07/13/2021	Expiration	(60)	(99,513)	1671.205	(2,408)		(8,489)						1,304	(8,489)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/13/2020	07/13/2021	07/13/2021	Expiration	(422)	(1,332,481)	3155.22	(72,827)		(269,849)						39,448	(269,849)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/14/2020	07/14/2021	07/14/2021	Expiration	(46)	(76,245)	1675.708	(1,746)		(6,317)						946	(6,317)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/14/2020	07/14/2021	07/14/2021	Expiration	(7)	(20,133)	2854.37	(324)		(1,396)						176	(1,396)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/14/2020	07/14/2021	07/14/2021	Expiration	(386)	(1,234,015)	3197.52	(46,783)		(145,734)						25,341	(145,734)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/15/2020	07/15/2021	07/15/2021	Expiration	(206)	(346,802)	1679.639	(7,976)		(28,108)						4,321	(28,108)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/15/2020	07/15/2021	07/15/2021	Expiration	(116)	(332,122)	2861.13	(5,779)		(21,585)						3,130	(21,585)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/15/2020	07/15/2021	07/15/2021	Expiration	(392)	(1,263,634)	3226.56	(68,535)		(235,558)						37,123	(235,558)			
UST 0.625% 05/15/30 Total Return Options			Equity/Index	EGL	07/15/2020	07/16/2021	07/16/2021	Expiration	(159)	(15,600)	98	(165)		(491)						89	(491)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/16/2020	07/16/2021	07/16/2021	Expiration	(235)	(394,436)	1679.833	(8,835)		(31,202)						4,786	(31,202)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	07/17/2020	07/16/2021	07/16/2021	Expiration	(333)	(558,754)	1680.448	(12,348)		(43,980)						6,689	(43,980)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/17/2020	07/16/2021	07/16/2021	Expiration	(188)	(539,248)	2862.57	(9,255)		(36,606)						5,013	(36,606)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/16/2020	07/16/2021	07/16/2021	Expiration	(554)	(1,781,926)	3215.57	(87,366)		(276,766)						47,323	(276,766)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/17/2020	07/16/2021	07/16/2021	Expiration	(1,294)	(4,173,922)	3224.73	(237,499)		(826,805)						128,645	(826,805)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	07/17/2020	07/18/2021	07/18/2021	Expiration	(3)	(8,730)	3224.73	(189)		(1,144)						102	(1,144)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/17/2020	07/19/2021	07/19/2021	Expiration	(56)	(93,677)	1680.448	(2,080)		(6,736)						1,126	(6,736)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/17/2020	07/19/2021	07/19/2021	Expiration	(53)	(152,883)	2862.57	(2,782)		(9,676)						1,507	(9,676)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/17/2020	07/19/2021	07/19/2021	Expiration	(697)	(2,246,977)	3224.73	(122,470)		(396,464)						66,338	(396,464)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/20/2020	07/20/2021	07/20/2021	Expiration	(162)	(271,630)	1677.845	(6,492)		(21,779)						3,516	(21,779)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/20/2020	07/20/2021	07/20/2021	Expiration	(12)	(34,421)	2858.24	(599)		(2,463)						324	(2,463)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/20/2020	07/20/2021	07/20/2021	Expiration	(370)	(1,201,592)	3251.84	(54,703)		(173,797)						29,631	(173,797)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/21/2020	07/21/2021	07/21/2021	Expiration	(126)	(211,336)	1680.67	(4,776)		(16,974)						2,587	(16,974)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/21/2020	07/21/2021	07/21/2021	Expiration	(22)	(63,385)	2863.18	(1,040)		(4,352)						563	(4,352)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/21/2020	07/21/2021	07/21/2021	Expiration	(314)	(1,024,116)	3257.3	(38,476)		(108,144)						20,841	(108,144)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/22/2020	07/22/2021	07/22/2021	Expiration	(80)	(134,576)	1682.712	(3,001)		(10,390)						1,626	(10,390)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/22/2020	07/22/2021	07/22/2021	Expiration	(20)	(57,361)	2866.7	(1,222)		(3,787)						662	(3,787)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/22/2020	07/22/2021	07/22/2021	Expiration	(503)	(1,648,114)	3276.02	(66,315)		(191,886)						35,920	(191,886)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/24/2020	07/23/2021	07/23/2021	Expiration	(513)	(862,655)	1682.052	(19,841)		(70,166)						10,747	(70,166)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/23/2020	07/23/2021	07/23/2021	Expiration	(249)	(419,331)	1682.967	(9,351)		(33,861)						5,065	(33,861)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/24/2020	07/23/2021	07/23/2021	Expiration	(133)	(381,059)	2865.71	(6,249)		(26,431)						3,385	(26,431)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/23/2020	07/23/2021	07/23/2021	Expiration	(21)	(60,596)	2867.11	(1,019)		(4,222)						552	(4,222)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/24/2020	07/23/2021	07/23/2021	Expiration	(1,397)	(4,493,019)	3215.63	(230,455)		(823,994)						124,830	(823,994)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/23/2020	07/23/2021	07/23/2021	Expiration	(814)	(2,634,901)	3235.66	(135,311)		(481,393)						73,293	(481,393)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/24/2020	07/26/2021	07/26/2021	Expiration	(140)	(235,234)	1682.052	(5,410)		(19,367)						2,931	(19,367)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/24/2020	07/26/2021	07/26/2021	Expiration	(25)	(72,229)	2865.71	(1,206)		(5,140)						653	(5,140)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/24/2020	07/26/2021	07/26/2021	Expiration	(692)	(2,226,596)	3215.63	(122,042)		(454,742)						66,106	(454,742)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/27/2020	07/27/2021	07/27/2021	Expiration	(227)	(381,489)	1683.204	(8,545)		(31,410)						4,629	(31,410)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/27/2020	07/27/2021	07/27/2021	Expiration	(24)	(69,532)	2867.74	(1,279)		(5,120)						693	(5,120)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/27/2020	07/27/2021	07/27/2021	Expiration	(387)	(1,254,658)	3239.41	(73,315)		(275,705)						39,712	(275,705)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/28/2020	07/28/2021	07/28/2021	Expiration	(239)	(401,801)	1681.718	(9,241)		(32,703)						5,006	(32,703)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/28/2020	07/28/2021	07/28/2021	Expiration	(5)	(15,658)	2865.08	(254)		(1,061)						137	(1,061)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/28/2020	07/28/2021	07/28/2021	Expiration	(472)	(1,518,191)	3218.44	(52,873)		(145,190)						28,639	(145,190)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/29/2020	07/29/2021	07/29/2021	Expiration	(241)	(406,834)	1685.33	(9,357)		(34,094)						5,068	(34,094)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/29/2020	07/29/2021	07/29/2021	Expiration	(45)	(129,787)	2871.28	(2,118)		(9,269)						1,147	(9,269)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/29/2020	07/29/2021	07/29/2021	Expiration	(465)	(1,515,783)	3258.44	(68,988)		(226,741)						37,368	(226,741)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/31/2020	07/30/2021	07/30/2021	Expiration	(821)	(1,379,985)	1681.218	(31,740)		(117,398)						17,192	(117,398)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	07/30/2020	07/30/2021	07/30/2021	Expiration	(259)	(434,954)	1681.982	(9,873)		(36,788)						5,348	(36,788)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/31/2020	07/30/2021	07/30/2021	Expiration	(61)	(174,087)	2864.46	(3,137)		(13,105)						1,699	(13,105)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/30/2020	07/30/2021	07/30/2021	Expiration	(475)	(1,540,476)	3246.22	(89,954)		(325,423)						48,725	(325,423)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/31/2020	07/30/2021	07/30/2021	Expiration	(2,089)	(6,834,689)	3271.12	(372,027)		(1,252,664)						201,515	(1,252,664)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/31/2020	08/02/2021	08/02/2021	Expiration	(47)	(133,303)	2864.46	(2,186)		(9,402)						1,184	(9,402)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/31/2020	08/02/2021	08/02/2021	Expiration	(724)	(2,368,053)	3271.12	(145,476)		(509,100)						78,799	(509,100)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	08/03/2020	08/03/2021	08/03/2021	Expiration	(176)	(295,681)	1681.61	(6,919)		(25,881)						4,324	(25,881)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/03/2020	08/03/2021	08/03/2021	Expiration	(18)	(52,481)	2865.24	(945)		(4,137)						590	(4,137)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/03/2020	08/03/2021	08/03/2021	Expiration	(406)	(1,337,130)	3294.61	(60,809)		(195,164)						38,006	(195,164)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	08/04/2020	08/04/2021	08/04/2021	Expiration	(25)	(42,825)	1682.532	(964)		(3,536)						602	(3,536)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/04/2020	08/04/2021	08/04/2021	Expiration	(38)	(109,050)	2866.84	(1,764)		(7,555)						1,102	(7,555)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/04/2020	08/04/2021	08/04/2021	Expiration	(387)	(1,279,283)	3306.51	(49,395)		(138,686)						30,872	(138,686)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	08/05/2020	08/05/2021	08/05/2021	Expiration	(64)	(107,652)	1684.826	(2,487)		(8,846)						1,554	(8,846)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/05/2020	08/05/2021	08/05/2021	Expiration	(129)	(371,067)	2870.78	(4,935)		(22,611)						3,084	(22,611)			
S&P Digital			Equity/Index	EGL	08/05/2020	08/05/2021	08/05/2021	Expiration	(590)	(1,964,857)	3327.77	(93,963)		(317,048)						58,727	(317,048)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	08/06/2020	08/06/2021	08/06/2021	Expiration	(386)	(650,273)	1684.17	(15,021)		(55,031)						9,388	(55,031)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	08/07/2020	08/06/2021	08/06/2021	Expiration	(433)	(731,254)	1687.656	(17,038)		(60,246)						10,649	(60,246)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/06/2020	08/06/2021	08/06/2021	Expiration	(194)	(555,573)	2869.73	(8,427)		(38,081)						5,267	(38,081)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/07/2020	08/06/2021	08/06/2021	Expiration	(84)	(242,423)	2875.68	(3,897)		(16,594)						2,436	(16,594)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/06/2020	08/06/2021	08/06/2021	Expiration	(726)	(2,432,870)	3349.16	(152,097)		(560,348)						95,061	(560,348)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/07/2020	08/06/2021	08/06/2021	Expiration	(1,052)	(3,525,281)	3351.28	(193,705)		(690,656)						121,065	(690,656)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	08/07/2020	08/09/2021	08/09/2021	Expiration	(68)	(114,965)	1687.656	(2,690)		(9,401)						1,681	(9,401)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/07/2020	08/09/2021	08/09/2021	Expiration	(502)	(1,681,200)	3351.28	(94,499)		(337,254)						59,062	(337,254)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/10/2020	08/10/2021	08/10/2021	Expiration	(25)	(41,518)	1691.193	(947)		(3,462)						592	(3,462)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/10/2020	08/10/2021	08/10/2021	Expiration	(453)	(1,520,858)	3360.47	(57,532)		(167,744)						35,957	(167,744)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/11/2020	08/11/2021	08/11/2021	Expiration	(90)	(153,079)	1691.587	(3,613)		(13,296)						2,258	(13,296)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/11/2020	08/11/2021	08/11/2021	Expiration	(27)	(77,329)	2882.39	(1,376)		(5,849)						860	(5,849)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/11/2020	08/11/2021	08/11/2021	Expiration	(340)	(1,133,708)	3333.69	(37,059)		(99,137)						23,162	(99,137)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/12/2020	08/12/2021	08/12/2021	Expiration	(239)	(405,153)	1693.745	(9,562)		(34,610)						5,976	(34,610)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/12/2020	08/12/2021	08/12/2021	Expiration	(24)	(69,072)	2886.12	(1,264)		(4,779)						790	(4,779)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/12/2020	08/12/2021	08/12/2021	Expiration	(388)	(1,311,726)	3380.35	(40,582)		(105,523)						25,364	(105,523)			
UST .625% 05/28/21 Total Return Option			Equity/Index	EGL	08/12/2020	08/13/2021	08/13/2021	Expiration	(502)	(49,200)	98	(480)		(1,496)						300	(1,496)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/13/2020	08/13/2021	08/13/2021	Expiration	(149)	(251,464)	1691.938	(5,809)		(22,122)						3,631	(22,122)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/14/2020	08/13/2021	08/13/2021	Expiration	(262)	(442,738)	1692.215	(10,272)		(38,870)						6,420	(38,870)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/13/2020	08/13/2021	08/13/2021	Expiration	(4)	(10,992)	2882.99	(204)		(871)						128	(871)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/14/2020	08/13/2021	08/13/2021	Expiration	(41)	(118,788)	2883.39	(2,006)		(8,805)						1,254	(8,805)			
S&P Digital			Equity/Index	EGL	08/14/2020	08/13/2021	08/13/2021	Expiration	(1,188)	(4,007,324)	3372.85	(168,620)		(512,168)						105,388	(512,168)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/13/2020	08/13/2021	08/13/2021	Expiration	(459)	(1,548,311)	3373.43	(82,263)		(281,571)						51,414	(281,571)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/14/2020	08/16/2021	08/16/2021	Expiration	(66)	(112,469)	1692.215	(2,621)		(10,069)						1,638	(10,069)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/14/2020	08/16/2021	08/16/2021	Expiration	(54)	(155,794)	2883.39	(2,797)		(12,209)						1,748	(12,209)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/14/2020	08/16/2021	08/16/2021	Expiration	(441)	(1,489,104)	3372.85	(75,422)		(254,270)						47,139	(254,270)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/17/2020	08/17/2021	08/17/2021	Expiration	(10)	(17,672)	1692.431	(406)		(1,520)						254	(1,520)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/17/2020	08/17/2021	08/17/2021	Expiration	(94)	(270,517)	2883.94	(4,707)		(20,227)						2,942	(20,227)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/17/2020	08/17/2021	08/17/2021	Expiration	(319)	(1,079,942)	3381.99	(46,574)		(138,506)						29,109	(138,506)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/18/2020	08/18/2021	08/18/2021	Expiration	(117)	(197,095)	1691.319	(4,908)		(16,024)						3,067	(16,024)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/18/2020	08/18/2021	08/18/2021	Expiration	(41)	(118,020)	2882.1	(1,987)		(8,111)						1,242	(8,111)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/18/2020	08/18/2021	08/18/2021	Expiration	(488)	(1,655,436)	3389.78	(51,122)		(121,364)						31,951	(121,364)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/19/2020	08/19/2021	08/19/2021	Expiration	(226)	(382,187)	1690.183	(8,905)		(31,089)						5,566	(31,089)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/19/2020	08/19/2021	08/19/2021	Expiration	(283)	(953,778)	3374.85	(39,991)		(120,694)						24,994	(120,694)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/21/2020	08/20/2021	08/20/2021	Expiration	(617)	(1,042,736)	1688.885	(24,296)		(88,967)						15,185	(88,967)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/20/2020	08/20/2021	08/20/2021	Expiration	(230)	(387,906)	1689.004	(9,232)		(33,067)						5,770	(33,067)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/21/2020	08/20/2021	08/20/2021	Expiration	(158)	(453,779)	2878.13	(7,553)		(32,366)						4,721	(32,366)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/20/2020	08/20/2021	08/20/2021	Expiration	(41)	(118,655)	2878.37	(1,858)		(8,228)						1,161	(8,228)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/20/2020	08/20/2021	08/20/2021	Expiration	(488)	(1,653,464)	3385.51	(71,715)		(222,546)						44,822	(222,546)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/21/2020	08/20/2021	08/20/2021	Expiration	(1,293)	(4,391,417)	3397.16	(200,464)		(603,437)						125,290	(603,437)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/21/2020	08/23/2021	08/23/2021	Expiration	(130)	(218,751)	1688.885	(5,119)		(18,844)						3,199	(18,844)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/21/2020	08/23/2021	08/23/2021	Expiration	(56)	(161,503)	2878.13	(2,406)		(10,876)						1,504	(10,876)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/21/2020	08/23/2021	08/23/2021	Expiration	(581)	(1,974,060)	3397.16	(101,363)		(335,478)						63,352	(335,478)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/24/2020	08/24/2021	08/24/2021	Expiration	(75)	(127,453)	1693.166	(3,059)		(10,637)						1,912	(10,637)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/24/2020	08/24/2021	08/24/2021	Expiration	(466)	(1,597,282)	3431.28	(77,830)		(251,001)						48,644	(251,001)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/25/2020	08/25/2021	08/25/2021	Expiration	(99)	(166,719)	1692.044	(3,951)		(14,315)						2,470	(14,315)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/25/2020	08/25/2021	08/25/2021	Expiration	(26)	(75,879)	2883.79	(1,322)		(5,580)						826	(5,580)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/25/2020	08/25/2021	08/25/2021	Expiration	(390)	(1,344,453)	3443.62	(41,713)		(94,581)						26,071	(94,581)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/26/2020	08/26/2021	08/26/2021	Expiration	(228)	(385,766)	1691.987	(9,143)		(31,855)						5,714	(31,855)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/26/2020	08/26/2021	08/26/2021	Expiration	(36)	(104,433)	2883.6	(1,765)		(7,178)						1,103	(7,178)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/26/2020	08/26/2021	08/26/2021	Expiration	(495)	(1,720,607)	3478.73	(69,580)		(198,024)						43,488	(198,024)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/27/2020	08/27/2021	08/27/2021	Expiration	(103)	(173,817)	1693.57	(4,137)		(14,733)						2,586	(14,733)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/28/2020	08/27/2021	08/27/2021	Expiration	(294)	(499,293)	1696.045	(11,983)		(41,531)						7,489	(41,531)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/27/2020	08/27/2021	08/27/2021	Expiration	(90)	(260,605)	2886.3	(4,665)		(19,138)						2,916	(19,138)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/28/2020	08/27/2021	08/27/2021	Expiration	(59)	(169,612)	2890.63	(2,964)		(11,980)						1,852	(11,980)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/27/2020	08/27/2021	08/27/2021	Expiration	(383)	(1,335,652)	3484.55	(56,895)		(163,236)						35,559	(163,236)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/28/2020	08/27/2021	08/27/2021	Expiration	(1,165)	(4,086,480)	3508.01	(181,606)		(501,453)						113,504	(501,453)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/28/2020	08/30/2021	08/30/2021	Expiration	(175)	(296,828)	1696.045	(7,154)		(24,973)						4,471	(24,973)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/28/2020	08/30/2021	08/30/2021	Expiration	(75)	(217,733)	2890.63	(3,092)		(13,669)						1,932	(13,669)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/28/2020	08/30/2021	08/30/2021	Expiration	(572)	(2,006,625)	3508.01	(115,363)		(362,832)						72,102	(362,832)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	08/31/2020	08/31/2021	08/31/2021	Expiration	(112)	(190,019)	1692.896	(4,484)		(16,399)						2,803	(16,399)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	EGL	08/31/2020	08/31/2021	08/31/2021	Expiration	(475)	(1,662,563)	3500.31	(77,439)		(224,379)						48,399	(224,379)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/01/2020	09/01/2021	09/01/2021	Expiration	(143)	(241,925)	1694.762	(5,855)		(20,441)						4,147	(20,441)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/01/2020	09/01/2021	09/01/2021	Expiration	(15)	(42,317)	2888.61	(762)		(3,093)						540	(3,093)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/01/2020	09/01/2021	09/01/2021	Expiration	(377)	(1,329,470)	3526.65	(55,407)		(144,373)						39,246	(144,373)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/02/2020	09/02/2021	09/02/2021	Expiration	(32)	(53,670)	1701.983	(1,352)		(4,435)						958	(4,435)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/02/2020	09/02/2021	09/02/2021	Expiration	(20)	(59,108)	2900.87	(997)		(4,074)						706	(4,074)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/02/2020	09/02/2021	09/02/2021	Expiration	(177)	(633,783)	3580.84	(21,198)		(49,875)						15,016	(49,875)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/04/2020	09/03/2021	09/03/2021	Expiration	(422)	(714,261)	1693.288	(16,928)		(61,481)						11,991	(61,481)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/03/2020	09/03/2021	09/03/2021	Expiration	(339)	(574,481)	1693.71	(13,385)		(49,294)						9,481	(49,294)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/04/2020	09/03/2021	09/03/2021	Expiration	(48)	(139,409)	2886.13	(2,191)		(9,581)						1,552	(9,581)			
S&P Digital			Equity/Index	EGL	09/04/2020	09/03/2021	09/03/2021	Expiration	(1,683)	(5,766,842)	3426.96	(298,624)		(860,970)						211,525	(860,970)			
S&P Digital			Equity/Index	EGL	09/03/2020	09/03/2021	09/03/2021	Expiration	(347)	(1,197,208)	3455.06	(43,048)		(105,925)						30,492	(105,925)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/04/2020	09/06/2021	09/06/2021	Expiration	(4)	(14,364)	3426.96	(277)		(2,028)						196	(2,028)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/04/2020	09/07/2021	09/07/2021	Expiration	(166)	(567,277)	3426.96	(34,123)		(103,830)						24,170	(103,830)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/08/2020	09/08/2021	09/08/2021	Expiration	(198)	(333,798)	1686.401	(8,378)		(28,895)						5,935	(28,895)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/08/2020	09/08/2021	09/08/2021	Expiration	(5)	(15,809)	2874.54	(269)		(1,148)						190	(1,148)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/08/2020	09/08/2021	09/08/2021	Expiration	(294)	(979,841)	3331.84	(62,805)		(214,678)						44,487	(214,678)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/09/2020	09/09/2021	09/09/2021	Expiration	(263)	(445,818)	1692.116	(10,789)		(35,668)						7,642	(35,668)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/09/2020	09/09/2021	09/09/2021	Expiration	(120)	(345,827)	2884.3	(6,232)		(23,557)						4,414	(23,557)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/09/2020	09/09/2021	09/09/2021	Expiration	(338)	(1,149,694)	3398.96	(38,776)		(97,375)						27,466	(97,375)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/10/2020	09/10/2021	09/10/2021	Expiration	(465)	(784,296)	1686.882	(18,353)		(63,087)						13,000	(63,087)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/11/2020	09/10/2021	09/10/2021	Expiration	(642)	(1,084,149)	1689.593	(25,803)		(85,326)						18,277	(85,326)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/10/2020	09/10/2021	09/10/2021	Expiration	(13)	(38,008)	2875.41	(566)		(2,337)						401	(2,337)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/11/2020	09/10/2021	09/10/2021	Expiration	(73)	(209,330)	2880.07	(3,724)		(13,904)						2,638	(13,904)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/10/2020	09/10/2021	09/10/2021	Expiration	(503)	(1,680,992)	3339.19	(69,501)		(200,601)						49,230	(200,601)			
S&P Digital			Equity/Index	EGL	09/11/2020	09/10/2021	09/10/2021	Expiration	(1,001)	(3,343,285)	3340.97	(159,267)		(491,397)						112,814	(491,397)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/11/2020	09/13/2021	09/13/2021	Expiration	(150)	(254,044)	1689.593	(6,046)		(20,134)						4,283	(20,134)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/11/2020	09/13/2021	09/13/2021	Expiration	(586)	(1,956,154)	3340.97	(87,943)		(269,233)						62,293	(269,233)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/14/2020	09/14/2021	09/14/2021	Expiration	(158)	(268,028)	1694.198	(6,808)		(19,442)						4,822	(19,442)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/14/2020	09/14/2021	09/14/2021	Expiration	(10)	(29,679)	2888.01	(502)		(1,737)						355	(1,737)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/14/2020	09/14/2021	09/14/2021	Expiration	(345)	(1,168,660)	3383.54	(53,128)		(157,008)						37,632	(157,008)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/15/2020	09/15/2021	09/15/2021	Expiration	(124)	(209,367)	1693.734	(5,067)		(16,096)						3,589	(16,096)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/15/2020	09/15/2021	09/15/2021	Expiration	(397)	(1,349,017)	3401.2	(39,303)		(95,189)						27,840	(95,189)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/16/2020	09/16/2021	09/16/2021	Expiration	(202)	(341,963)	1695.908	(8,036)		(25,186)						5,692	(25,186)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/16/2020	09/16/2021	09/16/2021	Expiration	(22)	(62,791)	2891.01	(1,061)		(3,744)						752	(3,744)			
S&P Digital			Equity/Index	EGL	09/16/2020	09/16/2021	09/16/2021	Expiration	(457)	(1,545,512)	3385.49	(57,830)		(158,059)						40,963	(158,059)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/18/2020	09/17/2021	09/17/2021	Expiration	(489)	(827,922)	1692.706	(20,119)		(58,212)						14,251	(58,212)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/17/2020	09/17/2021	09/17/2021	Expiration	(322)	(546,988)	1696.22	(12,964)		(37,246)						9,183	(37,246)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/18/2020	09/17/2021	09/17/2021	Expiration	(24)	(69,950)	2885.75	(1,269)		(4,143)						899	(4,143)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/17/2020	09/17/2021	09/17/2021	Expiration	(24)	(68,064)	2891.67	(1,300)		(4,016)						921	(4,016)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/18/2020	09/17/2021	09/17/2021	Expiration	(1,576)	(5,230,028)	3319.47	(269,934)		(841,133)						191,203	(841,133)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/17/2020	09/17/2021	09/17/2021	Expiration	(665)	(2,233,544)	3357.01	(95,093)		(273,170)						67,358	(273,170)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/18/2020	09/20/2021	09/20/2021	Expiration	(195)	(329,880)	1692.706	(8,049)		(20,856)						5,701	(20,856)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/18/2020	09/20/2021	09/20/2021	Expiration	(373)	(1,239,101)	3319.47	(69,769)		(211,108)						49,420	(211,108)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/21/2020	09/21/2021	09/21/2021	Expiration	(87)	(145,572)	1682.587	(3,552)		(9,868)						2,516	(9,868)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/21/2020	09/21/2021	09/21/2021	Expiration	(66)	(190,007)	2868.59	(3,295)		(10,118)						2,334	(10,118)			
S&P Digital			Equity/Index	EGL	09/21/2020	09/21/2021	09/21/2021	Expiration	(583)	(1,913,229)	3281.06	(85,585)		(244,579)						60,623	(244,579)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/22/2020	09/22/2021	09/22/2021	Expiration	(279)	(470,664)	1684.774	(11,484)		(32,739)						8,135	(32,739)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/22/2020	09/22/2021	09/22/2021	Expiration	(11)	(30,573)	2872.37	(575)		(1,770)						407	(1,770)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/22/2020	09/22/2021	09/22/2021	Expiration	(547)	(1,814,634)	3315.57	(77,535)		(220,370)						54,920	(220,370)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/23/2020	09/23/2021	09/23/2021	Expiration	(356)	(596,640)	1676.433	(14,379)		(47,509)						10,185	(47,509)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/23/2020	09/23/2021	09/23/2021	Expiration	(489)	(1,581,256)	3236.92	(72,237)		(226,718)						51,168	(226,718)			
UST 0.625% 08/15/30 Total Return Options			Equity/Index	EGL	09/23/2020	09/24/2021	09/24/2021	Expiration	(133)	(13,000)	98	(125)		(410)						88	(410)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/24/2020	09/24/2021	09/24/2021	Expiration	(175)	(293,841)	1678.158	(7,023)		(23,055)						4,974	(23,055)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/25/2020	09/24/2021	09/24/2021	Expiration	(1,293)	(2,174,193)	1681.762	(50,659)		(165,567)						35,883	(165,567)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/24/2020	09/24/2021	09/24/2021	Expiration	(29)	(83,630)	2861.13	(2,024)		(5,797)						1,434	(5,797)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/25/2020	09/24/2021	09/24/2021	Expiration	(149)	(426,771)	2867.24	(7,576)		(27,270)						5,367	(27,270)			
S&P Digital			Equity/Index	EGL	09/24/2020	09/24/2021	09/24/2021	Expiration	(659)	(2,137,917)	3246.59	(98,634)		(310,735)						69,866	(310,735)			
S&P Digital			Equity/Index	EGL	09/25/2020	09/24/2021	09/24/2021	Expiration	(1,382)	(4,558,325)	3298.46	(228,148)		(724,631)						161,605	(724,631)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/25/2020	09/27/2021	09/27/2021	Expiration	(371)	(624,110)	1681.762	(14,604)		(47,681)						10,345	(47,681)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/25/2020	09/27/2021	09/27/2021	Expiration	(7)	(20,969)	2867.24	(401)		(1,411)						284	(1,411)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/25/2020	09/27/2021	09/27/2021	Expiration	(542)	(1,786,951)	3298.46	(120,103)		(415,663)						85,073	(415,663)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/28/2020	09/28/2021	09/28/2021	Expiration	(715)	(1,206,971)	1687.158	(30,174)		(80,339)						21,373	(80,339)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/28/2020	09/28/2021	09/28/2021	Expiration	(140)	(401,582)	2876.63	(6,988)		(21,022)						4,949	(21,022)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/28/2020	09/28/2021	09/28/2021	Expiration	(409)	(1,371,454)	3351.6	(68,241)		(191,968)						48,337	(191,968)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/29/2020	09/29/2021	09/29/2021	Expiration	(645)	(1,085,670)	1684.199	(26,273)		(77,322)						18,610	(77,322)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/29/2020	09/29/2021	09/29/2021	Expiration	(28)	(79,714)	2871.59	(1,487)		(4,827)						1,053	(4,827)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/29/2020	09/29/2021	09/29/2021	Expiration	(610)	(2,034,496)	3335.47	(75,381)		(188,622)						53,395	(188,622)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/30/2020	09/30/2021	09/30/2021	Expiration	(686)	(1,157,322)	1687.208	(27,660)		(70,005)						19,592	(70,005)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/30/2020	09/30/2021	09/30/2021	Expiration	(41)	(118,618)	2876.71	(2,230)		(5,192)						1,580	(5,192)			
S&P Digital			Equity/Index	EGL	09/30/2020	09/30/2021	09/30/2021	Expiration	(461)	(1,549,684)	3363	(57,329)		(139,578)						40,608	(139,578)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/01/2020	10/01/2021	10/01/2021	Expiration	(499)	(841,696)	1686.904	(20,201)		(53,886)						15,992	(53,886)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/02/2020	10/01/2021	10/01/2021	Expiration	(500)	(844,783)	1689.525	(20,275)		(52,689)						16,051	(52,689)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/01/2020	10/01/2021	10/01/2021	Expiration	(67)	(192,098)	2876.16	(3,660)		(10,463)						2,898	(10,463)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/02/2020	10/01/2021	10/01/2021	Expiration	(181)	(521,393)	2880.66	(9,339)		(25,768)						7,393	(25,768)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/02/2020	10/01/2021	10/01/2021	Expiration	(1,481)	(4,959,648)	3348.44	(261,090)		(755,879)						206,696	(755,879)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/01/2020	10/01/2021	10/01/2021	Expiration	(695)	(2,350,521)	3380.8	(103,970)		(274,641)						82,310	(274,641)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/02/2020	10/04/2021	10/04/2021	Expiration	(44)	(74,178)	1689.525	(1,788)		(4,500)						1,415	(4,500)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/02/2020	10/04/2021	10/04/2021	Expiration	(11)	(30,509)	2880.66	(598)		(1,570)						473	(1,570)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/02/2020	10/04/2021	10/04/2021	Expiration	(322)	(1,077,211)	3348.44	(78,563)		(237,978)						62,196	(237,978)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/05/2020	10/05/2021	10/05/2021	Expiration	(300)	(508,056)	1695.716	(12,346)		(30,170)						9,774	(30,170)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/05/2020	10/05/2021	10/05/2021	Expiration	(26)	(74,845)	2891.31	(1,390)		(3,639)						1,101	(3,639)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/05/2020	10/05/2021	10/05/2021	Expiration	(562)	(1,914,772)	3408.63	(69,631)		(166,727)						55,125	(166,727)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/06/2020	10/06/2021	10/06/2021	Expiration	(128)	(215,804)	1692.225	(5,266)		(13,602)						4,169	(13,602)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/06/2020	10/06/2021	10/06/2021	Expiration	(20)	(56,495)	2885.48	(1,243)		(2,898)						984	(2,898)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/06/2020	10/06/2021	10/06/2021	Expiration	(375)	(1,258,851)	3360.95	(50,902)		(131,689)						40,298	(131,689)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/07/2020	10/07/2021	10/07/2021	Expiration	(86)	(146,921)	1698.641	(3,746)		(9,157)						2,966	(9,157)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/07/2020	10/07/2021	10/07/2021	Expiration	(41)	(119,301)	2896.39	(1,980)		(5,441)						1,568	(5,441)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/07/2020	10/07/2021	10/07/2021	Expiration	(315)	(1,075,712)	3419.45	(41,937)		(110,576)						33,200	(110,576)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/08/2020	10/08/2021	10/08/2021	Expiration	(155)	(264,744)	1703.311	(6,486)		(15,394)						5,135	(15,394)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/09/2020	10/08/2021	10/08/2021	Expiration	(448)	(764,272)	1704.713	(18,801)		(43,776)						14,884	(43,776)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/08/2020	10/08/2021	10/08/2021	Expiration	(98)	(285,671)	2904.38	(5,285)		(13,258)						4,184	(13,258)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/09/2020	10/08/2021	10/08/2021	Expiration	(44)	(128,564)	2906.87	(2,327)		(5,653)						1,842	(5,653)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/08/2020	10/08/2021	10/08/2021	Expiration	(542)	(1,866,684)	3446.83	(96,548)		(269,326)						76,434	(269,326)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/09/2020	10/08/2021	10/08/2021	Expiration	(1,300)	(4,518,791)	3477.13	(218,158)		(592,836)						172,708	(592,836)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/09/2020	10/11/2021	10/11/2021	Expiration	(128)	(218,798)	1704.713	(5,404)		(12,180)						4,278	(12,180)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/09/2020	10/11/2021	10/11/2021	Expiration	(34)	(98,831)	2906.87	(1,879)		(4,368)						1,488	(4,368)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/09/2020	10/11/2021	10/11/2021	Expiration	(326)	(1,133,631)	3477.13	(75,354)		(217,519)						59,655	(217,519)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/12/2020	10/12/2021	10/12/2021	Expiration	(44)	(75,737)	1707.547	(1,856)		(4,070)						1,469	(4,070)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/12/2020	10/12/2021	10/12/2021	Expiration	(101)	(294,329)	2911.76	(5,357)		(12,350)						4,241	(12,350)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/12/2020	10/12/2021	10/12/2021	Expiration	(627)	(2,217,073)	3534.22	(86,429)		(205,708)						68,423	(205,708)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/13/2020	10/13/2021	10/13/2021	Expiration	(280)	(477,508)	1703.649	(11,412)		(27,375)						9,035	(27,375)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/13/2020	10/13/2021	10/13/2021	Expiration	(65)	(188,978)	2905.11	(3,179)		(7,874)						2,517	(7,874)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/13/2020	10/13/2021	10/13/2021	Expiration	(312)	(1,096,922)	3511.93	(45,113)		(110,881)						35,714	(110,881)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/14/2020	10/14/2021	10/14/2021	Expiration	(285)	(485,529)	1703.181	(12,478)		(32,025)						9,878	(32,025)			
S&P Digital			Equity/Index	EGL	10/14/2020	10/14/2021	10/14/2021	Expiration	(617)	(2,151,023)	3488.67	(77,662)		(187,840)						61,482	(187,840)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/15/2020	10/15/2021	10/15/2021	Expiration	(332)	(565,624)	1704.327	(13,858)		(37,445)						10,971	(37,445)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/16/2020	10/15/2021	10/15/2021	Expiration	(956)	(1,629,532)	1704.668	(39,598)		(107,529)						31,348	(107,529)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/15/2020	10/15/2021	10/15/2021	Expiration	(22)	(63,063)	2906.32	(1,167)		(3,434)						924	(3,434)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/16/2020	10/15/2021	10/15/2021	Expiration	(39)	(112,085)	2907.02	(2,031)		(5,853)						1,608	(5,853)			
S&P Digital			Equity/Index	EGL	10/15/2020	10/15/2021	10/15/2021	Expiration	(551)	(1,917,840)	3483.34	(72,052)		(188,383)						57,041	(188,383)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/16/2020	10/15/2021	10/15/2021	Expiration	(1,813)	(6,315,326)	3483.81	(319,833)		(955,437)						253,201	(955,437)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/16/2020	10/18/2021	10/18/2021	Expiration	(105)	(178,971)	1704.668	(4,063)		(11,534)						3,216	(11,534)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/16/2020	10/18/2021	10/18/2021	Expiration	(110)	(318,979)	2907.02	(6,434)		(17,500)						5,093	(17,500)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/16/2020	10/18/2021	10/18/2021	Expiration	(399)	(1,389,004)	3483.81	(79,647)		(250,050)						63,054	(250,050)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/19/2020	10/19/2021	10/19/2021	Expiration	(48)	(82,298)	1698.361	(1,983)		(5,842)						1,570	(5,842)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/19/2020	10/19/2021	10/19/2021	Expiration	(44)	(127,938)	2896.34	(2,374)		(7,620)						1,879	(7,620)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/19/2020	10/19/2021	10/19/2021	Expiration	(426)	(1,461,445)	3426.92	(72,293)		(222,027)						57,232	(222,027)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/20/2020	10/20/2021	10/20/2021	Expiration	(166)	(282,328)	1700.516	(6,974)		(20,652)						5,521	(20,652)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/20/2020	10/20/2021	10/20/2021	Expiration	(22)	(64,403)	2900.11	(1,410)		(3,949)						1,117	(3,949)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/20/2020	10/20/2021	10/20/2021	Expiration	(539)	(1,855,985)	3443.12	(72,937)		(197,268)						57,742	(197,268)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/21/2020	10/21/2021	10/21/2021	Expiration	(251)	(426,892)	1699.843	(10,630)		(31,305)						8,415	(31,305)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/21/2020	10/21/2021	10/21/2021	Expiration	(24)	(69,604)	2898.93	(1,415)		(4,050)						1,120	(4,050)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/21/2020	10/21/2021	10/21/2021	Expiration	(340)	(1,167,122)	3435.56	(38,831)		(101,323)						30,741	(101,323)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/22/2020	10/22/2021	10/22/2021	Expiration	(98)	(166,472)	1702.408	(4,112)		(12,186)						3,255	(12,186)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/23/2020	10/22/2021	10/22/2021	Expiration	(361)	(614,380)	1704.072	(15,421)		(44,330)						12,208	(44,330)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/22/2020	10/22/2021	10/22/2021	Expiration	(27)	(77,384)	2903.38	(1,849)		(4,944)						1,464	(4,944)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/23/2020	10/22/2021	10/22/2021	Expiration	(284)	(824,488)	2906.2	(12,520)		(41,222)						9,911	(41,222)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/22/2020	10/22/2021	10/22/2021	Expiration	(509)	(1,759,394)	3453.49	(67,473)		(187,427)						53,416	(187,427)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/23/2020	10/22/2021	10/22/2021	Expiration	(1,332)	(4,616,474)	3465.39	(191,607)		(544,387)						151,689	(544,387)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/23/2020	10/25/2021	10/25/2021	Expiration	(69)	(116,913)	1704.072	(2,935)		(8,620)						2,323	(8,620)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/23/2020	10/25/2021	10/25/2021	Expiration	(32)	(92,133)	2906.2	(1,880)		(5,937)						1,488	(5,937)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/23/2020	10/25/2021	10/25/2021	Expiration	(423)	(1,465,689)	3465.39	(68,918)		(210,095)						54,560	(210,095)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/26/2020	10/26/2021	10/26/2021	Expiration	(364)	(616,400)	1695.373	(15,348)		(49,244)						12,151	(49,244)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/26/2020	10/26/2021	10/26/2021	Expiration	(22)	(63,824)	2891.43	(1,462)		(4,411)						1,158	(4,411)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/26/2020	10/26/2021	10/26/2021	Expiration	(685)	(2,328,038)	3400.97	(116,517)		(380,147)						92,242	(380,147)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/27/2020	10/27/2021	10/27/2021	Expiration	(128)	(216,626)	1687.825	(5,459)		(17,318)						4,322	(17,318)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/27/2020	10/27/2021	10/27/2021	Expiration	(20)	(57,457)	2878.54	(1,316)		(3,915)						1,042	(3,915)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/27/2020	10/27/2021	10/27/2021	Expiration	(666)	(2,257,583)	3390.68	(86,346)		(242,617)						68,357	(242,617)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/28/2020	10/28/2021	10/28/2021	Expiration	(244)	(409,475)	1674.884	(10,032)		(38,399)						7,942	(38,399)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/28/2020	10/28/2021	10/28/2021	Expiration	(18)	(51,234)	2856.56	(808)		(3,793)						640	(3,793)			
S&P Digital			Equity/Index	EGL	10/28/2020	10/28/2021	10/28/2021	Expiration	(624)	(2,040,029)	3271.03	(58,322)		(127,766)						46,172	(127,766)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/30/2020	10/29/2021	10/29/2021	Expiration	(560)	(938,356)	1676.769	(23,459)		(86,917)						18,572	(86,917)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/29/2020	10/29/2021	10/29/2021	Expiration	(460)	(772,428)	1678.272	(19,156)		(70,792)						15,165	(70,792)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/30/2020	10/29/2021	10/29/2021	Expiration	(143)	(409,136)	2859.82	(7,496)		(32,685)						5,935	(32,685)			
S&P Digital			Equity/Index	EGL	10/30/2020	10/29/2021	10/29/2021	Expiration	(1,479)	(4,837,231)	3269.96	(227,141)		(771,805)						179,820	(771,805)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/29/2020	10/29/2021	10/29/2021	Expiration	(578)	(1,914,769)	3310.11	(70,301)		(212,662)						55,655	(212,662)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	10/30/2020	11/01/2021	11/01/2021	Expiration	(237)	(397,353)	1676.769	(9,974)		(37,738)						7,896	(37,738)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/30/2020	11/01/2021	11/01/2021	Expiration	(3)	(9,800)	2859.82	(123)		(644)						98	(644)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/30/2020	11/01/2021	11/01/2021	Expiration	(715)	(2,338,677)	3269.96	(99,780)		(325,536)						78,992	(325,536)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	11/02/2020	11/02/2021	11/02/2021	Expiration	(134)	(226,735)	1688.248	(6,235)		(20,455)						5,456	(20,455)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/02/2020	11/02/2021	11/02/2021	Expiration	(5)	(14,806)	2879.47	(339)		(1,161)						297	(1,161)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/02/2020	11/02/2021	11/02/2021	Expiration	(473)	(1,564,499)	3310.24	(84,112)		(313,622)						73,598	(313,622)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	11/03/2020	11/03/2021	11/03/2021	Expiration	(9)	(14,684)	1695.39	(367)		(1,297)						321	(1,297)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/03/2020	11/03/2021	11/03/2021	Expiration	(73)	(211,044)	2891.65	(4,010)		(16,136)						3,509	(16,136)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/03/2020	11/03/2021	11/03/2021	Expiration	(983)	(3,312,445)	3369.16	(102,993)		(259,046)						90,119	(259,046)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	11/04/2020	11/04/2021	11/04/2021	Expiration	(146)	(247,305)	1692.44	(6,653)		(22,221)						5,821	(22,221)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/04/2020	11/04/2021	11/04/2021	Expiration	(15)	(42,426)	2886.62	(976)		(3,311)						854	(3,311)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/04/2020	11/04/2021	11/04/2021	Expiration	(298)	(1,027,701)	3443.44	(33,227)		(89,819)						29,074	(89,819)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	11/05/2020	11/05/2021	11/05/2021	Expiration	(45)	(77,040)	1699.419	(1,934)		(6,722)						1,692	(6,722)			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index			Equity/Index	EGL	11/06/2020	11/05/2021	11/05/2021	Expiration	(258)	(438,990)	1699.681	(10,887)		(38,232)						9,526	(38,232)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/06/2020	11/05/2021	11/05/2021	Expiration	(127)	(367,822)	2899.11	(6,851)		(27,091)						5,995	(27,091)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/06/2020	11/05/2021	11/05/2021	Expiration	(1,236)	(4,339,419)	3509.44	(194,214)		(642,220)						169,937	(642,220)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/05/2020	11/05/2021	11/05/2021	Expiration	(1,214)	(4,263,047)	3510.45	(121,537)		(282,612)						106,345	(282,612)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/06/2020	11/07/2021	11/07/2021	Expiration	(3)	(10,810)	3509.44	(191)		(1,323)						167	(1,323)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/06/2020	11/08/2021	11/08/2021	Expiration	(16)	(26,698)	1699.681	(665)		(2,334)						582	(2,334)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/06/2020	11/08/2021	11/08/2021	Expiration	(306)	(1,073,523)	3509.44	(64,260)		(243,948)						56,227	(243,948)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/09/2020	11/09/2021	11/09/2021	Expiration	(91)	(155,763)	1713.461	(3,847)		(12,247)						3,366	(12,247)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/09/2020	11/09/2021	11/09/2021	Expiration	(39)	(114,292)	2922.74	(2,133)		(7,499)						1,867	(7,499)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/09/2020	11/09/2021	11/09/2021	Expiration	(347)	(1,231,162)	3550.5	(57,167)		(197,955)						50,021	(197,955)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/10/2020	11/10/2021	11/10/2021	Expiration	(376)	(647,145)	1720.403	(16,437)		(47,595)						14,383	(47,595)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/10/2020	11/10/2021	11/10/2021	Expiration	(44)	(127,804)	2934.62	(2,441)		(7,872)						2,136	(7,872)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/10/2020	11/10/2021	11/10/2021	Expiration	(726)	(2,572,743)	3545.53	(79,703)		(190,771)						69,740	(190,771)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/11/2020	11/11/2021	11/11/2021	Expiration	(188)	(322,531)	1717.56	(8,128)		(24,452)						7,112	(24,452)			
S&P Digital			Equity/Index	EGL	11/11/2020	11/11/2021	11/11/2021	Expiration	(619)	(2,212,863)	3572.66	(59,771)		(134,114)						52,299	(134,114)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/12/2020	11/12/2021	11/12/2021	Expiration	(136)	(233,297)	1712.71	(5,949)		(19,122)						5,205	(19,122)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/13/2020	11/12/2021	11/12/2021	Expiration	(814)	(1,399,493)	1719.113	(34,428)		(109,069)						30,124	(109,069)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/12/2020	11/12/2021	11/12/2021	Expiration	(45)	(132,365)	2921.44	(3,023)		(9,365)						2,645	(9,365)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/13/2020	11/12/2021	11/12/2021	Expiration	(71)	(208,724)	2932.38	(3,836)		(13,553)						3,357	(13,553)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/12/2020	11/12/2021	11/12/2021	Expiration	(291)	(1,027,767)	3537.01	(43,026)		(131,660)						37,647	(131,660)			
S&P Digital			Equity/Index	EGL	11/13/2020	11/12/2021	11/12/2021	Expiration	(1,330)	(4,769,702)	3585.15	(191,027)		(569,514)						167,149	(569,514)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/13/2020	11/15/2021	11/15/2021	Expiration	(143)	(246,658)	1719.113	(6,092)		(19,406)						5,331	(19,406)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/13/2020	11/15/2021	11/15/2021	Expiration	(17)	(49,980)	2932.38	(1,000)		(3,462)						875	(3,462)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/13/2020	11/15/2021	11/15/2021	Expiration	(442)	(1,585,046)	3585.15	(81,003)		(276,095)						70,878	(276,095)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/16/2020	11/16/2021	11/16/2021	Expiration	(155)	(267,224)	1726.354	(7,268)		(20,111)						6,360	(20,111)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/16/2020	11/16/2021	11/16/2021	Expiration	(13)	(38,776)	2944.82	(869)		(2,455)						760	(2,455)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/16/2020	11/16/2021	11/16/2021	Expiration	(455)	(1,649,743)	3626.91	(71,128)		(216,421)						62,237	(216,421)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/17/2020	11/17/2021	11/17/2021	Expiration	(158)	(272,507)	1723.216	(6,867)		(20,364)						6,009	(20,364)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/17/2020	11/17/2021	11/17/2021	Expiration	(39)	(114,046)	2939.51	(2,207)		(7,250)						1,931	(7,250)			
S&P Digital			Equity/Index	EGL	11/17/2020	11/17/2021	11/17/2021	Expiration	(583)	(2,105,829)	3609.53	(76,188)		(208,544)						66,664	(208,544)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/18/2020	11/18/2021	11/18/2021	Expiration	(148)	(254,192)	1719.13	(6,380)		(19,099)						5,583	(19,099)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/18/2020	11/18/2021	11/18/2021	Expiration	(22)	(64,632)	2932.49	(1,474)		(4,086)						1,289	(4,086)			
S&P Digital			Equity/Index	EGL	11/18/2020	11/18/2021	11/18/2021	Expiration	(365)	(1,302,755)	3567.79	(44,255)		(117,865)						38,723	(117,865)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/20/2020	11/19/2021	11/19/2021	Expiration	(605)	(1,040,153)	1718.199	(26,108)		(78,107)						22,844	(78,107)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/19/2020	11/19/2021	11/19/2021	Expiration	(200)	(344,475)	1720.061	(8,629)		(25,466)						7,550	(25,466)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/20/2020	11/19/2021	11/19/2021	Expiration	(57)	(166,211)	2931.09	(3,064)		(10,294)						2,681	(10,294)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/19/2020	11/19/2021	11/19/2021	Expiration	(6)	(17,543)	2934.16	(196)		(692)						172	(692)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/20/2020	11/19/2021	11/19/2021	Expiration	(2,295)	(8,162,993)	3557.54	(301,560)		(860,548)						263,865	(860,548)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/19/2020	11/19/2021	11/19/2021	Expiration	(561)	(2,010,672)	3581.87	(72,193)		(198,834)						63,169	(198,834)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/20/2020	11/21/2021	11/21/2021	Expiration	(8)	(27,605)	3557.54	(544)		(3,899)						476	(3,899)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/20/2020	11/22/2021	11/22/2021	Expiration	(40)	(67,899)	1718.199	(1,711)		(5,222)						1,497	(5,222)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/20/2020	11/22/2021	11/22/2021	Expiration	(19)	(55,598)	2931.09	(1,112)		(3,749)						973	(3,749)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/20/2020	11/22/2021	11/22/2021	Expiration	(341)	(1,213,765)	3557.54	(49,843)		(153,153)						43,613	(153,153)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/23/2020	11/23/2021	11/23/2021	Expiration	(333)	(572,924)	1722.096	(14,442)		(43,612)						12,637	(43,612)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/23/2020	11/23/2021	11/23/2021	Expiration	(2)	(6,168)	2937.87	(142)		(395)						124	(395)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/23/2020	11/23/2021	11/23/2021	Expiration	(452)	(1,615,341)	3577.59	(64,028)		(188,832)						56,024	(188,832)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/25/2020	11/24/2021	11/24/2021	Expiration	(179)	(308,154)	1725.499	(7,611)		(22,305)						6,660	(22,305)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/24/2020	11/24/2021	11/24/2021	Expiration	(152)	(262,505)	1728.68	(6,615)		(18,483)						5,788	(18,483)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/25/2020	11/24/2021	11/24/2021	Expiration	(8)	(23,583)	2943.53	(483)		(1,306)						423	(1,306)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/24/2020	11/24/2021	11/24/2021	Expiration	(5)	(13,965)	2949.12	(321)		(815)						281	(815)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/25/2020	11/24/2021	11/24/2021	Expiration	(562)	(2,038,195)	3629.65	(60,707)		(138,304)						53,118	(138,304)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/24/2020	11/24/2021	11/24/2021	Expiration	(1,165)	(4,236,064)	3635.41	(131,432)		(305,415)						115,003	(305,415)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/25/2020	11/25/2021	11/25/2021	Expiration	(7)	(25,509)	3629.65	(469)		(3,778)						411	(3,778)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/27/2020	11/26/2021	11/26/2021	Expiration	(80)	(138,086)	1725.129	(3,507)		(8,528)						3,069	(8,528)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	11/25/2020	11/26/2021	11/26/2021	Expiration	(6)	(10,539)	1725.499	(262)		(648)						230	(648)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/27/2020	11/26/2021	11/26/2021	Expiration	(48)	(140,948)	2942.96	(2,733)		(7,036)						2,391	(7,036)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index.	EGL	11/25/2020	11/26/2021	11/26/2021	Expiration	(143)	(519,119)	3629.65	(26,613)		(81,089)						23,286	(81,089)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	11/27/2020	11/26/2021	11/26/2021	Expiration	(734)	(2,669,057)	3638.35	(130,262)		(392,715)						113,979	(392,715)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/27/2020	11/29/2021	11/29/2021	Expiration	(155)	(267,385)	1725.129	(6,818)		(17,554)						5,966	(17,554)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	11/27/2020	11/29/2021	11/29/2021	Expiration	(334)	(1,214,887)	3638.35	(58,246)		(184,078)						50,965	(184,078)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/30/2020	11/30/2021	11/30/2021	Expiration	(425)	(732,130)	1721.686	(19,475)		(38,078)						17,040	(38,078)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/30/2020	11/30/2021	11/30/2021	Expiration	(61)	(178,075)	2937.23	(3,473)		(7,336)						3,039	(7,336)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	11/30/2020	11/30/2021	11/30/2021	Expiration	(709)	(2,568,774)	3621.63	(114,639)		(326,248)						100,309	(326,248)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/01/2020	12/01/2021	12/01/2021	Expiration	(163)	(281,212)	1723.49	(7,087)		(13,467)						6,791	(13,467)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/01/2020	12/01/2021	12/01/2021	Expiration	(31)	(90,642)	2940.32	(1,780)		(3,368)						1,706	(3,368)			
S&P Digital			Equity/Index.	EGL	12/01/2020	12/01/2021	12/01/2021	Expiration	(881)	(3,224,913)	3662.45	(113,376)		(263,872)						108,652	(263,872)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/02/2020	12/02/2021	12/02/2021	Expiration	(175)	(301,490)	1722.223	(7,510)		(17,498)						7,197	(17,498)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/02/2020	12/02/2021	12/02/2021	Expiration	(36)	(104,370)	2938.16	(2,505)		(4,800)						2,401	(4,800)			
S&P Digital			Equity/Index.	EGL	12/02/2020	12/02/2021	12/02/2021	Expiration	(673)	(2,469,007)	3669.01	(69,472)		(143,389)						66,578	(143,389)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/03/2020	12/03/2021	12/03/2021	Expiration	(120)	(207,579)	1722.679	(5,273)		(12,218)						5,053	(12,218)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/04/2020	12/03/2021	12/03/2021	Expiration	(319)	(550,954)	1728.884	(14,821)		(30,335)						14,203	(30,335)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/03/2020	12/03/2021	12/03/2021	Expiration	(7)	(21,459)	2938.98	(515)		(1,004)						494	(1,004)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/04/2020	12/03/2021	12/03/2021	Expiration	(29)	(84,128)	2949.63	(1,529)		(3,387)						1,465	(3,387)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/03/2020	12/03/2021	12/03/2021	Expiration	(574)	(2,104,856)	3666.72	(83,093)		(208,313)						79,631	(208,313)			
S&P Digital			Equity/Index.	EGL	12/04/2020	12/03/2021	12/03/2021	Expiration	(1,013)	(3,746,715)	3699.12	(149,796)		(369,089)						143,555	(369,089)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/04/2020	12/06/2021	12/06/2021	Expiration	(108)	(186,379)	1728.884	(5,051)		(11,174)						4,840	(11,174)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/04/2020	12/06/2021	12/06/2021	Expiration	(34)	(99,840)	2949.63	(1,695)		(4,109)						1,625	(4,109)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/04/2020	12/06/2021	12/06/2021	Expiration	(561)	(2,073,721)	3699.12	(111,396)		(322,901)						106,754	(322,901)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/07/2020	12/07/2021	12/07/2021	Expiration	(339)	(584,046)	1724.827	(16,353)		(38,179)						15,672	(38,179)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/07/2020	12/07/2021	12/07/2021	Expiration	(77)	(226,262)	2942.78	(4,488)		(12,383)						4,301	(12,383)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/07/2020	12/07/2021	12/07/2021	Expiration	(759)	(2,800,819)	3691.96	(92,737)		(220,435)						88,873	(220,435)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/08/2020	12/08/2021	12/08/2021	Expiration	(182)	(315,144)	1727.127	(8,005)		(20,311)						7,671	(20,311)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/08/2020	12/08/2021	12/08/2021	Expiration	(24)	(71,384)	2946.71	(1,379)		(3,804)						1,321	(3,804)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/08/2020	12/08/2021	12/08/2021	Expiration	(581)	(2,152,135)	3702.25	(73,672)		(182,433)						70,602	(182,433)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/09/2020	12/09/2021	12/09/2021	Expiration	(138)	(238,490)	1727.728	(6,105)		(15,164)						5,851	(15,164)			
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	12/09/2020	12/09/2021	12/09/2021	Expiration	(699)	(2,567,810)	3672.82	(72,592)		(152,534)						69,567	(152,534)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/11/2020	12/10/2021	12/10/2021	Expiration	(558)	(962,991)	1724.798	(26,001)		(65,504)						24,917	(65,504)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/10/2020	12/10/2021	12/10/2021	Expiration	(304)	(523,832)	1725.428	(12,991)		(35,428)						12,450	(35,428)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/11/2020	12/10/2021	12/10/2021	Expiration	(71)	(208,617)	2942.89	(4,009)		(11,722)						3,842	(11,722)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/10/2020	12/10/2021	12/10/2021	Expiration	(21)	(62,612)	2943.93	(1,196)		(3,476)						1,146	(3,476)			
S&P Digital			Equity/Index.	EGL	12/11/2020	12/10/2021	12/10/2021	Expiration	(1,189)	(4,354,473)	3663.46	(183,494)		(525,188)						175,848	(525,188)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/10/2020	12/10/2021	12/10/2021	Expiration	(623)	(2,285,677)	3668.1	(77,857)		(193,092)						74,613	(193,092)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/11/2020	12/13/2021	12/13/2021	Expiration	(346)	(596,637)	1724.798	(16,169)		(40,797)						15,495	(40,797)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/11/2020	12/13/2021	12/13/2021	Expiration	(45)	(131,054)	2942.89	(2,532)		(7,443)						2,427	(7,443)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/11/2020	12/13/2021	12/13/2021	Expiration	(301)	(1,103,214)	3663.46	(65,338)		(211,097)						62,616	(211,097)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/14/2020	12/14/2021	12/14/2021	Expiration	(364)	(625,827)	1720.285	(15,771)		(43,500)						15,114	(43,500)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/14/2020	12/14/2021	12/14/2021	Expiration	(40)	(116,612)	2935.3	(2,033)		(6,302)						1,948	(6,302)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/14/2020	12/14/2021	12/14/2021	Expiration	(545)	(1,986,550)	3647.49	(75,704)		(191,584)						72,550	(191,584)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/15/2020	12/15/2021	12/15/2021	Expiration	(51)	(88,554)	1726.287	(2,488)		(6,093)						2,385	(6,093)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/15/2020	12/15/2021	12/15/2021	Expiration	(23)	(67,887)	2945.54	(1,548)		(3,847)						1,483	(3,847)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/15/2020	12/15/2021	12/15/2021	Expiration	(749)	(2,768,969)	3694.62	(83,113)		(177,969)						79,650	(177,969)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/16/2020	12/16/2021	12/16/2021	Expiration	(389)	(670,501)	1724.708	(16,628)		(47,813)						15,936	(47,813)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/16/2020	12/16/2021	12/16/2021	Expiration	(3)	(8,197)	2942.81	(189)		(485)						181	(485)			
S&P Digital			Equity/Index.	EGL	12/16/2020	12/16/2021	12/16/2021	Expiration	(345)	(1,275,508)	3701.17	(40,484)		(93,437)						38,797	(93,437)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/18/2020	12/17/2021	12/17/2021	Expiration	(711)	(1,227,966)	1725.891	(31,804)		(78,677)						30,479	(78,677)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/17/2020	12/17/2021	12/17/2021	Expiration	(227)	(391,606)	1727.261	(9,908)		(24,760)						9,495	(24,760)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/18/2020	12/17/2021	12/17/2021	Expiration	(82)	(242,199)	2944.82	(4,655)		(12,515)						4,461	(12,515)			
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/17/2020	12/17/2021	12/17/2021	Expiration	(48)	(141,163)	2947.14	(2,682)		(7,215)						2,570	(7,215)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/18/2020	12/17/2021	12/17/2021	Expiration	(1,212)	(4,497,504)	3709.41	(204,635)		(544,080)						196,109	(544,080)			
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/17/2020	12/17/2021	12/17/2021	Expiration	(563)	(2,095,668)	3722.48	(75,828)		(183,642)						72,668	(183,642)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/18/2020	12/20/2021	12/20/2021	Expiration	(239)	(412,004)	1725.891	(10,671)		(24,609)						10,226	(24,609)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/18/2020	12/20/2021	12/20/2021	Expiration	(562)	(2,086,143)	3709.41	(87,984)		(213,118)						84,318	(213,118)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/21/2020	12/21/2021	12/21/2021	Expiration	(124)	(214,451)	1723.079	(5,576)		(13,949)						5,343	(13,949)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/21/2020	12/21/2021	12/21/2021	Expiration	(29)	(85,151)	2940.13	(1,720)		(4,718)						1,648	(4,718)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/21/2020	12/21/2021	12/21/2021	Expiration	(1,054)	(3,895,044)	3694.92	(169,455)		(448,024)						162,394	(448,024)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/22/2020	12/22/2021	12/22/2021	Expiration	(75)	(128,942)	1720.345	(3,275)		(8,856)						3,139	(8,856)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/22/2020	12/22/2021	12/22/2021	Expiration	(53)	(154,184)	2935.44	(2,850)		(8,411)						2,731	(8,411)			
S&P Digital			Equity/Index	EGL	12/22/2020	12/22/2021	12/22/2021	Expiration	(1,314)	(4,844,899)	3687.26	(159,039)		(367,918)						152,412	(367,918)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/23/2020	12/23/2021	12/23/2021	Expiration	(266)	(458,714)	1721.803	(11,835)		(32,122)						11,342	(32,122)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/24/2020	12/23/2021	12/23/2021	Expiration	(467)	(804,776)	1723.286	(21,005)		(55,614)						20,129	(55,614)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/23/2020	12/23/2021	12/23/2021	Expiration	(11)	(32,012)	2938.01	(613)		(1,853)						587	(1,853)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/24/2020	12/23/2021	12/23/2021	Expiration	(3)	(8,348)	2940.48	(173)		(497)						166	(497)			
S&P Digital			Equity/Index	EGL	12/23/2020	12/23/2021	12/23/2021	Expiration	(704)	(2,599,449)	3690.01	(74,710)		(168,876)						71,598	(168,876)			
S&P Digital			Equity/Index	EGL	12/24/2020	12/23/2021	12/23/2021	Expiration	(564)	(2,088,093)	3703.06	(118,985)		(389,736)						114,028	(389,736)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/24/2020	12/27/2021	12/27/2021	Expiration	(199)	(343,265)	1723.286	(8,994)		(25,307)						8,619	(25,307)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/24/2020	12/27/2021	12/27/2021	Expiration	(204)	(600,207)	2940.48	(11,458)		(35,918)						10,981	(35,918)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/24/2020	12/27/2021	12/27/2021	Expiration	(425)	(1,573,065)	3703.06	(92,754)		(322,539)						88,890	(322,539)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/28/2020	12/28/2021	12/28/2021	Expiration	(73)	(125,989)	1725.08	(3,228)		(9,318)						3,093	(9,318)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/28/2020	12/28/2021	12/28/2021	Expiration	(57)	(168,749)	2943.75	(3,085)		(10,043)						2,957	(10,043)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/28/2020	12/28/2021	12/28/2021	Expiration	(1,032)	(3,856,082)	3735.36	(152,108)		(416,298)						145,770	(416,298)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/29/2020	12/29/2021	12/29/2021	Expiration	(57)	(98,452)	1722.352	(2,609)		(7,593)						2,500	(7,593)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/29/2020	12/29/2021	12/29/2021	Expiration	(79)	(232,203)	2939.13	(4,820)		(14,300)						4,619	(14,300)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/29/2020	12/29/2021	12/29/2021	Expiration	(518)	(1,929,676)	3727.04	(72,988)		(189,531)						69,947	(189,531)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/30/2020	12/30/2021	12/30/2021	Expiration	(362)	(623,972)	1725.166	(15,724)		(46,693)						15,069	(46,693)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/30/2020	12/30/2021	12/30/2021	Expiration	(17)	(51,223)	2943.87	(918)		(3,039)						880	(3,039)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/30/2020	12/30/2021	12/30/2021	Expiration	(750)	(2,799,411)	3732.04	(90,163)		(209,179)						86,406	(209,179)			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	EGL	12/30/2020	12/31/2021	12/31/2021	Expiration	(69)	(6,800)	98	(73)		(164)						70	(164)			
UST 0.875% 11/15/30 Total Return Options			Equity/Index	EGL	12/30/2020	12/31/2021	12/31/2021	Expiration	(51)	(5,138)	100	(69)								75				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	12/31/2020	12/31/2021	12/31/2021	Expiration	(478)	(825,579)	1728.779	(22,043)		(60,900)						21,125	(60,900)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/31/2020	12/31/2021	12/31/2021	Expiration	(78)	(230,047)	2950.19	(5,239)		(14,226)						5,021	(14,226)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/31/2020	12/31/2021	12/31/2021	Expiration	(1,317)	(4,947,396)	3756.07	(197,857)		(525,317)						189,613	(525,317)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM	04/18/2019	02/05/2021	02/05/2021	Expiration	(587)	(980,000)	1670.046	(38,413)		(38,195)						2,619	(38,195)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM	04/18/2019	02/08/2021	02/08/2021	Expiration	(336)	(560,000)	1669.035	(22,171)		(23,676)						1,512	(23,676)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM	04/18/2019	02/12/2021	02/12/2021	Expiration	(471)	(790,000)	1678.074	(28,821)		(29,613)						1,965	(29,613)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM	04/18/2019	03/05/2021	03/05/2021	Expiration	(446)	(750,000)	1680.529	(28,277)		(30,390)						3,074	(30,390)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	08/11/2021	08/11/2021	Expiration	(810)	(2,700,000)	3333.69		(236,520)	(328,562)						236,520	(328,562)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	08/16/2021	08/16/2021	Expiration	(208)	(700,000)	3372.85		(59,066)	(81,602)						59,066	(81,602)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	08/17/2021	08/17/2021	Expiration	(475)	(1,607,000)	3381.99		(141,448)	(196,849)						141,448	(196,849)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	08/25/2021	08/25/2021	Expiration	(203)	(700,000)	3443.62		(30,058)	(55,301)						30,058	(55,301)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	09/03/2021	09/03/2021	Expiration	(289)	(1,000,000)	3455.06		(34,270)	(68,646)						34,270	(68,646)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	09/04/2021	09/04/2021	Expiration	(292)	(1,000,000)	3426.96		(18,930)	(49,828)						18,930	(49,828)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	09/06/2021	09/06/2021	Expiration	(292)	(1,000,000)	3426.96		(42,940)	(83,917)						42,940	(83,917)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	09/14/2021	09/14/2021	Expiration	(446)	(1,510,000)	3383.54		(110,411)	(160,934)						110,411	(160,934)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	09/17/2021	09/17/2021	Expiration	(209)	(700,000)	3357.01		(53,543)	(77,135)						53,543	(77,135)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	09/21/2021	09/21/2021	Expiration	(707)	(2,320,000)	3281.06		(157,532)	(196,180)						157,532	(196,180)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	09/28/2021	09/28/2021	Expiration	(328)	(1,100,000)	3351.6		(49,126)	(53,330)						49,126	(53,330)			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC	06/23/2021	10/15/2021	10/15/2021	Expiration	(144)	(500,000)	3483.34		(30,502)	(51,126)						30,513	(51,126)			
0699999999. Subtotal - Written Options - Hedging Other - Other												(46,784,259)	(4,400,380)	(167,262,903)			XXX			25,246,503	(167,262,903)			XXX
0709999999. Subtotal - Written Options - Hedging Other												(46,784,259)	(4,400,380)	(167,262,903)			XXX			25,246,503	(167,262,903)			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other												(46,784,259)	(4,400,380)	(167,262,903)			XXX			25,246,503	(167,262,903)			XXX
0989999999. Total Written Options												(46,784,259)	(4,400,380)	(167,262,903)			XXX			25,246,503	(167,262,903)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												683,450,505	(4,400,380)	2,109,250,093			XXX			(328,234,303)	2,109,250,093			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												683,450,505	(4,400,380)	2,109,250,093			XXX			(328,234,303)	2,109,250,093			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		2,400,241		2,400,241	6,651,587		6,651,587		
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y	102,100,000		35,073,764	(1,811,544)		102,105,537	(2,876,287)			
EAGLE LIFE INSURANCE 5KCJSCUB87LQCN2G7947	Y	N				(24,340,687)			(86,025,668)			
BARCLAYS G5GSEF7VJP5I7OUK5573	Y	Y	160,695,000		41,755,836			157,865,195				
CIBC 2IGI19DL77OX0HC3ZE78	Y	Y	148,340,000		44,172,920	(930,476)		145,610,596	(4,070,549)			
CITI BANK E57ODZWZ7FF32TWEFA76	Y	Y	120,740,000		17,336,295			115,859,673				
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Y	Y	114,320,000		32,666,185			113,294,344				
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	86,880,000		29,692,520			86,494,037				
JP MORGAN 7H6GLXDRUGQFU57RNE97	Y	Y	104,710,000		39,488,855			105,900,862		1,190,862		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	47,322,177		19,594,587			47,951,191		629,014		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	104,610,000		47,874,363			100,471,495				
TRUIST BANK JJKC32MCHWDI71265Z06	Y	Y	96,250,000		31,204,927			94,924,333				
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y	207,350,000		64,358,084			206,403,344				
0299999999. Total NAIC 1 Designation			1,293,317,177		403,218,336	(27,082,707)		1,276,880,607	(92,972,504)	1,819,876		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					905,350		905,350	905,350		905,350		
0999999999 - Gross Totals			1,293,317,177		406,523,927	(27,082,707)	3,305,591	1,284,437,544	(92,972,504)	9,376,813		
1. Offset per SSAP No. 64					27,082,707	(27,082,707)						
2. Net after right of offset per SSAP No. 64					379,441,220							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Cash		CASH	102,100,000	102,100,000	XXX		
BARCLAYS G5GSEF7VJP5I7OUK5573	Cash		CASH	160,695,000	160,695,000	XXX		
CITI BANK E57ODZWZ7FF32TWEFA76	Cash		CASH	120,740,000	120,740,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	114,320,000	114,320,000	XXX		
CIBC 2IGI19DL770X0HC3ZE78	Cash		CASH	148,340,000	148,340,000	XXX		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Cash		CASH	104,710,000	104,710,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	47,322,177	47,322,177	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	104,610,000	104,610,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	86,880,000	86,880,000	XXX		
TRUIST BANK JJKC32MCHWDI71265Z06	Cash		CASH	96,250,000	96,250,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Cash		CASH	207,350,000	207,350,000	XXX		
0299999999 - Total				1,293,317,177	1,293,317,177	XXX	XXX	XXX

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK UNITED	MIAMI LAKES, FLORIDA					3,070,852	XXX
CITIBANK	NEW YORK, NEW YORK					(72,211,462)	XXX
METRO BANK	PELL CITY, ALABAMA					934,164	XXX
STATE STREET BANK	BOSTON, MASSACHUSETTS					6,416,277	XXX
STATE STREET BANK	BOSTON, MASSACHUSETTS	0				17,204,601	XXX
WEST BANK	WEST DES MOINES, IOWA		0.200	34,537		3,719,417	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	8		404,062	XXX
0199999. Totals - Open Depositories		XXX	XXX	34,545		(40,462,090)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	34,545		(40,462,090)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	150	XXX
0599999 Total - Cash		XXX	XXX	34,545		(40,461,940)	XXX

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

1.	January	(7,110,104)	4.	April	13,409,584	7.	July	5,404,044	10.	October	448,377,791
2.	February	11,720,986	5.	May	(22,296,117)	8.	August	(44,761,057)	11.	November	17,318,416
3.	March	(45,174,959)	6.	June	(50,625,314)	9.	September	(44,185,738)	12.	December	(40,462,090)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
31846V-41-9	FIRST AMERICAN TREAS OBLIG		12/31/2017			440,000		
60934N-50-0	FEDERATED TREASURY OBLIGATION IS FUND #68	SD	12/31/2017			15,003		
94975H-29-6	WELLS FARGO ADV TREASURY PL MM	SD	12/31/2017			25,014		
94975H-29-6	WELLS FARGO ADV TREASURY PL MM		12/31/2017			19		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						480,036		
38141W-27-3	GOLDMAN SACHS MONEY MARKET		12/31/2021			348,085,155		386,600
4812A0-36-7	JPMorgan Prime Money Market Fu MONEY MARKET	C	04/15/2021			248,884,969	13,044	144,673
4812C0-67-0	JPMorgan US Government Money M MONEY MAR	C	12/23/2021			256,172,321	3,529	55,729
4812C0-67-0	JPMorgan US Government Money M MONEY MAR		11/01/2021			11,905,333	2,964	331,145
949921-12-6	Wells Fargo Government Money M Money Market		12/31/2021			308,571,837		327,180
94984B-79-3	Wells Fargo Heritage Money Mar MONEY MARKET	C	06/15/2021			81,466,719		33,451
52470G-88-2	Western Asset Institutional Li MONEY MARKET	C	09/23/2020			95,475,926		42,163
09248U-61-9	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	08/21/2020			45,745,355		18,453
09248U-64-3	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	08/21/2020			39,993,007		16,045
09248U-70-0	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	12/23/2021			226,311,894		22,864
09248U-70-0	BLACKROCK PROVIDENT T-FUND MONEY MARKET		12/31/2021			88,615,693		340,331
857492-70-6	STATE STREET INST US GOVT FUND		12/31/2021			643,527,031		421,960
857492-70-6	STATE STREET INST US GOVT FUND	0	12/31/2021			287,664,392		52,424
857492-70-6	STATE STREET INST US GOVT FUND	C	12/31/2021			299,274,612		79,383
8699999. Subtotal - All Other Money Market Mutual Funds						2,981,694,243	19,537	2,272,400
9999999 - Total Cash Equivalents						2,982,174,279	19,537	2,272,400

1.

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	STATUTORY REQUIREMENT			111,213	114,572
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	STATUTORY REQUIREMENT			149,575	155,813
11. Georgia GA	ST	STATUTORY REQUIREMENT			25,014	25,014
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	STATUTORY REQUIREMENT	46,264,443,962	50,031,732,368		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	STATUTORY REQUIREMENT			501,877	508,594
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	STATUTORY REQUIREMENT			202,205	208,313
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	STATUTORY REQUIREMENT			227,480	234,352
33. New York NY						
34. North Carolina NC	B	STATUTORY REQUIREMENT			495,206	515,781
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	STATUTORY REQUIREMENT			336,673	342,231
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	0	STATUTORY REQUIREMENT			394,137	405,589
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	46,264,443,962	50,031,732,368	2,443,380	2,510,259
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

SUPPLEMENT FOR THE YEAR 2021 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2021
(To Be Filed by March 1)

Of The American Equity Investment Life Insurance Company
ADDRESS (City, State and Zip Code) West Des Moines , IA 50266-5921
NAIC Group Code 2658 NAIC Company Code 92738 Employer's Identification Number (FEIN) 42-1153896

SUPPLEMENTAL SCHEDULE O - PART 1

Development of Incurred Losses
($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Cumulative Net Amounts Paid Policyholders				
	1 2017	2 2018	3 2019	4 2020	5 2021(a)
1. Prior	49	56	55	55	55
2. 2017	136	155	161	161	161
3. 2018	XXX	73	88	5	93
4. 2019	XXX	XXX	57	12	75
5. 2020	XXX	XXX	XXX	51	63
6. 2021	XXX	XXX	XXX	XXX	48

Section B - Other Accident and Health

1. Prior	45	51	51	51	43
2. 2017	96	108	111	111	111
3. 2018	XXX	47	53	3	56
4. 2019	XXX	XXX	21	7	29
5. 2020	XXX	XXX	XXX	26	29
6. 2021	XXX	XXX	XXX	XXX	10

Section C - Credit Accident and Health

1. Prior					
2. 2017					
3. 2018	XXX				
4. 2019	XXX	XXX			
5. 2020	XXX	XXX	XXX		
6. 2021	XXX	XXX	XXX	XXX	

NONE

Section D -

1. Prior					
2. 2017					
3. 2018	XXX				
4. 2019	XXX	XXX			
5. 2020	XXX	XXX	XXX		
6. 2021	XXX	XXX	XXX	XXX	

NONE

Section E -

1. Prior					
2. 2017					
3. 2018	XXX				
4. 2019	XXX	XXX			
5. 2020	XXX	XXX	XXX		
6. 2021	XXX	XXX	XXX	XXX	

NONE

Section F -

1. Prior					
2. 2017					
3. 2018	XXX				
4. 2019	XXX	XXX			
5. 2020	XXX	XXX	XXX		
6. 2021	XXX	XXX	XXX	XXX	

NONE

Section G -

1. Prior					
2. 2017					
3. 2018	XXX				
4. 2019	XXX	XXX			
5. 2020	XXX	XXX	XXX		
6. 2021	XXX	XXX	XXX	XXX	

NONE

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

Supplement Schedule O - Part 2 Section A

N O N E

Supplement Schedule O - Part 2 Section B

N O N E

Supplement Schedule O - Part 2 Section C

N O N E

Supplement Schedule O - Part 2 Section D

N O N E

Supplement Schedule O - Part 2 Section E

N O N E

Supplement Schedule O - Part 2 Section F

N O N E

Supplement Schedule O - Part 2 Section G

N O N E

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 3

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. 2017	170	185	171	XXX	XXX
2. 2018	XXX	100	114	13	XXX
3. 2019	XXX	XXX	80	35	81
4. 2020	XXX	XXX	XXX	70	80
5. 2021	XXX	XXX	XXX	XXX	63

Section B - Other Accident and Health

1. 2017	97	109	112	XXX	XXX
2. 2018	XXX	48	55	4	XXX
3. 2019	XXX	XXX	23	9	30
4. 2020	XXX	XXX	XXX	28	31
5. 2021	XXX	XXX	XXX	XXX	12

Section C - Credit Accident and Health

1. 2017				XXX	XXX
2. 2018	XXX				XXX
3. 2019	XXX				
4. 2020	XXX	XXX	XXX		
5. 2021	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2017				XXX	XXX
2. 2018	XXX				XXX
3. 2019	XXX				
4. 2020	XXX	XXX	XXX		
5. 2021	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2017				XXX	XXX
2. 2018	XXX				XXX
3. 2019	XXX				
4. 2020	XXX	XXX	XXX		
5. 2021	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2017				XXX	XXX
2. 2018	XXX				XXX
3. 2019	XXX				
4. 2020	XXX	XXX	XXX		
5. 2021	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2017				XXX	XXX
2. 2018	XXX				XXX
3. 2019	XXX				
4. 2020	XXX	XXX	XXX		
5. 2021	XXX	XXX	XXX	XXX	

NONE

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 4

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
	1 2017	2 2018	3 2019	4 2020	5 2021
1. 2017	170	185	171		
2. 2018	XXX	100	114	13	
3. 2019	XXX	XXX	80	35	81
4. 2020	XXX	XXX	XXX	70	80
5. 2021	XXX	XXX	XXX	XXX	63

Section B - Other Accident and Health

1. 2017	97	109	112		
2. 2018	XXX	48	55	4	
3. 2019	XXX	XXX	23	9	30
4. 2020	XXX	XXX	XXX	28	31
5. 2021	XXX	XXX	XXX	XXX	12

Section C - Credit Accident and Health

1. 2017					
2. 2018	XXX				
3. 2019	XXX				
4. 2020	XXX	XX	X		
5. 2021	XXX	XX	XXX	XXX	

NONE

Section D -

1. 2017					
2. 2018	XXX				
3. 2019	XXX				
4. 2020	XXX	XX	X		
5. 2021	XXX	XX	XXX	XXX	

NONE

Section E -

1. 2017					
2. 2018	XXX				
3. 2019	XXX				
4. 2020	XXX	XX	X		
5. 2021	XXX	XX	XXX	XXX	

NONE

Section F -

1. 2017					
2. 2018	XXX				
3. 2019	XXX				
4. 2020	XXX	XX	X		
5. 2021	XXX	XX	XXX	XXX	

NONE

Section G -

1. 2017					
2. 2018	XXX				
3. 2019	XXX				
4. 2020	XXX	XX	X		
5. 2021	XXX	XX	XXX	XXX	

NONE

SUPPLEMENTAL SCHEDULE O - PART 5

($000 OMITTED)

Reserve and Liability Methodology - Exhibits 6 and 8

Line of Business	1 Methodology	2 Amount
1. Industrial Life		
2. Ordinary Life	OTHER	635
3. Individual Annuity	OTHER	180,862
4. Supplementary Contracts		
5. Credit Life		
6. Group Life	OTHER	
7. Group Annuities		
8 Group Accident and Health	STANDARD FACTOR	37
9 Credit Accident and Health		
10. Other Accident and Health	STANDARD FACTOR	2
11. Total		181,535

Health Care Receivables Supplement - Heading Information

N O N E

Health Care Receivables Supplement - Exhibit 3 - Health Care Receivables

N O N E

Health Care Receivables Supplement - Exhibit 3A - Health Care Receivables Collected and Accrued

N O N E

Trusteed Surplus - Cover

N O N E

Trusteed Surplus Statement - Assets

N O N E

Trusteed Surplus Statement and Trusteed Surplus - Liabilities

N O N E

Trusteed Surplus Overflow Page

N O N E

Workers Compensation Carve-Out Supplement - Heading Information

N O N E

Workers Compensation Carve-Out Supplement - Part 1 - Premiums Earned

N O N E

Workers Compensation Carve-Out Supplement - Part 2 - Premiums Written

N O N E

Workers Compensation Carve-Out Supplement - Part 3 - Losses Paid and Incurred

N O N E

Workers Compensation Carve-Out Supplement - Part 4 - Unpaid Losses and Loss Adjustment Exp.

N O N E

Workers Compensation Carve-Out Supplement - Schedule F Part 1

N O N E

Workers Compensation Carve-Out Supplement - Schedule F Part 2

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 1

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 2

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 3

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 4

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 5 Section 1

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 5 Section 2

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 5 Section 3

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 6 Section 1

N O N E

Workers Compensation Carve-Out Supplement - Schedule P Part 6 Section 2

N O N E

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 57
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F 37
Schedule H - Accident and Health Exhibit - Part 1 38
Schedule H - Part 2, Part 3 and Part 4 39
Schedule H - Part 5 - Health Claims 40
Schedule S - Part 1 - Section 1 41
Schedule S - Part 1 - Section 2 42
Schedule S - Part 2 43
Schedule S - Part 3 - Section 1 44
Schedule S - Part 3 - Section 2 45
Schedule S - Part 4 46
Schedule S - Part 5 47
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 55
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 56